



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 18/03/2014 to 18/03/2014

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
2014/03/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/18	2025	08/05/2014			Bond Future	110.8629		110.8592	110.8592	(0.003)	0.0000	0.0000	0
2014/03/18	2025	08/05/2014	110.99	Put	Bond Future	127.0700	0.1271	130.7800	0.1308	2.920	0	0	0
2014/03/18	2025	08/05/2014	111.00	Put	Bond Future	137.0700	0.1371	140.7800	0.1408	2.707	0	0	0
2014/03/18	2025	08/05/2014	111.01	Put	Bond Future	147.0700	0.1471	150.7800	0.1508	2.523	0	0	0
2014/03/18	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2025	07/08/2014	109.01	Call	Bond Future	2,373.3500	2.3734	2,368.0200	2.3680	(0.225)	0	0	0
2014/03/18	2025	07/08/2014			Bond Future	111.3833	111.3833	111.3780	111.3780	(0.005)	0.0000	0.0000	0
2014/03/18	2025	07/08/2014	108.99	Call	Bond Future	2,393.3500	2.3934	2,388.0200	2.3880	(0.223)	0	0	0
2014/03/18	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2025	07/08/2014	109.00	Call	Bond Future	2,383.3500	2.3834	2,378.0200	2.3780	(0.224)	0	0	0
2014/03/18	2030	08/05/2014			Bond Future	9.0749	93.3231	9.1010	93.1210	0.288	0.0000	0.0000	1,559
2014/03/18	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2030	08/05/2014	8.99	Put	Bond Future	661.3900	0.6614	863.5000	0.8635	30.558	0	0	0
2014/03/18	2030	08/05/2014	9.01	Put	Bond Future	504.9400	0.5049	707.0500	0.7070	40.027	0	0	0
2014/03/18	2030	08/05/2014	9.00	Put	Bond Future	583.1200	0.5831	785.2300	0.7852	34.660	0	0	0
2014/03/18	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2030	07/08/2014	8.99	Put	Bond Future	1,382.4500	1.3825	1,588.9200	1.5889	14.935	0	0	0
2014/03/18	2030	07/08/2014			Bond Future	9.1697	90.6868	9.1969	90.4803	0.296	0.0000	0.0000	0
2014/03/18	2030	07/08/2014	9.01	Put	Bond Future	1,227.1000	1.2271	1,433.5700	1.4336	16.826	0	0	0
2014/03/18	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2030	07/08/2014	9.00	Put	Bond Future	1,304.7300	1.3047	1,511.2000	1.5112	15.825	0	0	0
2014/03/18	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2030	06/11/2014			Bond Future	9.2543	92.0838	9.2825	91.8730	0.305	0.0000	0.0000	0
2014/03/18	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2030	06/11/2014	8.99	Put	Bond Future	2,009.5000	2.0095	2,220.2600	2.2203	10.488	0	0	0
2014/03/18	2030	06/11/2014	9.01	Put	Bond Future	1,855.1700	1.8552	2,065.9300	2.0659	11.361	0	0	0
2014/03/18	2030	06/11/2014	9.00	Put	Bond Future	1,932.2900	1.9323	2,143.0500	2.1431	10.907	0	0	0
2014/03/18	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2037	08/05/2014			Bond Future	9.2001	95.7477	9.2266	95.5113	0.287	0.0000	0.0000	5,914
2014/03/18	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2037	08/05/2014	9.38	Call	Bond Future	1,589.1900	1.5892	1,352.8300	1.3528	(14.873)	0	0	0
2014/03/18	2037	08/05/2014	9.39	Call	Bond Future	1,676.2500	1.6763	1,439.8900	1.4399	(14.101)	0	0	0
2014/03/18	2037	08/05/2014	9.37	Call	Bond Future	1,501.9900	1.5020	1,265.6300	1.2656	(15.736)	0	0	0
2014/03/18	2037	07/08/2014	9.06	Put	Bond Future	2,038.2900	2.0383	2,279.4400	2.2794	11.831	0	0	0
2014/03/18	2037	07/08/2014			Bond Future	9.2874	92.8964	9.3148	92.6553	0.295	0.0000	0.0000	3,280
2014/03/18	2037	07/08/2014	9.05	Put	Bond Future	2,129.5900	2.1296	2,370.7400	2.3707	11.324	0	0	0
2014/03/18	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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2014/03/18	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2037	07/08/2014	9.04	Put	Bond Future	2,221.0300	2.2210	2,462.1800	2.4622	10.858	0	0	0
2014/03/18	2037	06/11/2014	9.69	Call	Bond Future	2,754.4700	2.7545	2,508.2900	2.5083	(8.937)	0	0	0
2014/03/18	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2037	06/11/2014			Bond Future	9.3650	94.2103	9.3934	93.9642	0.303	0.0000	0.0000	0
2014/03/18	2037	06/11/2014	9.70	Call	Bond Future	2,837.0900	2.8371	2,590.9100	2.5909	(8.677)	0	0	0
2014/03/18	2037	06/11/2014	9.71	Call	Bond Future	2,919.5900	2.9196	2,673.4100	2.6734	(8.432)	0	0	0
2014/03/18	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2038	08/05/2014			Bond Future	111.0023	111.0023	111.0021	111.0021	0.000	0.0000	0.0000	57
2014/03/18	2038	08/05/2014	109.00	Call	Bond Future	2,002.2600	2.0023	2,002.0600	2.0021	(0.010)	0	0	0
2014/03/18	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2038	08/05/2014	109.01	Call	Bond Future	1,992.2600	1.9923	1,992.0600	1.9921	(0.010)	0	0	0
2014/03/18	2038	08/05/2014	108.99	Call	Bond Future	2,012.2600	2.0123	2,012.0600	2.0121	(0.010)	0	0	0
2014/03/18	2038	07/08/2014			Bond Future	111.3845	111.3845	111.3827	111.3827	(0.002)	0.0000	0.0000	0
2014/03/18	2038	07/08/2014	106.00	Call	Bond Future	5,384.4900	5.3845	5,382.6800	5.3827	(0.034)	0	0	0
2014/03/18	2038	07/08/2014	106.01	Call	Bond Future	5,374.4900	5.3745	5,372.6800	5.3727	(0.034)	0	0	0
2014/03/18	2038	07/08/2014	105.99	Call	Bond Future	5,394.4900	5.3945	5,392.6800	5.3927	(0.034)	0	0	0
2014/03/18	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2046	08/05/2014			Bond Future	108.1882	108.1882	108.1889	108.1889	0.001	0.0000	0.0000	5,218
2014/03/18	2046	08/05/2014	104.35	Call	Bond Future	3,838.2000	3.8382	3,838.9200	3.8389	0.019	0	0	0
2014/03/18	2046	08/05/2014	104.36	Call	Bond Future	3,828.2000	3.8282	3,828.9200	3.8289	0.019	0	0	0
2014/03/18	2046	08/05/2014	104.34	Call	Bond Future	3,848.2000	3.8482	3,848.9200	3.8489	0.019	0	0	0
2014/03/18	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2046	07/08/2014			Bond Future	109.7912	109.7912	109.7903	109.7903	(0.001)	0.0000	0.0000	0
2014/03/18	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2046	07/08/2014	104.44	Call	Bond Future	5,351.2200	5.3512	5,350.2600	5.3503	(0.018)	0	0	0
2014/03/18	2046	07/08/2014	104.45	Call	Bond Future	5,341.2200	5.3412	5,340.2600	5.3403	(0.018)	0	0	0
2014/03/18	2046	07/08/2014	104.43	Call	Bond Future	5,361.2200	5.3612	5,360.2600	5.3603	(0.018)	0	0	0
2014/03/18	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2046	06/11/2014	104.45	Call	Bond Future	5,708.7600	5.7088	5,706.3700	5.7064	(0.042)	0	0	0
2014/03/18	2046	06/11/2014			Bond Future	110.1588	110.1588	110.1564	110.1564	(0.002)	0.0000	0.0000	0
2014/03/18	2046	06/11/2014	104.43	Call	Bond Future	5,728.7600	5.7288	5,726.3700	5.7264	(0.042)	0	0	0
