



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 01/04/2014 to 01/04/2014

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
2014/04/01	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	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
2014/04/01	2025	08/05/2014			Bond Future	112.4452	112.4452	112.6765	112.6765	0.206	0.0000	0.0000	0
2014/04/01	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2025	08/05/2014	111.01	Call	Bond Future	1,435.1800	1.4352	1,666.4700	1.6665	16.116	0	0	0
2014/04/01	2025	08/05/2014	110.99	Call	Bond Future	1,455.1800	1.4552	1,686.4700	1.6865	15.894	0	0	0
2014/04/01	2025	08/05/2014	111.00	Call	Bond Future	1,445.1800	1.4452	1,676.4700	1.6765	16.004	0	0	0
2014/04/01	2025	07/08/2014	109.01	Call	Bond Future	3,964.7300	3.9647	4,198.9300	4.1989	5.907	0	0	0
2014/04/01	2025	07/08/2014			Bond Future	112.9747	112.9747	113.2089	113.2089	0.207	0.0000	0.0000	0
2014/04/01	2025	07/08/2014	108.99	Call	Bond Future	3,984.7300	3.9847	4,218.9300	4.2189	5.877	0	0	0
2014/04/01	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2025	07/08/2014	109.00	Call	Bond Future	3,974.7300	3.9747	4,208.9300	4.2089	5.892	0	0	0
2014/04/01	2030	08/05/2014			Bond Future	8.8261	95.2810	8.9163	94.5640	1.022	0.0000	0.0000	1,991
2014/04/01	2030	08/05/2014	9.00	Call	Bond Future	1,374.7700	1.3748	657.7300	0.6577	(52.157)	0	0	0
2014/04/01	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2030	08/05/2014	9.01	Call	Bond Future	1,452.9500	1.4529	735.9100	0.7359	(49.351)	0	0	0
2014/04/01	2030	08/05/2014	8.99	Call	Bond Future	1,296.5000	1.2965	579.4600	0.5795	(55.306)	0	0	0
2014/04/01	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	131.8400	0.1318	100.000	0	0	0
2014/04/01	2030	07/08/2014			Bond Future	8.9137	92.6653	9.0070	91.9374	1.046	0.0000	0.0000	0
2014/04/01	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2030	07/08/2014	8.99	Call	Bond Future	596.1000	0.5961	0.0000	0.0000	(100.000)	0	0	0
2014/04/01	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	54.1200	0.0541	100.000	0	0	0
2014/04/01	2030	07/08/2014	9.00	Call	Bond Future	673.8200	0.6738	0.0000	0.0000	(100.000)	0	0	0
2014/04/01	2030	07/08/2014	9.01	Call	Bond Future	751.4500	0.7514	23.5100	0.0235	(96.871)	0	0	0
2014/04/01	2030	06/11/2014	9.01	Call	Bond Future	147.6100	0.1476	0.0000	0.0000	(100.000)	0	0	0
2014/04/01	2030	06/11/2014			Bond Future	8.9909	94.0865	9.0873	93.3457	1.073	0.0000	0.0000	0
2014/04/01	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2030	06/11/2014	9.00	Call	Bond Future	70.4900	0.0705	0.0000	0.0000	(100.000)	0	0	0
2014/04/01	2030	06/11/2014	8.99	Put	Bond Future	6.7200	0.0067	747.5400	0.7475	11024.107	0	0	0
2014/04/01	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	593.2100	0.5932	100.000	0	0	0
2014/04/01	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	670.3300	0.6703	100.000	0	0	0
2014/04/01	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2037	08/05/2014			Bond Future	8.9984	97.5834	9.0937	96.7092	1.059	0.0000	0.0000	5,914