2014/03/18	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2046	06/11/2014	104.44	Call	Bond Future	5,718.7600	5.7188	5,716.3700	5.7164	(0.042)	0	0	0

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2014/03/18	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2050	08/05/2014			Bond Future	115.5764	115.5764	116.1382	116.1382	0.486	0.0000	0.0000	472
2014/03/18	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2050	08/05/2014	114.99	Call	Bond Future	586.4400	0.5864	1,148.1800	1.1482	95.788	0	0	0
2014/03/18	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2050	08/05/2014	115.00	Call	Bond Future	576.4400	0.5764	1,138.1800	1.1382	97.450	0	0	0
2014/03/18	2050	08/05/2014	115.01	Call	Bond Future	566.4400	0.5664	1,128.1800	1.1282	99.170	0	0	0
2014/03/18	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2050	07/08/2014			Bond Future	115.8857	115.8857	116.4537	116.4537	0.490	0.0000	0.0000	0
2014/03/18	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	2050	07/08/2014	112.00	Call	Bond Future	3,885.6900	3.8857	4,453.7200	4.4537	14.619	0	0	0
2014/03/18	2050	07/08/2014	112.01	Call	Bond Future	3,875.6900	3.8757	4,443.7200	4.4437	14.656	0	0	0
2014/03/18	2050	07/08/2014	111.99	Call	Bond Future	3,895.6900	3.8957	4,463.7200	4.4637	14.581	0	0	0
2014/03/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	AL37	08/05/2014			Index Future	409.8690	409.8690	409.3170	409.3170	(0.135)	0.0000	0.0000	0
2014/03/18	AL37	07/08/2014			Index Future	415.8880	415.8880	415.3270	415.3270	(0.135)	0.0000	0.0000	0
2014/03/18	AL7T	08/05/2014			Index Future	480.9680	480.9680	479.7840	479.7840	(0.246)	0.0000	0.0000	1
2014/03/18	AL7T	07/08/2014			Index Future	488.0310	488.0310	486.8290	486.8290	(0.246)	0.0000	0.0000	0
2014/03/18	ALBI	08/05/2014			Index Future	438.1120	438.1120	437.2070	437.2070	(0.207)	0.0000	0.0000	704
2014/03/18	ALBI	07/08/2014			Index Future	444.5460	444.5460	443.6270	443.6270	(0.207)	0.0000	0.0000	0
2014/03/18	ALBI	06/11/2014			Index Future	451.3830	451.3830	450.4490	450.4490	(0.207)	0.0000	0.0000	0
2014/03/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	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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2014/03/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/03/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/18	EL28	08/05/2014	114.01	Call	Bond Future	1,591.9000	1.5919	1,591.9000	1.5919	0.000	0	0	0
2014/03/18	EL28	08/05/2014			Bond Future	115.6019	115.6019	115.6019	115.6019	0.000	0.0000	0.0000	0
2014/03/18	EL28	08/05/2014	113.99	Call	Bond Future	1,611.9000	1.6119	1,611.9000	1.6119	0.000	0	0	0
2014/03/18	EL28	08/05/2014	114.00	Call	Bond Future	1,601.9000	1.6019	1,601.9000	1.6019	0.000	0	0	0
2014/03/18	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	EL28	07/08/2014	114.00	Call	Bond Future	3,315.0000	3.3150	3,313.2500	3.3132	(0.053)	0	0	0
2014/03/18	EL28	07/08/2014			Bond Future	117.3150	117.3150	117.3133	117.3133	(0.001)	0.0000	0.0000	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
2014/03/18	EL28	07/08/2014	114.01	Call	Bond Future	3,305.0000		3.3050	3,303.2500	3.3032	(0.053)	0	0	0
2014/03/18	EL28	07/08/2014	113.99	Call	Bond Future	3,325.0000		3.3250	3,323.2500	3.3232	(0.053)	0	0	0
2014/03/18	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	ES33	08/05/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	ES33	08/05/2014	9.55	Put	Bond Future	1,956.3000		1.9563	2,142.4700	2.1425	9.516	0	0	0
2014/03/18	ES33	08/05/2014			Bond Future	9.8149		81.2946	9.8406	81.1085	0.262	0.0000	0.0000	6,292
2014/03/18	ES33	08/05/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	ES33	08/05/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	ES33	08/05/2014	9.54	Put	Bond Future	2,031.5900		2.0316	2,217.7600	2.2178	9.164	0	0	0
2014/03/18	ES33	08/05/2014	9.56	Put	Bond Future	1,881.1100		1.8811	2,067.2800	2.0673	9.897	0	0	0
2014/03/18	ES33	07/08/2014			Bond Future	9.9201		82.3807	9.9468	82.1906	0.270	0.0000	0.0000	0
2014/03/18	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	ES33	07/08/2014	10.14	Call	Bond Future	1,542.7100		1.5427	1,352.6000	1.3526	(12.323)	0	0	0
2014/03/18	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	ES33	07/08/2014	10.15	Call	Bond Future	1,611.7500		1.6118	1,421.6400	1.4216	(11.795)	0	0	0
2014/03/18	ES33	07/08/2014	10.16	Call	Bond Future	1,680.7000		1.6807	1,490.5900	1.4906	(11.311)	0	0	0
2014/03/18	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	ES33	06/11/2014			Bond Future	10.0234		79.8653	10.0511	79.6713	0.277	0.0000	0.0000	0
2014/03/18	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	ES33	06/11/2014	10.29	Call	Bond Future	1,833.1000		1.8331	1,639.1100	1.6391	(10.583)	0	0	0
2014/03/18	ES33	06/11/2014	10.30	Call	Bond Future	1,900.5600		1.9006	1,706.5700	1.7066	(10.207)	0	0	0
2014/03/18	ES33	06/11/2014	10.31	Call	Bond Future	1,967.9200		1.9679	1,773.9300	1.7739	(9.858)	0	0	0
2014/03/18	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	GOVI	08/05/2014	442.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	GOVI	08/05/2014			GOVI	437.0490		437.0490	436.1920	436.1920	(0.196)	0.0000	0.0000	310
2014/03/18	GOVI	08/05/2014	442.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	GOVI	08/05/2014	441.99	Put	GOVI	49,410.0000		4.9410	57,980.0000	5.7980	17.345	0	0	0
2014/03/18	GOVI	08/05/2014	442.01	Put	GOVI	49,610.0000		4.9610	58,180.0000	5.8180	17.275	0	0	0
2014/03/18	GOVI	08/05/2014	441.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	GOVI	08/05/2014	442.00	Put	GOVI	49,510.0000		4.9510	58,080.0000	5.8080	17.310	0	0	0
2014/03/18	GOVI	07/08/2014	459.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	GOVI	07/08/2014			GOVI	443.4670		443.4670	442.5960	442.5960	(0.196)	0.0000	0.0000	175
2014/03/18	GOVI	07/08/2014	460.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	GOVI	07/08/2014	460.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	GOVI	07/08/2014	459.99	Put	GOVI	165,230.0000		16.5230	173,940.0000	17.3940	5.271	0	0	0
2014/03/18	GOVI	07/08/2014	460.01	Put	GOVI	165,430.0000		16.5430	174,140.0000	17.4140	5.265	0	0	0
2014/03/18	GOVI	07/08/2014	460.00	Put	GOVI	165,330.0000		16.5330	174,040.0000	17.4040	5.268	0	0	0
2014/03/18	GOVI	06/11/2014	449.01	Call	GOVI	12,780.0000		1.2780	3,920.0000	0.3920	(69.327)	0	0	0
2014/03/18	GOVI	06/11/2014			GOVI	450.2880		450.2880	449.4020	449.4020	(0.197)	0.0000	0.0000	0
2014/03/18	GOVI	06/11/2014	448.99	Call	GOVI	12,980.0000		1.2980	4,120.0000	0.4120	(68.259)	0	0	0
2014/03/18	GOVI	06/11/2014	449.00	Call	GOVI	12,880.0000		1.2880	4,020.0000	0.4020	(68.789)	0	0	0
2014/03/18	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	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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2014/03/18	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/03/18	IGOV	08/05/2014			Index Future	202.0290	202.0290	202.0770	202.0770	0.024	0.0000	0.0000	1,266
2014/03/18	IGOV	07/08/2014			Index Future	205.0200	205.0200	205.0690	205.0690	0.024	0.0000	0.0000	90
2014/03/18	IGOV	06/11/2014			Index Future	208.1980	208.1980	208.2470	208.2470	0.024	0.0000	0.0000	0
2014/03/18	ILBI	08/05/2014			Index Future	547.2350	547.2350	547.6100	547.6100	0.069	0.0000	0.0000	0
2014/03/18	ILBI	07/08/2014			Index Future	555.1390	555.1390	555.5190	555.5190	0.068	0.0000	0.0000	210
2014/03/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/03/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/03/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/03/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/03/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/03/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/03/18	JBAF	19/03/2014			Jibar Tradeable Future	5.7400	94.2600	5.7500	94.2500	0.174	0.0000	0.0000	3,000
2014/03/18	JBAF	16/04/2014			Jibar Tradeable Future	5.9000	94.1000	5.8700	94.1300	(0.508)	0.0000	0.0000	0
2014/03/18	JBAF	21/05/2014			Jibar Tradeable Future	5.9700	94.0300	5.9700	94.0300	0.000	0.0000	0.0000	2,000
2014/03/18	JBAF	18/06/2014			Jibar Tradeable Future	6.1700	93.8300	6.1800	93.8200	0.162	0.0000	0.0000	2,000
2014/03/18	JBAF	16/07/2014			Jibar Tradeable Future	6.2400	93.7600	6.3000	93.7000	0.962	0.0000	0.0000	1,300
2014/03/18	JBAF	20/08/2014			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	900
2014/03/18	JBAF	17/09/2014			Jibar Tradeable Future	6.5400	93.4600	6.5900	93.4100	0.765	0.0000	0.0000	1,000
2014/03/18	JBAF	17/12/2014			Jibar Tradeable Future	7.0700	92.9300	7.0500	92.9500	(0.283)	0.0000	0.0000	0
2014/03/18	JBAF	18/03/2015			Jibar Tradeable Future	7.3900	92.6100	7.3700	92.6300	(0.271)	0.0000	0.0000	2,850
2014/03/18	JBAF	17/06/2015			Jibar Tradeable Future	7.6700	92.3300	7.6600	92.3400	(0.130)	0.0000	0.0000	5,400
2014/03/18	JBAF	16/09/2015			Jibar Tradeable Future	7.8600	92.1400	7.8500	92.1500	(0.127)	0.0000	0.0000	0
2014/03/18	JBAF	15/12/2015			Jibar Tradeable Future	8.0300	91.9700	8.0200	91.9800	(0.125)	0.0000	0.0000	0
2014/03/18	R023	08/05/2014			Bond Future	8.4791	97.0815	8.5203	96.8368	0.487	0.0000	0.0000	12,886
2014/03/18	R023	08/05/2014	7.60	Call	Bond Future	139.6700	0.1397	115.5800	0.1156	(17.248)	0	0	0
2014/03/18	R023	08/05/2014	7.61	Call	Bond Future	144.8300	0.1448	120.0200	0.1200	(17.130)	0	0	0
2014/03/18	R023	08/05/2014	7.59	Put	Bond Future	5,607.7100	5.6077	5,829.0800	5.8291	3.948	0	0	0
2014/03/18	R023	08/05/2014	7.61	Put	Bond Future	5,490.4900	5.4905	5,710.4300	5.7104	4.006	0	0	0
2014/03/18	R023	08/05/2014	7.60	Put	Bond Future	5,549.0300	5.5490	5,769.6900	5.7697	3.977	0	0	0
2014/03/18	R023	08/05/2014	7.59	Call	Bond Future	134.6000	0.1346	111.2200	0.1112	(17.370)	0	0	0
2014/03/18	R023	07/08/2014	8.51	Call	Bond Future	2,448.0000	2.4480	2,318.4100	2.3184	(5.294)	0	0	0
2014/03/18	R023	07/08/2014			Bond Future	8.5803	98.3957	8.6236	98.1456	0.504	0.0000	0.0000	0
2014/03/18	R023	07/08/2014	8.49	Call	Bond Future	2,393.0900	2.3931	2,265.2700	2.2653	(5.341)	0	0	0
2014/03/18	R023	07/08/2014	8.50	Call	Bond Future	2,420.4500	2.4204	2,291.7500	2.2918	(5.317)	0	0	0

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2014/03/18	R023	07/08/2014	8.49	Put	Bond Future	2,917.6100	2.9176	3,039.8500	3.0399	4.190	0	0	0
2014/03/18	R023	07/08/2014	8.51	Put	Bond Future	2,856.0200	2.8560	2,976.4900	2.9765	4.218	0	0	0
2014/03/18	R023	07/08/2014	8.50	Put	Bond Future	2,886.7000	2.8867	3,008.0600	3.0081	4.204	0	0	0
2014/03/18	R023	06/11/2014			Bond Future	8.6794	95.9902	8.7248	95.7351	0.523	0.0000	0.0000	0
2014/03/18	R023	06/11/2014	8.59	Put	Bond Future	3,713.6000	3.7136	3,836.6700	3.8367	3.314	0	0	0
2014/03/18	R023	06/11/2014	8.61	Put	Bond Future	3,654.9900	3.6550	3,776.7100	3.7767	3.330	0	0	0
2014/03/18	R023	06/11/2014	8.59	Call	Bond Future	3,208.0000	3.2080	3,075.9600	3.0760	(4.116)	0	0	0
2014/03/18	R023	06/11/2014	8.60	Put	Bond Future	3,684.2100	3.6842	3,806.6000	3.8066	3.322	0	0	0
2014/03/18	R023	06/11/2014	8.60	Call	Bond Future	3,235.3200	3.2353	3,102.6000	3.1026	(4.102)	0	0	0
2014/03/18	R023	06/11/2014	8.61	Call	Bond Future	3,262.7700	3.2628	3,129.3800	3.1294	(4.088)	0	0	0
2014/03/18	R157	08/05/2014	5.20	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/03/18	R157	08/05/2014			Bond Future	7.0641	110.2301	7.0919	110.1930	0.395	0.0000	0.0000	24,346
2014/03/18	R157	08/05/2014	5.21	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/03/18	R157	08/05/2014	5.19	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/03/18	R157	08/05/2014	5.20	Put	Bond Future	2,523.6800	2.5237	2,560.7900	2.5608	1.470	0	0	0
2014/03/18	R157	08/05/2014	5.19	Put	Bond Future	2,537.4400	2.5374	2,574.5500	2.5745	1.462	0	0	0
2014/03/18	R157	08/05/2014	5.21	Put	Bond Future	2,509.9200	2.5099	2,547.0300	2.5470	1.479	0	0	0
2014/03/18	R157	07/08/2014	6.76	Put	Bond Future	794.0600	0.7941	821.5900	0.8216	3.467	0	0	0
2014/03/18	R157	07/08/2014			Bond Future	7.3304	111.8498	7.3667	111.8105	0.495	0.0000	0.0000	13,000
2014/03/18	R157	07/08/2014	6.75	Put	Bond Future	802.0300	0.8020	829.7000	0.8297	3.450	0	0	0
2014/03/18	R157	07/08/2014	6.74	Call	Bond Future	167.6600	0.1677	156.2100	0.1562	(6.829)	0	0	0
2014/03/18	R157	07/08/2014	6.75	Call	Bond Future	170.8100	0.1708	159.2100	0.1592	(6.791)	0	0	0
2014/03/18	R157	07/08/2014	6.76	Call	Bond Future	173.7600	0.1738	162.0200	0.1620	(6.756)	0	0	0
2014/03/18	R157	07/08/2014	6.74	Put	Bond Future	809.8000	0.8098	837.6200	0.8376	3.435	0	0	0
2014/03/18	R157	06/11/2014	6.19	Put	Bond Future	1,329.4400	1.3294	1,365.0000	1.3650	2.675	0	0	0