2014/04/01	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2037	08/05/2014	9.38	Call	Bond Future	3,424.8900	3.4249	2,550.7100	2.5507	(25.524)	0	0	0
2014/04/01	2037	08/05/2014	9.39	Call	Bond Future	3,511.9500	3.5119	2,637.7700	2.6378	(24.892)	0	0	0
2014/04/01	2037	08/05/2014	9.37	Call	Bond Future	3,337.6900	3.3377	2,463.5100	2.4635	(26.191)	0	0	0
2014/04/01	2037	07/08/2014	9.06	Put	Bond Future	183.8200	0.1838	1,071.2800	1.0713	482.788	0	0	0
2014/04/01	2037	07/08/2014			Bond Future	9.0802	94.7509	9.1785	93.8634	1.083	0.0000	0.0000	3,280
2014/04/01	2037	07/08/2014	9.05	Put	Bond Future	275.1200	0.2751	1,162.5800	1.1626	322.572	0	0	0
2014/04/01	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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2014/04/01	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2037	07/08/2014	9.04	Put	Bond Future	366.5600	0.3666	1,254.0200	1.2540	242.105	0	0	0
2014/04/01	2037	06/11/2014	9.69	Call	Bond Future	4,631.3100	4.6313	3,728.4300	3.7284	(19.495)	0	0	0
2014/04/01	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2037	06/11/2014			Bond Future	9.1523	96.0872	9.2538	95.1843	1.108	0.0000	0.0000	0
2014/04/01	2037	06/11/2014	9.70	Call	Bond Future	4,713.9300	4.7139	3,811.0500	3.8111	(19.153)	0	0	0
2014/04/01	2037	06/11/2014	9.71	Call	Bond Future	4,796.4300	4.7964	3,893.5500	3.8936	(18.824)	0	0	0
2014/04/01	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2038	08/05/2014			Bond Future	112.4653	112.4653	113.3099	113.3099	0.751	0.0000	0.0000	367
2014/04/01	2038	08/05/2014	109.00	Call	Bond Future	3,465.3500	3.4654	4,309.9400	4.3099	24.372	0	0	0
2014/04/01	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2038	08/05/2014	109.01	Call	Bond Future	3,455.3500	3.4554	4,299.9400	4.2999	24.443	0	0	0
2014/04/01	2038	08/05/2014	108.99	Call	Bond Future	3,475.3500	3.4754	4,319.9400	4.3199	24.302	0	0	0
2014/04/01	2038	07/08/2014			Bond Future	112.8544	112.8544	113.7109	113.7109	0.759	0.0000	0.0000	0
2014/04/01	2038	07/08/2014	106.00	Call	Bond Future	6,854.4200	6.8544	7,710.9000	7.7109	12.495	0	0	0
2014/04/01	2038	07/08/2014	106.01	Call	Bond Future	6,844.4200	6.8444	7,700.9000	7.7009	12.514	0	0	0
2014/04/01	2038	07/08/2014	105.99	Call	Bond Future	6,864.4200	6.8644	7,720.9000	7.7209	12.477	0	0	0
2014/04/01	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2046	08/05/2014			Bond Future	110.1622	110.1622	110.1764	110.1764	0.013	0.0000	0.0000	5,218
2014/04/01	2046	08/05/2014	104.35	Call	Bond Future	5,812.2300	5.8122	5,826.3900	5.8264	0.244	0	0	0
2014/04/01	2046	08/05/2014	104.36	Call	Bond Future	5,802.2300	5.8022	5,816.3900	5.8164	0.244	0	0	0
2014/04/01	2046	08/05/2014	104.34	Call	Bond Future	5,822.2300	5.8222	5,836.3900	5.8364	0.243	0	0	0
2014/04/01	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2046	07/08/2014			Bond Future	111.7851	111.7851	111.7990	111.7990	0.012	0.0000	0.0000	0