2014/03/18	R157	06/11/2014			Bond Future	7.6835	106.7576	7.7329	106.7164	0.643	0.0000	0.0000	0
2014/03/18	R157	06/11/2014	6.21	Put	Bond Future	1,314.6300	1.3146	1,350.0400	1.3500	2.694	0	0	0
2014/03/18	R157	06/11/2014	6.20	Put	Bond Future	1,322.0200	1.3220	1,357.5100	1.3575	2.685	0	0	0
2014/03/18	R157	06/11/2014	6.21	Call	Bond Future	73.2500	0.0733	67.4600	0.0675	(7.904)	0	0	0
2014/03/18	R157	06/11/2014	6.19	Call	Bond Future	71.0500	0.0711	65.4100	0.0654	(7.938)	0	0	0
2014/03/18	R157	06/11/2014	6.20	Call	Bond Future	72.1400	0.0721	66.4300	0.0664	(7.915)	0	0	0
2014/03/18	R186	08/05/2014	8.75	Put	Bond Future	1,615.6700	1.6157	1,703.5500	1.7035	5.439	0	0	0
2014/03/18	R186	08/05/2014	7.50	Put	Bond Future	9,900.3000	9.9003	10,148.6500	10.1487	2.509	0	0	0
2014/03/18	R186	08/05/2014	8.25	Put	Bond Future	4,017.0000	4.0170	4,186.8500	4.1869	4.228	0	0	0
2014/03/18	R186	08/05/2014	8.40	Call	Bond Future	1,370.3000	1.3703	1,254.6300	1.2546	(8.441)	0	0	1,000
2014/03/18	R186	08/05/2014			Bond Future	8.6102	118.4720	8.6414	118.2111	0.363	0.0000	0.0000	51,559
2014/03/18	R186	08/05/2014	7.09	Put	Bond Future	13,762.2900	13.7623	14,020.7900	14.0208	1.878	0	0	0
2014/03/18	R186	08/05/2014	9.75	Put	Bond Future	104.4500	0.1045	111.2900	0.1113	6.549	0	0	6,000
2014/03/18	R186	08/05/2014	9.10	Call	Bond Future	4,712.4800	4.7125	4,495.2900	4.4953	(4.609)	0	0	0
2014/03/18	R186	08/05/2014	9.25	Put	Bond Future	487.9100	0.4879	518.3700	0.5184	6.243	0	0	10,000
2014/03/18	R186	08/05/2014	8.80	Put	Bond Future	1,452.2400	1.4522	1,532.7400	1.5327	5.543	0	0	900
2014/03/18	R186	08/05/2014	7.10	Call	Bond Future	11.3600	0.0114	8.8900	0.0089	(21.743)	0	0	0
2014/03/18	R186	08/05/2014	9.00	Put	Bond Future	920.3300	0.9203	974.7500	0.9747	5.913	0	0	400
2014/03/18	R186	08/05/2014	7.11	Call	Bond Future	11.9600	0.0120	9.3800	0.0094	(21.572)	0	0	0
2014/03/18	R186	08/05/2014	9.75	Call	Bond Future	9,096.7600	9.0968	8,842.7400	8.8427	(2.792)	0	0	0
2014/03/18	R186	08/05/2014	8.50	Call	Bond Future	1,708.8900	1.7089	1,576.3800	1.5764	(7.754)	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
2014/03/18	R186	08/05/2014	7.09	Call	Bond Future	10.7900		0.0108	8.4300	0.0084	(21.872)	0	0	0
2014/03/18	R186	08/05/2014	9.10	Put	Bond Future	720.2600		0.7203	763.9300	0.7639	6.063	0	0	1,500
2014/03/18	R186	08/05/2014	9.25	Call	Bond Future	5,663.3600		5.6634	5,432.9600	5.4330	(4.068)	0	0	0
2014/03/18	R186	08/05/2014	8.80	Call	Bond Future	3,023.1600		3.0232	2,842.8000	2.8428	(5.966)	0	0	0
2014/03/18	R186	08/05/2014	8.25	Call	Bond Future	951.4000		0.9514	860.3900	0.8604	(9.566)	0	0	10,000
2014/03/18	R186	08/05/2014	7.11	Put	Bond Future	13,568.0900		13.5681	13,826.3700	13.8264	1.904	0	0	0
2014/03/18	R186	08/05/2014	8.50	Put	Bond Future	2,634.5600		2.6346	2,762.9100	2.7629	4.872	0	0	1,933
2014/03/18	R186	08/05/2014	8.75	Call	Bond Future	2,775.7900		2.7758	2,602.8100	2.6028	(6.232)	0	0	6,000
2014/03/18	R186	08/05/2014	7.50	Call	Bond Future	73.6200		0.0736	61.1100	0.0611	(16.993)	0	0	1,933
2014/03/18	R186	08/05/2014	8.40	Put	Bond Future	3,145.3500		3.1454	3,290.5400	3.2905	4.616	0	0	0
2014/03/18	R186	08/05/2014	7.10	Put	Bond Future	13,665.1200		13.6651	13,923.5100	13.9235	1.891	0	0	0
2014/03/18	R186	08/05/2014	9.00	Call	Bond Future	4,113.6600		4.1137	3,907.2200	3.9072	(5.018)	0	0	0
2014/03/18	R186	07/08/2014	8.31	Call	Bond Future	2,182.4600		2.1825	2,073.1400	2.0731	(5.009)	0	0	0
2014/03/18	R186	07/08/2014			Bond Future	8.7020		114.9195	8.7347	114.6530	0.375	0.0000	0.0000	100
2014/03/18	R186	07/08/2014	8.92	Put	Bond Future	2,758.2700		2.7583	2,855.8600	2.8559	3.538	0	0	840
2014/03/18	R186	07/08/2014	8.29	Call	Bond Future	2,122.3600		2.1224	2,015.0300	2.0150	(5.057)	0	0	0
2014/03/18	R186	07/08/2014	8.30	Call	Bond Future	2,152.2700		2.1523	2,043.9500	2.0440	(5.033)	0	0	0
2014/03/18	R186	07/08/2014	8.29	Put	Bond Future	5,561.8300		5.5618	5,720.9800	5.7210	2.861	0	0	0
2014/03/18	R186	07/08/2014	8.31	Put	Bond Future	5,451.6500		5.4516	5,608.8100	5.6088	2.883	0	0	0
2014/03/18	R186	07/08/2014	8.92	Call	Bond Future	4,520.7200		4.5207	4,351.8300	4.3518	(3.736)	0	0	0
2014/03/18	R186	07/08/2014	8.30	Put	Bond Future	5,506.5600		5.5066	5,664.7200	5.6647	2.872	0	0	0
2014/03/18	R186	06/11/2014	8.15	Put	Bond Future	7,818.7600		7.8188	7,988.7100	7.9887	2.174	0	0	0
2014/03/18	R186	06/11/2014	8.14	Call	Bond Future	2,521.2300		2.5212	2,419.9100	2.4199	(4.019)	0	0	0
2014/03/18	R186	06/11/2014			Bond Future	8.7879		116.6892	8.8220	116.4172	0.387	0.0000	0.0000	0
2014/03/18	R186	06/11/2014	9.17	Call	Bond Future	6,366.8000		6.3668	6,189.5700	6.1896	(2.784)	0	0	0
2014/03/18	R186	06/11/2014	8.15	Call	Bond Future	2,548.9800		2.5490	2,446.9200	2.4469	(4.004)	0	0	0
2014/03/18	R186	06/11/2014	8.16	Call	Bond Future	2,576.9300		2.5769	2,474.1200	2.4741	(3.990)	0	0	0
2014/03/18	R186	06/11/2014	9.17	Put	Bond Future	3,366.3300		3.3663	3,461.1100	3.4611	2.816	0	0	2,010
2014/03/18	R186	06/11/2014	8.14	Put	Bond Future	7,876.3200		7.8763	8,047.0100	8.0470	2.167	0	0	0
2014/03/18	R186	06/11/2014	8.16	Put	Bond Future	7,761.4900		7.7615	7,930.6900	7.9307	2.180	0	0	0
2014/03/18	R197	08/05/2014	250.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R197	08/05/2014			Bond Future	275.5179		275.5179	275.5082	275.5082	(0.004)	0.0000	0.0000	1,912
2014/03/18	R197	08/05/2014	250.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R197	08/05/2014	250.01	Call	Bond Future	25,507.9100		25.5079	25,498.2200	25.4982	(0.038)	0	0	0
2014/03/18	R197	08/05/2014	249.99	Call	Bond Future	25,527.9100		25.5279	25,518.2200	25.5182	(0.038)	0	0	0
2014/03/18	R197	08/05/2014	250.00	Call	Bond Future	25,517.9100		25.5179	25,508.2200	25.5082	(0.038)	0	0	0
2014/03/18	R197	08/05/2014	249.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R197	07/08/2014			Bond Future	273.7972		273.7972	273.7834	273.7834	(0.005)	0.0000	0.0000	0
2014/03/18	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R197	07/08/2014	270.00	Call	Bond Future	3,797.1900		3.7972	3,783.3600	3.7834	(0.364)	0	0	0
2014/03/18	R197	07/08/2014	270.01	Call	Bond Future	3,787.1900		3.7872	3,773.3600	3.7734	(0.365)	0	0	0
2014/03/18	R197	07/08/2014	269.99	Call	Bond Future	3,807.1900		3.8072	3,793.3600	3.7934	(0.363)	0	0	0
2014/03/18	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R201	08/05/2014			Bond Future	6.6377		104.6624	6.6654	104.6459	0.417	0.0000	0.0000	0
2014/03/18	R201	08/05/2014	4.75	Call	Bond Future	0.2500		0.0003	0.2000	0.0002	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/18	R201	08/05/2014	4.76	Call	Bond Future	0.2700	0.0003	0.2100	0.0002	(22.222)	0	0	0
2014/03/18	R201	08/05/2014	4.74	Call	Bond Future	0.2400	0.0002	0.1900	0.0002	(20.833)	0	0	0
2014/03/18	R201	08/05/2014	4.76	Put	Bond Future	1,126.9600	1.1270	1,143.3300	1.1433	1.453	0	0	0
2014/03/18	R201	08/05/2014	4.75	Put	Bond Future	1,133.0000	1.1330	1,149.3800	1.1494	1.446	0	0	0
2014/03/18	R201	08/05/2014	4.74	Put	Bond Future	1,139.0500	1.1391	1,155.4300	1.1554	1.438	0	0	0
2014/03/18	R201	07/08/2014	5.31	Put	Bond Future	688.0000	0.6880	702.8000	0.7028	2.151	0	0	0
2014/03/18	R201	07/08/2014			Bond Future	7.0783	101.7891	7.1294	101.7709	0.722	0.0000	0.0000	0
2014/03/18	R201	07/08/2014	5.30	Put	Bond Future	691.0300	0.6910	705.8500	0.7058	2.145	0	0	0
2014/03/18	R201	07/08/2014	5.31	Call	Bond Future	54.0700	0.0541	50.6700	0.0507	(6.288)	0	0	0
2014/03/18	R201	07/08/2014	5.29	Call	Bond Future	52.9300	0.0529	49.5800	0.0496	(6.329)	0	0	0
2014/03/18	R201	07/08/2014	5.30	Call	Bond Future	53.5000	0.0535	50.1200	0.0501	(6.318)	0	0	0
2014/03/18	R201	07/08/2014	5.29	Put	Bond Future	694.0700	0.6941	708.9200	0.7089	2.140	0	0	0
2014/03/18	R202	08/05/2014	215.00	Call	Bond Future	3,067.0500	3.0670	3,032.4500	3.0325	(1.128)	0	0	0
2014/03/18	R202	08/05/2014			Bond Future	214.1482	214.1482	214.1457	214.1457	(0.001)	0.0000	0.0000	44,663
2014/03/18	R202	08/05/2014	215.01	Call	Bond Future	3,062.5200	3.0625	3,027.9300	3.0279	(1.129)	0	0	0
2014/03/18	R202	08/05/2014	214.99	Put	Bond Future	3,913.3800	3.9134	3,881.2800	3.8813	(0.820)	0	0	0
2014/03/18	R202	08/05/2014	215.01	Put	Bond Future	3,924.3200	3.9243	3,892.2300	3.8922	(0.818)	0	0	0
2014/03/18	R202	08/05/2014	214.99	Call	Bond Future	3,071.5800	3.0716	3,036.9800	3.0370	(1.126)	0	0	0
2014/03/18	R202	08/05/2014	215.00	Put	Bond Future	3,918.8500	3.9188	3,886.7500	3.8868	(0.819)	0	0	0
2014/03/18	R202	07/08/2014	207.99	Call	Bond Future	9,282.1000	9.2821	9,260.2500	9.2602	(0.235)	0	0	0
2014/03/18	R202	07/08/2014	208.00	Put	Bond Future	3,036.5300	3.0365	3,020.6000	3.0206	(0.525)	0	0	0
2014/03/18	R202	07/08/2014			Bond Future	214.2390	214.2390	214.2331	214.2331	(0.003)	0.0000	0.0000	0
2014/03/18	R202	07/08/2014	207.99	Put	Bond Future	3,033.1300	3.0331	3,017.1900	3.0172	(0.526)	0	0	0
2014/03/18	R202	07/08/2014	208.01	Put	Bond Future	3,039.9400	3.0399	3,024.0000	3.0240	(0.524)	0	0	0
2014/03/18	R202	07/08/2014	208.00	Call	Bond Future	9,275.5000	9.2755	9,253.6600	9.2537	(0.235)	0	0	0
2014/03/18	R202	07/08/2014	208.01	Call	Bond Future	9,268.9100	9.2689	9,247.0600	9.2471	(0.236)	0	0	0
2014/03/18	R203	08/05/2014	5.74	Call	Bond Future	0.1600	0.0002	0.1100	0.0001	(31.250)	0	0	0
2014/03/18	R203	08/05/2014	5.76	Call	Bond Future	0.1800	0.0002	0.1200	0.0001	(33.333)	0	0	0
2014/03/18	R203	08/05/2014	6.84	Call	Bond Future	46.2100	0.0462	38.5600	0.0386	(16.555)	0	0	29
2014/03/18	R203	08/05/2014	7.40	Put	Bond Future	1,403.9500	1.4040	1,472.2800	1.4723	4.867	0	0	0
2014/03/18	R203	08/05/2014			Bond Future	7.7762	102.6760	7.8106	102.5756	0.443	0.0000	0.0000	16,949
2014/03/18	R203	08/05/2014	5.76	Put	Bond Future	6,101.9400	6.1019	6,202.2500	6.2023	1.644	0	0	0
2014/03/18	R203	08/05/2014	6.84	Put	Bond Future	2,824.8700	2.8249	2,917.5900	2.9176	3.282	0	0	0
2014/03/18	R203	08/05/2014	5.75	Put	Bond Future	6,133.3100	6.1333	6,233.6300	6.2336	1.636	0	0	0
2014/03/18	R203	08/05/2014	5.74	Put	Bond Future	6,164.6800	6.1647	6,265.0000	6.2650	1.627	0	0	0
2014/03/18	R203	08/05/2014	7.40	Call	Bond Future	298.5200	0.2985	266.4800	0.2665	(10.733)	0	0	16
2014/03/18	R203	08/05/2014	5.75	Call	Bond Future	0.1700	0.0002	0.1200	0.0001	(29.412)	0	0	0
2014/03/18	R203	07/08/2014	7.30	Call	Bond Future	466.7700	0.4668	435.9600	0.4360	(6.601)	0	0	0
2014/03/18	R203	07/08/2014			Bond Future	7.9405	104.1846	7.9787	104.0813	0.480	0.0000	0.0000	0
2014/03/18	R203	07/08/2014	7.31	Call	Bond Future	474.3400	0.4743	443.1800	0.4432	(6.569)	0	0	0
2014/03/18	R203	07/08/2014	6.84	Put	Bond Future	3,243.3700	3.2434	3,330.0600	3.3301	2.673	0	0	0
2014/03/18	R203	07/08/2014	7.29	Put	Bond Future	2,241.8600	2.2419	2,314.7400	2.3147	3.251	0	0	0
2014/03/18	R203	07/08/2014	7.31	Put	Bond Future	2,201.5400	2.2015	2,273.7200	2.2737	3.279	0	0	0
2014/03/18	R203	07/08/2014	7.29	Call	Bond Future	459.2800	0.4593	428.8200	0.4288	(6.632)	0	0	0
2014/03/18	R203	07/08/2014	7.30	Put	Bond Future	2,221.6500	2.2216	2,294.1800	2.2942	3.265	0	0	0
2014/03/18	R203	07/08/2014	6.84	Call	Bond Future	204.8400	0.2048	188.1900	0.1882	(8.128)	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
2014/03/18	R203	06/11/2014	6.86	Call	Bond Future	346.4600	0.3465	325.2200	0.3252	(6.131)	0	0	0
2014/03/18	R203	06/11/2014			Bond Future	8.1126	101.6241	8.1551	101.5179	0.524	0.0000	0.0000	0
2014/03/18	R203	06/11/2014	6.98	Call	Bond Future	405.2500	0.4052	381.3000	0.3813	(5.910)	0	0	14
2014/03/18	R203	06/11/2014	6.84	Call	Bond Future	337.3500	0.3373	316.5400	0.3165	(6.169)	0	0	45
2014/03/18	R203	06/11/2014	6.85	Call	Bond Future	341.8800	0.3419	320.8600	0.3209	(6.148)	0	0	0
2014/03/18	R203	06/11/2014	6.98	Put	Bond Future	3,288.8500	3.2888	3,371.0700	3.3711	2.500	0	0	0
2014/03/18	R203	06/11/2014	6.84	Put	Bond Future	3,584.5300	3.5845	3,669.8900	3.6699	2.381	0	0	0
2014/03/18	R203	06/11/2014	6.86	Put	Bond Future	3,541.6000	3.5416	3,626.5300	3.6265	2.398	0	0	0
2014/03/18	R203	06/11/2014	6.85	Put	Bond Future	3,563.0400	3.5630	3,648.1900	3.6482	2.390	0	0	0
2014/03/18	R204	08/05/2014			Bond Future	8.0214	103.0484	8.0458	102.9561	0.304	0.0000	0.0000	31,051
2014/03/18	R204	08/05/2014	6.05	Call	Bond Future	0.4000	0.0004	0.3000	0.0003	(25.000)	0	0	0
2014/03/18	R204	08/05/2014	6.06	Call	Bond Future	0.4200	0.0004	0.3200	0.0003	(23.810)	0	0	0
2014/03/18	R204	08/05/2014	6.04	Call	Bond Future	0.3700	0.0004	0.2800	0.0003	(24.324)	0	0	0
2014/03/18	R204	08/05/2014	6.05	Put	Bond Future	7,824.3500	7.8243	7,916.5000	7.9165	1.178	0	0	0
2014/03/18	R204	08/05/2014	6.04	Put	Bond Future	7,865.8700	7.8659	7,958.0300	7.9580	1.172	0	0	0