2014/04/01	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2046	07/08/2014	104.44	Call	Bond Future	7,345.1200	7.3451	7,359.0300	7.3590	0.189	0	0	0
2014/04/01	2046	07/08/2014	104.45	Call	Bond Future	7,335.1200	7.3351	7,349.0300	7.3490	0.190	0	0	0
2014/04/01	2046	07/08/2014	104.43	Call	Bond Future	7,355.1200	7.3551	7,369.0300	7.3690	0.189	0	0	0
2014/04/01	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2046	06/11/2014	104.45	Call	Bond Future	7,719.3700	7.7194	7,731.3700	7.7314	0.155	0	0	0
2014/04/01	2046	06/11/2014			Bond Future	112.1694	112.1694	112.1814	112.1814	0.011	0.0000	0.0000	0
2014/04/01	2046	06/11/2014	104.43	Call	Bond Future	7,739.3700	7.7394	7,751.3700	7.7514	0.155	0	0	0
2014/04/01	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2046	06/11/2014	104.44	Call	Bond Future	7,729.3700	7.7294	7,741.3700	7.7414	0.155	0	0	0

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2014/04/01	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2050	08/05/2014			Bond Future	118.7346	118.7346	118.7498	118.7498	0.013	0.0000	0.0000	680
2014/04/01	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2050	08/05/2014	114.99	Call	Bond Future	3,744.5700	3.7446	3,759.8000	3.7598	0.407	0	0	0
2014/04/01	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2050	08/05/2014	115.00	Call	Bond Future	3,734.5700	3.7346	3,749.8000	3.7498	0.408	0	0	0
2014/04/01	2050	08/05/2014	115.01	Call	Bond Future	3,724.5700	3.7246	3,739.8000	3.7398	0.409	0	0	0
2014/04/01	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2050	07/08/2014			Bond Future	119.0758	119.0758	119.0910	119.0910	0.013	0.0000	0.0000	0
2014/04/01	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	2050	07/08/2014	112.00	Call	Bond Future	7,075.8000	7.0758	7,091.0300	7.0910	0.215	0	0	0
2014/04/01	2050	07/08/2014	112.01	Call	Bond Future	7,065.8000	7.0658	7,081.0300	7.0810	0.216	0	0	0
2014/04/01	2050	07/08/2014	111.99	Call	Bond Future	7,085.8000	7.0858	7,101.0300	7.1010	0.215	0	0	0
2014/04/01	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	AL12	08/05/2014			Index Future	486.7550	486.7550	483.0730	483.0730	(0.756)	0.0000	0.0000	0
2014/04/01	AL12	07/08/2014			Index Future	493.8610	493.8610	490.1230	490.1230	(0.757)	0.0000	0.0000	0
2014/04/01	AL12	06/11/2014			Index Future	501.4250	501.4250	497.6210	497.6210	(0.759)	0.0000	0.0000	0
2014/04/01	AL37	08/05/2014			Index Future	412.1840	412.1840	411.5790	411.5790	(0.147)	0.0000	0.0000	0
2014/04/01	AL37	07/08/2014			Index Future	418.2010	418.2010	417.5860	417.5860	(0.147)	0.0000	0.0000	0
2014/04/01	AL7T	08/05/2014			Index Future	484.9470	484.9470	482.7700	482.7700	(0.449)	0.0000	0.0000	1
2014/04/01	AL7T	07/08/2014			Index Future	492.0270	492.0270	489.8150	489.8150	(0.450)	0.0000	0.0000	0
2014/04/01	ALBI	08/05/2014			Index Future	443.0970	443.0970	441.1790	441.1790	(0.433)	0.0000	0.0000	704
2014/04/01	ALBI	07/08/2014			Index Future	449.5650	449.5650	447.6170	447.6170	(0.433)	0.0000	0.0000	0