2014/03/18	R204	08/05/2014	6.06	Put	Bond Future	7,782.8300	7.7828	7,874.9800	7.8750	1.184	0	0	0
2014/03/18	R204	07/08/2014			Bond Future	8.1639	100.5295	8.1903	100.4344	0.324	0.0000	0.0000	300
2014/03/18	R204	07/08/2014	7.44	Put	Bond Future	3,202.9300	3.2029	3,270.3700	3.2704	2.106	0	0	0
2014/03/18	R204	07/08/2014	7.46	Put	Bond Future	3,147.5300	3.1475	3,214.3100	3.2143	2.122	0	0	0
2014/03/18	R204	07/08/2014	7.45	Put	Bond Future	3,175.1700	3.1752	3,242.2800	3.2423	2.114	0	0	0
2014/03/18	R204	07/08/2014	7.78	Call	Bond Future	941.4700	0.9415	902.0900	0.9021	(4.183)	0	0	0
2014/03/18	R204	07/08/2014	7.46	Call	Bond Future	577.2500	0.5773	548.9200	0.5489	(4.908)	0	0	0
2014/03/18	R204	07/08/2014	7.44	Call	Bond Future	558.4400	0.5584	530.7700	0.5308	(4.955)	0	0	0
2014/03/18	R204	07/08/2014	7.78	Put	Bond Future	2,333.2500	2.3332	2,388.9800	2.3890	2.389	0	0	530
2014/03/18	R204	07/08/2014	7.45	Call	Bond Future	567.7900	0.5678	539.7900	0.5398	(4.931)	0	0	0
2014/03/18	R204	06/11/2014	7.99	Put	Bond Future	2,536.9000	2.5369	2,589.6500	2.5896	2.079	0	0	1,270
2014/03/18	R204	06/11/2014			Bond Future	8.3022	102.0774	8.3310	101.9796	0.346	0.0000	0.0000	0
2014/03/18	R204	06/11/2014	6.99	Put	Bond Future	5,040.7900	5.0408	5,118.7800	5.1188	1.547	0	0	0
2014/03/18	R204	06/11/2014	7.01	Put	Bond Future	4,981.0100	4.9810	5,058.5900	5.0586	1.558	0	0	0
2014/03/18	R204	06/11/2014	6.99	Call	Bond Future	450.1300	0.4501	430.3200	0.4303	(4.401)	0	0	0
2014/03/18	R204	06/11/2014	7.00	Put	Bond Future	5,010.8600	5.0109	5,088.6600	5.0887	1.553	0	0	0
2014/03/18	R204	06/11/2014	7.99	Call	Bond Future	1,467.6300	1.4676	1,422.5800	1.4226	(3.070)	0	0	0
2014/03/18	R204	06/11/2014	7.00	Call	Bond Future	456.1500	0.4562	436.1500	0.4362	(4.385)	0	0	0
2014/03/18	R204	06/11/2014	7.01	Call	Bond Future	462.2500	0.4623	442.0300	0.4420	(4.374)	0	0	0
2014/03/18	R207	08/05/2014	6.21	Put	Bond Future	9,507.7600	9.5078	9,658.6500	9.6587	1.587	0	0	0
2014/03/18	R207	08/05/2014	6.19	Put	Bond Future	9,605.0400	9.6050	9,755.9300	9.7559	1.571	0	0	0
2014/03/18	R207	08/05/2014	6.20	Put	Bond Future	9,556.3900	9.5564	9,707.2800	9.7073	1.579	0	0	0
2014/03/18	R207	08/05/2014			Bond Future	8.2809	97.7533	8.3158	97.6023	0.421	0.0000	0.0000	19,048
2014/03/18	R207	08/05/2014	6.20	Call	Bond Future	0.2100	0.0002	0.1400	0.0001	(33.333)	0	0	0
2014/03/18	R207	08/05/2014	6.21	Call	Bond Future	0.2200	0.0002	0.1500	0.0002	(31.818)	0	0	0
2014/03/18	R207	08/05/2014	6.19	Call	Bond Future	0.2000	0.0002	0.1300	0.0001	(35.000)	0	0	0
2014/03/18	R207	07/08/2014	7.69	Call	Bond Future	667.5600	0.6676	624.0100	0.6240	(6.524)	0	0	0
2014/03/18	R207	07/08/2014	7.70	Put	Bond Future	3,707.8200	3.7078	3,818.3800	3.8184	2.982	0	0	0
2014/03/18	R207	07/08/2014			Bond Future	8.4156	95.5485	8.4529	95.3939	0.443	0.0000	0.0000	100
2014/03/18	R207	07/08/2014	7.70	Call	Bond Future	678.4100	0.6784	634.3500	0.6344	(6.495)	0	0	0
2014/03/18	R207	07/08/2014	7.71	Call	Bond Future	689.3900	0.6894	644.8200	0.6448	(6.465)	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
2014/03/18	R207	07/08/2014	7.69	Put	Bond Future	3,740.1300		3.7401	3,851.2000	3.8512	2.970	0	0	0
2014/03/18	R207	07/08/2014	7.71	Put	Bond Future	3,675.6600		3.6757	3,785.7100	3.7857	2.994	0	0	0
2014/03/18	R207	06/11/2014	7.36	Put	Bond Future	5,505.6000		5.5056	5,627.5500	5.6275	2.215	0	0	0
2014/03/18	R207	06/11/2014			Bond Future	8.5399		97.0200	8.5796	96.8618	0.466	0.0000	0.0000	0
2014/03/18	R207	06/11/2014	7.35	Put	Bond Future	5,539.7200		5.5397	5,662.0100	5.6620	2.208	0	0	0
2014/03/18	R207	06/11/2014	7.36	Call	Bond Future	662.6300		0.6626	626.4000	0.6264	(5.468)	0	0	0
2014/03/18	R207	06/11/2014	7.34	Call	Bond Future	646.3100		0.6463	610.7600	0.6108	(5.500)	0	0	0
2014/03/18	R207	06/11/2014	7.35	Call	Bond Future	654.4300		0.6544	618.5400	0.6185	(5.484)	0	0	0
2014/03/18	R207	06/11/2014	7.34	Put	Bond Future	5,573.9400		5.5739	5,696.5700	5.6966	2.200	0	0	0
2014/03/18	R208	08/05/2014	6.31	Call	Bond Future	0.3800		0.0004	0.2600	0.0003	(31.579)	0	0	0
2014/03/18	R208	08/05/2014			Bond Future	8.3989		92.2927	8.4390	92.0975	0.478	0.0000	0.0000	11,730
2014/03/18	R208	08/05/2014	6.29	Call	Bond Future	0.3400		0.0003	0.2300	0.0002	(32.353)	0	0	0
2014/03/18	R208	08/05/2014	6.31	Put	Bond Future	10,917.2900		10.9173	11,112.4300	11.1124	1.787	0	0	0
2014/03/18	R208	08/05/2014	6.30	Put	Bond Future	10,973.2600		10.9733	11,168.4000	11.1684	1.778	0	0	0
2014/03/18	R208	08/05/2014	6.29	Put	Bond Future	11,029.2500		11.0292	11,224.4000	11.2244	1.769	0	0	0
2014/03/18	R208	08/05/2014	6.30	Call	Bond Future	0.3600		0.0004	0.2400	0.0002	(33.333)	0	0	0
2014/03/18	R208	07/08/2014	8.28	Call	Bond Future	1,588.1900		1.5882	1,497.3300	1.4973	(5.721)	0	0	0
2014/03/18	R208	07/08/2014			Bond Future	8.5153		93.6490	8.5577	93.4494	0.498	0.0000	0.0000	100
2014/03/18	R208	07/08/2014	7.80	Call	Bond Future	807.2800		0.8073	749.9400	0.7499	(7.103)	0	0	0
2014/03/18	R208	07/08/2014	7.79	Put	Bond Future	4,294.9400		4.2949	4,437.9300	4.4379	3.329	0	0	0
2014/03/18	R208	07/08/2014	7.81	Put	Bond Future	4,221.7700		4.2218	4,363.4500	4.3635	3.356	0	0	0
2014/03/18	R208	07/08/2014	7.80	Put	Bond Future	4,258.2700		4.2583	4,400.6000	4.4006	3.342	0	0	0
2014/03/18	R208	07/08/2014	8.28	Put	Bond Future	2,706.1000		2.7061	2,814.9100	2.8149	4.021	0	0	630
2014/03/18	R208	07/08/2014	7.81	Call	Bond Future	820.1100		0.8201	762.1200	0.7621	(7.071)	0	0	0
2014/03/18	R208	07/08/2014	7.79	Call	Bond Future	794.5800		0.7946	737.9000	0.7379	(7.133)	0	0	0
2014/03/18	R208	06/11/2014	7.46	Call	Bond Future	779.5800		0.7796	732.4200	0.7324	(6.049)	0	0	0
2014/03/18	R208	06/11/2014			Bond Future	8.6283		91.6918	8.6730	91.4878	0.519	0.0000	0.0000	0
2014/03/18	R208	06/11/2014	7.44	Call	Bond Future	760.5600		0.7606	714.2800	0.7143	(6.085)	0	0	0
2014/03/18	R208	06/11/2014	7.45	Call	Bond Future	770.0300		0.7700	723.3100	0.7233	(6.067)	0	0	0
2014/03/18	R208	06/11/2014	8.50	Put	Bond Future	2,982.7400		2.9827	3,084.3900	3.0844	3.408	0	0	1,520
2014/03/18	R208	06/11/2014	7.44	Put	Bond Future	6,379.8700		6.3799	6,537.5100	6.5375	2.471	0	0	0
2014/03/18	R208	06/11/2014	7.46	Put	Bond Future	6,300.8500		6.3009	6,457.6100	6.4576	2.488	0	0	0
2014/03/18	R208	06/11/2014	8.50	Call	Bond Future	2,395.8700		2.3959	2,293.6000	2.2936	(4.269)	0	0	0