2014/04/01	ALBI	06/11/2014			Index Future	456.4510	456.4510	454.4650	454.4650	(0.435)	0.0000	0.0000	0
2014/04/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/04/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/01	EL28	08/05/2014	114.01	Call	Bond Future	3,699.9100	3.6999	3,715.0100	3.7150	0.408	0	0	0
2014/04/01	EL28	08/05/2014			Bond Future	117.7099	117.7099	117.7250	117.7250	0.013	0.0000	0.0000	0
2014/04/01	EL28	08/05/2014	113.99	Call	Bond Future	3,719.9100	3.7199	3,735.0100	3.7350	0.406	0	0	0
2014/04/01	EL28	08/05/2014	114.00	Call	Bond Future	3,709.9100	3.7099	3,725.0100	3.7250	0.407	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
2014/04/01	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	EL28	07/08/2014	114.00	Call	Bond Future	5,444.1500	5.4441	5,458.8500	5.4588	0.270	0	0	0
2014/04/01	EL28	07/08/2014			Bond Future	119.4442	119.4442	119.4589	119.4589	0.012	0.0000	0.0000	0
2014/04/01	EL28	07/08/2014	114.01	Call	Bond Future	5,434.1500	5.4341	5,448.8500	5.4488	0.271	0	0	0
2014/04/01	EL28	07/08/2014	113.99	Call	Bond Future	5,454.1500	5.4541	5,468.8500	5.4688	0.270	0	0	0
2014/04/01	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	ES33	08/05/2014	9.55	Put	Bond Future	377.9400	0.3779	1,083.9600	1.0840	186.807	0	0	0
2014/04/01	ES33	08/05/2014			Bond Future	9.6004	82.8730	9.6955	82.1670	0.991	0.0000	0.0000	6,292
2014/04/01	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	ES33	08/05/2014	9.54	Put	Bond Future	453.2300	0.4532	1,159.2500	1.1592	155.775	0	0	0
2014/04/01	ES33	08/05/2014	9.56	Put	Bond Future	302.7500	0.3027	1,008.7700	1.0088	233.202	0	0	0
2014/04/01	ES33	07/08/2014			Bond Future	9.6996	83.9755	9.7979	83.2586	1.013	0.0000	0.0000	0
2014/04/01	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	ES33	07/08/2014	10.14	Call	Bond Future	3,137.5200	3.1375	2,420.6000	2.4206	(22.850)	0	0	0
2014/04/01	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	ES33	07/08/2014	10.15	Call	Bond Future	3,206.5600	3.2066	2,489.6400	2.4896	(22.358)	0	0	0
2014/04/01	ES33	07/08/2014	10.16	Call	Bond Future	3,275.5100	3.2755	2,558.5900	2.5586	(21.887)	0	0	0
2014/04/01	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	ES33	06/11/2014			Bond Future	9.7964	81.4791	9.8981	80.7498	1.038	0.0000	0.0000	0
2014/04/01	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	ES33	06/11/2014	10.29	Call	Bond Future	3,446.9500	3.4469	2,717.6700	2.7177	(21.157)	0	0	0
2014/04/01	ES33	06/11/2014	10.30	Call	Bond Future	3,514.4100	3.5144	2,785.1300	2.7851	(20.751)	0	0	0
2014/04/01	ES33	06/11/2014	10.31	Call	Bond Future	3,581.7700	3.5818	2,852.4900	2.8525	(20.361)	0	0	0
2014/04/01	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	GOVI	08/05/2014			GOVI	441.7210	441.7210	439.9820	439.9820	(0.394)	0.0000	0.0000	318
2014/04/01	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	GOVI	08/05/2014	441.99	Put	GOVI	2,690.0000	0.2690	20,080.0000	2.0080	646.468	0	0	0
2014/04/01	GOVI	08/05/2014	442.01	Put	GOVI	2,890.0000	0.2890	20,280.0000	2.0280	601.730	0	0	0
2014/04/01	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	GOVI	08/05/2014	442.00	Put	GOVI	2,790.0000	0.2790	20,180.0000	2.0180	623.297	0	0	0
2014/04/01	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	GOVI	07/08/2014			GOVI	448.1700	448.1700	446.4030	446.4030	(0.394)	0.0000	0.0000	220
2014/04/01	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	GOVI	07/08/2014	459.99	Put	GOVI	118,200.0000	11.8200	135,870.0000	13.5870	14.949	0	0	0
2014/04/01	GOVI	07/08/2014	460.01	Put	GOVI	118,400.0000	11.8400	136,070.0000	13.6070	14.924	0	0	0
2014/04/01	GOVI	07/08/2014	460.00	Put	GOVI	118,300.0000	11.8300	135,970.0000	13.5970	14.937	0	0	0
2014/04/01	GOVI	06/11/2014	449.01	Call	GOVI	60,230.0000	6.0230	42,220.0000	4.2220	(29.902)	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
2014/04/01	GOVI	06/11/2014			GOVI	455.0330		455.0330	453.2320	453.2320	(0.396)	0.0000	0.0000	0
2014/04/01	GOVI	06/11/2014	448.99	Call	GOVI	60,430.0000		6.0430	42,420.0000	4.2420	(29.803)	0	0	0
2014/04/01	GOVI	06/11/2014	449.00	Call	GOVI	60,330.0000		6.0330	42,320.0000	4.2320	(29.852)	0	0	0
2014/04/01	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/01	IGOV	08/05/2014			Index Future	205.3130		205.3130	205.4710	205.4710	0.077	0.0000	0.0000	1,266
2014/04/01	IGOV	07/08/2014			Index Future	208.3360		208.3360	208.4950	208.4950	0.076	0.0000	0.0000	90
2014/04/01	IGOV	06/11/2014			Index Future	211.5510		211.5510	211.7090	211.7090	0.075	0.0000	0.0000	0
2014/04/01	ILBI	08/05/2014			Index Future	556.2630		556.2630	556.1780	556.1780	(0.015)	0.0000	0.0000	0
2014/04/01	ILBI	07/08/2014			Index Future	564.2820		564.2820	564.1950	564.1950	(0.015)	0.0000	0.0000	210
2014/04/01	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/01	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/01	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/04/01	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/01	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/01	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/01	JBAF	16/04/2014			Jibar Tradeable Future	5.7400		94.2600	5.7400	94.2600	0.000	0.0000	0.0000	0
2014/04/01	JBAF	21/05/2014			Jibar Tradeable Future	5.8200		94.1800	5.8100	94.1900	(0.172)	0.0000	0.0000	2,000
2014/04/01	JBAF	18/06/2014			Jibar Tradeable Future	6.0500		93.9500	6.0500	93.9500	0.000	0.0000	0.0000	2,000
2014/04/01	JBAF	16/07/2014			Jibar Tradeable Future	6.1200		93.8800	6.1100	93.8900	(0.163)	0.0000	0.0000	1,500
2014/04/01	JBAF	20/08/2014			Jibar Tradeable Future	6.3200		93.6800	6.3200	93.6800	0.000	0.0000	0.0000	700
2014/04/01	JBAF	17/09/2014			Jibar Tradeable Future	6.3900		93.6100	6.3800	93.6200	(0.156)	0.0000	0.0000	1,000
2014/04/01	JBAF	17/12/2014			Jibar Tradeable Future	6.8300		93.1700	6.8300	93.1700	0.000	0.0000	0.0000	0