2014/03/18	R208	06/11/2014	7.45	Put	Bond Future	6,340.3100		6.3403	6,497.5100	6.4975	2.479	0	0	0
2014/03/18	R209	08/05/2014	9.63	Call	Bond Future	4,269.8100		4.2698	4,106.2400	4.1062	(3.831)	0	0	0
2014/03/18	R209	08/05/2014			Bond Future	9.1297		73.6511	9.1561	73.4573	0.289	0.0000	0.0000	25,078
2014/03/18	R209	08/05/2014	7.85	Call	Bond Future	49.5800		0.0496	41.9300	0.0419	(15.430)	0	0	0
2014/03/18	R209	08/05/2014	9.00	Put	Bond Future	2,561.8800		2.5619	2,652.9500	2.6530	3.555	0	0	0
2014/03/18	R209	08/05/2014	9.50	Call	Bond Future	3,620.1000		3.6201	3,466.1000	3.4661	(4.254)	0	0	0
2014/03/18	R209	08/05/2014	7.86	Call	Bond Future	51.6800		0.0517	43.7600	0.0438	(15.325)	0	0	0
2014/03/18	R209	08/05/2014	9.75	Put	Bond Future	544.2400		0.5442	567.2400	0.5672	4.226	0	0	7,262
2014/03/18	R209	08/05/2014	9.85	Put	Bond Future	425.0700		0.4251	443.0700	0.4431	4.235	0	0	10,000
2014/03/18	R209	08/05/2014	8.50	Put	Bond Future	5,364.2300		5.3642	5,511.5500	5.5115	2.746	0	0	0
2014/03/18	R209	08/05/2014	7.84	Call	Bond Future	47.5500		0.0475	40.1700	0.0402	(15.521)	0	0	0
2014/03/18	R209	08/05/2014	7.85	Put	Bond Future	10,519.8700		10.5199	10,706.0800	10.7061	1.770	0	0	0
2014/03/18	R209	08/05/2014	9.50	Put	Bond Future	968.4400		0.9684	1,008.3000	1.0083	4.116	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
2014/03/18	R209	08/05/2014	7.84	Put	Bond Future	10,608.5000		10.6085	10,794.9800	10.7950	1.758	0	0	0
2014/03/18	R209	08/05/2014	9.63	Put	Bond Future	723.0400		0.7230	753.3300	0.7533	4.189	0	0	883
2014/03/18	R209	08/05/2014	9.85	Call	Bond Future	5,446.0000		5.4460	5,270.1400	5.2701	(3.229)	0	0	0
2014/03/18	R209	08/05/2014	7.86	Put	Bond Future	10,431.4500		10.4314	10,617.3900	10.6174	1.782	0	0	0
2014/03/18	R209	08/05/2014	9.75	Call	Bond Future	4,901.3300		4.9013	4,730.4700	4.7305	(3.486)	0	0	0
2014/03/18	R209	08/05/2014	8.50	Call	Bond Future	481.1100		0.4811	434.5700	0.4346	(9.673)	0	0	640
2014/03/18	R209	08/05/2014	9.00	Call	Bond Future	1,595.4900		1.5955	1,492.7000	1.4927	(6.443)	0	0	640
2014/03/18	R209	07/08/2014	9.04	Put	Bond Future	4,100.2700		4.1003	4,194.9900	4.1950	2.310	0	0	0
2014/03/18	R209	07/08/2014			Bond Future	9.2078		74.7334	9.2351	74.5355	0.296	0.0000	0.0000	100
2014/03/18	R209	07/08/2014	9.06	Put	Bond Future	4,016.2800		4.0163	4,109.6200	4.1096	2.324	0	0	0
2014/03/18	R209	07/08/2014	9.05	Put	Bond Future	4,058.1200		4.0581	4,152.1400	4.1521	2.317	0	0	0
2014/03/18	R209	07/08/2014	9.05	Call	Bond Future	2,896.8500		2.8969	2,792.9900	2.7930	(3.585)	0	0	0
2014/03/18	R209	07/08/2014	9.06	Call	Bond Future	2,929.4700		2.9295	2,824.9300	2.8249	(3.569)	0	0	0
2014/03/18	R209	07/08/2014	9.04	Call	Bond Future	2,864.4200		2.8644	2,761.2600	2.7613	(3.601)	0	0	0
2014/03/18	R209	06/11/2014			Bond Future	9.2819		72.7369	9.3101	72.5350	0.304	0.0000	0.0000	0
2014/03/18	R209	06/11/2014	8.99	Put	Bond Future	5,658.1400		5.6581	5,759.5300	5.7595	1.792	0	0	0
2014/03/18	R209	06/11/2014	9.01	Put	Bond Future	5,570.4000		5.5704	5,670.7000	5.6707	1.801	0	0	0
2014/03/18	R209	06/11/2014	9.00	Put	Bond Future	5,614.2600		5.6143	5,715.1000	5.7151	1.796	0	0	0
2014/03/18	R209	06/11/2014	8.99	Call	Bond Future	3,516.1100		3.5161	3,415.5300	3.4155	(2.861)	0	0	0
2014/03/18	R209	06/11/2014	9.00	Call	Bond Future	3,547.2300		3.5472	3,446.1000	3.4461	(2.851)	0	0	0
2014/03/18	R209	06/11/2014	9.01	Call	Bond Future	3,578.2600		3.5783	3,476.5900	3.4766	(2.841)	0	0	0
2014/03/18	R210	08/05/2014			Bond Future	160.5985		160.5985	160.5951	160.5951	(0.002)	0.0000	0.0000	719
2014/03/18	R210	08/05/2014	159.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R210	08/05/2014	160.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R210	08/05/2014	160.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R210	08/05/2014	160.01	Call	Bond Future	588.4800		0.5885	585.1100	0.5851	(0.573)	0	0	0
2014/03/18	R210	08/05/2014	159.99	Call	Bond Future	608.4800		0.6085	605.1100	0.6051	(0.554)	0	0	0
2014/03/18	R210	08/05/2014	160.00	Call	Bond Future	598.4800		0.5985	595.1100	0.5951	(0.563)	0	0	0
2014/03/18	R210	07/08/2014			Bond Future	162.9779		162.9779	162.9721	162.9721	(0.004)	0.0000	0.0000	0
2014/03/18	R210	07/08/2014	159.00	Call	Bond Future	3,977.9000		3.9779	3,972.1400	3.9721	(0.145)	0	0	0
2014/03/18	R210	07/08/2014	159.01	Call	Bond Future	3,967.9000		3.9679	3,962.1400	3.9621	(0.145)	0	0	0
2014/03/18	R210	07/08/2014	158.99	Call	Bond Future	3,987.9000		3.9879	3,982.1400	3.9821	(0.144)	0	0	0
2014/03/18	R210	07/08/2014	159.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R210	07/08/2014	159.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R210	07/08/2014	158.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R211	08/05/2014	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R211	08/05/2014	130.00	Put	Bond Future	2,661.0100		2.6610	2,678.0900	2.6781	0.642	0	0	0
2014/03/18	R211	08/05/2014			Bond Future	127.3390		127.3390	127.3219	127.3219	(0.013)	0.0000	0.0000	390
2014/03/18	R211	08/05/2014	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R211	08/05/2014	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R211	08/05/2014	129.99	Put	Bond Future	2,651.0100		2.6510	2,668.0900	2.6681	0.644	0	0	0
2014/03/18	R211	08/05/2014	130.01	Put	Bond Future	2,671.0100		2.6710	2,688.0900	2.6881	0.639	0	0	0
2014/03/18	R211	07/08/2014	127.99	Put	Bond Future	322.0400		0.3220	341.2000	0.3412	5.950	0	0	0
2014/03/18	R211	07/08/2014			Bond Future	127.6680		127.6680	127.6488	127.6488	(0.015)	0.0000	0.0000	0
2014/03/18	R211	07/08/2014	128.01	Put	Bond Future	342.0400		0.3420	361.2000	0.3612	5.602	0	0	0
2014/03/18	R211	07/08/2014	128.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/03/18	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R211	07/08/2014	128.00	Put	Bond Future	332.0400	0.3320	351.2000	0.3512	5.770	0	0	0
2014/03/18	R212	08/05/2014			Bond Future	129.7524	129.7524	129.7474	129.7474	(0.004)	0.0000	0.0000	21,797
2014/03/18	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R212	08/05/2014	131.99	Put	Bond Future	2,237.6300	2.2376	2,242.5600	2.2426	0.220	0	0	0
2014/03/18	R212	08/05/2014	132.01	Put	Bond Future	2,257.6300	2.2576	2,262.5600	2.2626	0.218	0	0	0