2014/04/01	JBAF	18/03/2015			Jibar Tradeable Future	7.1600		92.8400	7.1400	92.8600	(0.279)	0.0000	0.0000	2,850
2014/04/01	JBAF	17/06/2015			Jibar Tradeable Future	7.4200		92.5800	7.4100	92.5900	(0.135)	0.0000	0.0000	5,000
2014/04/01	JBAF	16/09/2015			Jibar Tradeable Future	7.6200		92.3800	7.6000	92.4000	(0.262)	0.0000	0.0000	0
2014/04/01	JBAF	15/12/2015			Jibar Tradeable Future	7.7900		92.2100	7.7700	92.2300	(0.257)	0.0000	0.0000	0
2014/04/01	JBAF	16/03/2016			Jibar Tradeable Future	7.9600		92.0400	7.9400	92.0600	(0.251)	0.0000	0.0000	0
2014/04/01	R023	08/05/2014			Bond Future	8.3404		97.9097	8.4156	97.4596	0.901	0.0000	0.0000	12,906
2014/04/01	R023	08/05/2014	7.60	Call	Bond Future	100.5200		0.1005	66.9700	0.0670	(33.376)	0	0	0
2014/04/01	R023	08/05/2014	7.61	Call	Bond Future	105.1600		0.1052	70.2900	0.0703	(33.159)	0	0	0
2014/04/01	R023	08/05/2014	7.59	Put	Bond Future	4,741.0000		4.7410	5,158.8500	5.1588	8.814	0	0	0
2014/04/01	R023	08/05/2014	7.61	Put	Bond Future	4,622.6500		4.6226	5,037.9100	5.0379	8.983	0	0	0
2014/04/01	R023	08/05/2014	7.60	Put	Bond Future	4,681.7100		4.6817	5,098.2900	5.0983	8.898	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
2014/04/01	R023	08/05/2014	7.59	Call	Bond Future	96.0600	0.0961	63.7800	0.0638	(33.604)	0	0	0
2014/04/01	R023	07/08/2014	8.51	Call	Bond Future	2,576.8300	2.5768	2,327.4200	2.3274	(9.679)	0	0	0
2014/04/01	R023	07/08/2014			Bond Future	8.4372	99.2285	8.5156	98.7709	0.929	0.0000	0.0000	0
2014/04/01	R023	07/08/2014	8.49	Call	Bond Future	2,515.6900	2.5157	2,269.8700	2.2699	(9.771)	0	0	0
2014/04/01	R023	07/08/2014	8.50	Call	Bond Future	2,545.9200	2.5459	2,298.3000	2.2983	(9.726)	0	0	0
2014/04/01	R023	07/08/2014	8.49	Put	Bond Future	2,207.3700	2.2074	2,419.1400	2.4191	9.594	0	0	0
2014/04/01	R023	07/08/2014	8.51	Put	Bond Future	2,152.0100	2.1520	2,360.1900	2.3602	9.674	0	0	0
2014/04/01	R023	07/08/2014	8.50	Put	Bond Future	2,179.3300	2.1793	2,389.3000	2.3893	9.635	0	0	0
2014/04/01	R023	06/11/2014			Bond Future	8.5313	96.8294	8.6134	96.3631	0.962	0.0000	0.0000	0
2014/04/01	R023	06/11/2014	8.59	Put	Bond Future	2,983.7900	2.9838	3,199.8800	3.1999	7.242	0	0	0
2014/04/01	R023	06/11/2014	8.61	Put	Bond Future	2,930.4800	2.9305	3,143.8900	3.1439	7.282	0	0	0
2014/04/01	R023	06/11/2014	8.59	Call	Bond Future	3,317.4000	3.3174	3,067.1300	3.0671	(7.544)	0	0	0
2014/04/01	R023	06/11/2014	8.60	Put	Bond Future	2,957.0500	2.9570	3,171.7900	3.1718	7.262	0	0	0
2014/04/01	R023	06/11/2014	8.60	Call	Bond Future	3,347.3700	3.3474	3,095.7500	3.0957	(7.517)	0	0	0
2014/04/01	R023	06/11/2014	8.61	Call	Bond Future	3,377.4700	3.3775	3,124.5200	3.1245	(7.489)	0	0	0
2014/04/01	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R157	08/05/2014			Bond Future	6.8955	110.4550	6.8821	110.4729	(0.194)	0.0000	0.0000	22,838
2014/04/01	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R157	08/05/2014	5.20	Put	Bond Future	2,298.8200	2.2988	2,280.9200	2.2809	(0.779)	0	0	0