2014/03/18	R212	08/05/2014	132.00	Put	Bond Future	2,247.6300	2.2476	2,252.5600	2.2526	0.219	0	0	0
2014/03/18	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R212	07/08/2014	128.99	Call	Bond Future	975.1300	0.9751	968.1200	0.9681	(0.719)	0	0	0
2014/03/18	R212	07/08/2014			Bond Future	129.9651	129.9651	129.9581	129.9581	(0.005)	0.0000	0.0000	0
2014/03/18	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R212	07/08/2014	129.00	Call	Bond Future	965.1300	0.9651	958.1200	0.9581	(0.726)	0	0	0
2014/03/18	R212	07/08/2014	129.01	Call	Bond Future	955.1300	0.9551	948.1200	0.9481	(0.734)	0	0	0
2014/03/18	R213	08/05/2014	7.65	Put	Bond Future	11,379.3300	11.3793	11,572.9500	11.5730	1.702	0	0	0
2014/03/18	R213	08/05/2014			Bond Future	9.0382	83.9463	9.0647	83.7485	0.294	0.0000	0.0000	21,705
2014/03/18	R213	08/05/2014	7.64	Put	Bond Future	11,467.9700	11.4680	11,661.7600	11.6618	1.690	0	0	0
2014/03/18	R213	08/05/2014	7.66	Put	Bond Future	11,290.8600	11.2909	11,484.3100	11.4843	1.713	0	0	0
2014/03/18	R213	08/05/2014	7.65	Call	Bond Future	23.1100	0.0231	19.0200	0.0190	(17.698)	0	0	0
2014/03/18	R213	08/05/2014	7.64	Call	Bond Future	22.0500	0.0221	18.1300	0.0181	(17.778)	0	0	0
2014/03/18	R213	08/05/2014	7.66	Call	Bond Future	24.2200	0.0242	19.9600	0.0200	(17.589)	0	0	0
2014/03/18	R213	07/08/2014	8.86	Call	Bond Future	2,485.8300	2.4858	2,389.0600	2.3891	(3.893)	0	0	0
2014/03/18	R213	07/08/2014			Bond Future	9.1225	85.1797	9.1501	84.9779	0.302	0.0000	0.0000	0
2014/03/18	R213	07/08/2014	8.84	Call	Bond Future	2,425.0700	2.4251	2,329.7700	2.3298	(3.930)	0	0	0
2014/03/18	R213	07/08/2014	8.85	Call	Bond Future	2,455.3400	2.4553	2,359.3000	2.3593	(3.911)	0	0	0
2014/03/18	R213	07/08/2014	8.84	Put	Bond Future	4,534.8200	4.5348	4,641.3100	4.6413	2.348	0	0	0
2014/03/18	R213	07/08/2014	8.86	Put	Bond Future	4,443.6500	4.4437	4,548.6700	4.5487	2.363	0	0	0
2014/03/18	R213	07/08/2014	8.85	Put	Bond Future	4,489.0800	4.4891	4,594.8300	4.5948	2.356	0	0	0
2014/03/18	R213	06/11/2014	8.84	Call	Bond Future	3,194.5500	3.1945	3,097.7700	3.0978	(3.030)	0	0	0
2014/03/18	R213	06/11/2014	8.85	Put	Bond Future	5,841.0000	5.8410	5,949.6100	5.9496	1.859	0	0	0
2014/03/18	R213	06/11/2014			Bond Future	9.2042	82.9490	9.2328	82.7430	0.311	0.0000	0.0000	0
2014/03/18	R213	06/11/2014	8.85	Call	Bond Future	3,224.5900	3.2246	3,127.2400	3.1272	(3.019)	0	0	0
2014/03/18	R213	06/11/2014	8.86	Call	Bond Future	3,254.7800	3.2548	3,156.8700	3.1569	(3.008)	0	0	0
2014/03/18	R213	06/11/2014	8.84	Put	Bond Future	5,886.5700	5.8866	5,995.7500	5.9958	1.855	0	0	0
2014/03/18	R213	06/11/2014	8.86	Put	Bond Future	5,795.6700	5.7957	5,903.7200	5.9037	1.864	0	0	0
2014/03/18	R214	08/05/2014			Bond Future	9.2134	74.4740	9.2403	74.2687	0.292	0.0000	0.0000	5,055
2014/03/18	R214	08/05/2014	9.00	Call	Bond Future	1,341.8600	1.3419	1,245.2500	1.2453	(7.200)	0	0	0
2014/03/18	R214	08/05/2014	8.99	Put	Bond Future	3,055.2800	3.0553	3,165.2400	3.1652	3.599	0	0	0
2014/03/18	R214	08/05/2014	9.01	Put	Bond Future	2,954.9000	2.9549	3,062.2800	3.0623	3.634	0	0	0
2014/03/18	R214	08/05/2014	9.00	Put	Bond Future	3,004.8200	3.0048	3,113.4900	3.1135	3.617	0	0	0
2014/03/18	R214	08/05/2014	9.01	Call	Bond Future	1,371.2900	1.3713	1,273.3900	1.2734	(7.139)	0	0	0
2014/03/18	R214	08/05/2014	8.99	Call	Bond Future	1,312.8400	1.3128	1,217.5200	1.2175	(7.261)	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
2014/03/18	R214	07/08/2014	9.54	Put	Bond Future	2,652.4400	2.6524	2,723.8900	2.7239	2.694	0	0	0
2014/03/18	R214	07/08/2014			Bond Future	9.2902	75.4751	9.3180	75.2657	0.300	0.0000	0.0000	0
2014/03/18	R214	07/08/2014	9.56	Put	Bond Future	2,592.0300	2.5920	2,662.1800	2.6622	2.706	0	0	0
2014/03/18	R214	07/08/2014	9.55	Put	Bond Future	2,622.0900	2.6221	2,692.8900	2.6929	2.700	0	0	0
2014/03/18	R214	07/08/2014	9.56	Call	Bond Future	4,579.7300	4.5797	4,440.4600	4.4405	(3.041)	0	0	0
2014/03/18	R214	07/08/2014	9.54	Call	Bond Future	4,495.9600	4.4960	4,357.9900	4.3580	(3.069)	0	0	0
2014/03/18	R214	07/08/2014	9.55	Call	Bond Future	4,537.7600	4.5378	4,399.1400	4.3991	(3.055)	0	0	0
2014/03/18	R214	06/11/2014	9.64	Call	Bond Future	5,640.5400	5.6405	5,503.5300	5.5035	(2.429)	0	0	0
2014/03/18	R214	06/11/2014			Bond Future	9.3644	73.3498	9.3931	73.1363	0.307	0.0000	0.0000	0
2014/03/18	R214	06/11/2014	9.65	Call	Bond Future	5,680.3500	5.6803	5,542.8500	5.5428	(2.421)	0	0	0
2014/03/18	R214	06/11/2014	9.66	Call	Bond Future	5,720.2700	5.7203	5,582.2600	5.5823	(2.413)	0	0	0
2014/03/18	R214	06/11/2014	9.64	Put	Bond Future	3,637.9000	3.6379	3,714.3800	3.7144	2.102	0	0	0
2014/03/18	R214	06/11/2014	9.66	Put	Bond Future	3,575.9600	3.5760	3,651.4400	3.6514	2.111	0	0	0
2014/03/18	R214	06/11/2014	9.65	Put	Bond Future	3,606.8100	3.6068	3,682.8000	3.6828	2.107	0	0	0
2014/03/18	R248	08/05/2014	9.04	Put	Bond Future	2,496.7900	2.4968	2,806.9400	2.8069	12.422	0	0	0
2014/03/18	R248	08/05/2014			Bond Future	9.2900	96.1931	9.3219	95.8830	0.343	0.0000	0.0000	13,515
2014/03/18	R248	08/05/2014	9.06	Put	Bond Future	2,292.7200	2.2927	2,602.8700	2.6029	13.528	0	0	0
2014/03/18	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R248	08/05/2014	9.05	Put	Bond Future	2,394.6600	2.3947	2,704.8100	2.7048	12.952	0	0	0
2014/03/18	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R248	07/08/2014			Bond Future	9.3697	97.4852	9.4027	97.1690	0.352	0.0000	0.0000	0
2014/03/18	R248	07/08/2014	9.65	Call	Bond Future	2,624.6600	2.6247	2,308.4600	2.3085	(12.047)	0	0	0
2014/03/18	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R248	07/08/2014	9.66	Call	Bond Future	2,715.8400	2.7158	2,399.6400	2.3996	(11.643)	0	0	0
2014/03/18	R248	07/08/2014	9.64	Call	Bond Future	2,533.3100	2.5333	2,217.1100	2.2171	(12.482)	0	0	0
2014/03/18	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R248	06/11/2014			Bond Future	9.4467	94.5611	9.4809	94.2388	0.362	0.0000	0.0000	0
2014/03/18	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R248	06/11/2014	9.72	Call	Bond Future	2,522.6200	2.5226	2,200.3800	2.2004	(12.774)	0	0	0
2014/03/18	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/18	R248	06/11/2014	9.73	Call	Bond Future	2,612.6000	2.6126	2,290.3600	2.2904	(12.334)	0	0	0
2014/03/18	R248	06/11/2014	9.74	Call	Bond Future	2,702.4100	2.7024	2,380.1700	2.3802	(11.924)	0	0	0

Total

427682