2014/04/01	R157	08/05/2014	5.19	Put	Bond Future	2,312.5800	2.3126	2,294.6800	2.2947	(0.774)	0	0	0
2014/04/01	R157	08/05/2014	5.21	Put	Bond Future	2,285.0600	2.2851	2,267.1600	2.2672	(0.783)	0	0	0
2014/04/01	R157	07/08/2014	6.76	Put	Bond Future	607.4600	0.6075	594.4500	0.5945	(2.142)	0	0	0
2014/04/01	R157	07/08/2014			Bond Future	7.1287	112.0685	7.1124	112.0862	(0.228)	0.0000	0.0000	13,000
2014/04/01	R157	07/08/2014	6.75	Put	Bond Future	614.7700	0.6148	601.6900	0.6017	(2.128)	0	0	0
2014/04/01	R157	07/08/2014	6.74	Call	Bond Future	198.7300	0.1987	203.2500	0.2032	2.274	0	0	0
2014/04/01	R157	07/08/2014	6.75	Call	Bond Future	202.2900	0.2023	206.8700	0.2069	2.264	0	0	0
2014/04/01	R157	07/08/2014	6.76	Call	Bond Future	205.9000	0.2059	210.5500	0.2105	2.258	0	0	0
2014/04/01	R157	07/08/2014	6.74	Put	Bond Future	622.1300	0.6221	608.9900	0.6090	(2.112)	0	0	0
2014/04/01	R157	06/11/2014	6.19	Put	Bond Future	1,122.4300	1.1224	1,108.3900	1.1084	(1.251)	0	0	0
2014/04/01	R157	06/11/2014			Bond Future	7.4264	106.9725	7.4074	106.9884	(0.256)	0.0000	0.0000	0
2014/04/01	R157	06/11/2014	6.21	Put	Bond Future	1,107.9900	1.1080	1,094.0100	1.0940	(1.262)	0	0	0
2014/04/01	R157	06/11/2014	6.20	Put	Bond Future	1,115.2000	1.1152	1,101.1900	1.1012	(1.256)	0	0	0
2014/04/01	R157	06/11/2014	6.21	Call	Bond Future	81.4900	0.0815	83.4500	0.0835	2.405	0	0	0
2014/04/01	R157	06/11/2014	6.19	Call	Bond Future	78.9200	0.0789	80.8200	0.0808	2.408	0	0	0
2014/04/01	R157	06/11/2014	6.20	Call	Bond Future	80.2000	0.0802	82.1300	0.0821	2.406	0	0	0
2014/04/01	R186	08/05/2014	8.40	Call	Bond Future	1,613.0800	1.6131	1,303.6700	1.3037	(19.181)	0	0	1,000
2014/04/01	R186	08/05/2014	7.50	Put	Bond Future	8,423.7600	8.4238	9,039.3000	9.0393	7.307	0	0	0
2014/04/01	R186	08/05/2014	8.25	Put	Bond Future	2,689.7900	2.6898	3,090.0300	3.0900	14.880	0	0	0
2014/04/01	R186	08/05/2014	8.75	Put	Bond Future	763.7500	0.7638	930.9200	0.9309	21.888	0	0	0
2014/04/01	R186	08/05/2014			Bond Future	8.4371	119.9307	8.5123	119.2941	0.890	0.0000	0.0000	51,609
2014/04/01	R186	08/05/2014	7.09	Put	Bond Future	12,297.9200	12.2979	12,932.0700	12.9321	5.157	0	0	0
2014/04/01	R186	08/05/2014	8.80	Put	Bond Future	657.4600	0.6575	805.8900	0.8059	22.576	0	0	900
2014/04/01	R186	08/05/2014	9.25	Put	Bond Future	139.1300	0.1391	178.6300	0.1786	28.391	0	0	10,000
2014/04/01	R186	08/05/2014	9.75	Put	Bond Future	14.9500	0.0150	20.0700	0.0201	34.247	0	0	6,000
2014/04/01	R186	08/05/2014	9.10	Call	Bond Future	5,694.0700	5.6941	5,122.1000	5.1221	(10.045)	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
2014/04/01	R186	08/05/2014	7.10	Call	Bond Future	5.4200	0.0054	2.8900	0.0029	(46.679)	0	0	0
2014/04/01	R186	08/05/2014	9.00	Put	Bond Future	345.1300	0.3451	432.3000	0.4323	25.257	0	0	400
2014/04/01	R186	08/05/2014	7.11	Call	Bond Future	5.7900	0.0058	3.1000	0.0031	(46.459)	0	0	0
2014/04/01	R186	08/05/2014	8.50	Call	Bond Future	2,042.8900	2.0429	1,684.3400	1.6843	(17.551)	0	0	900
2014/04/01	R186	08/05/2014	9.75	Call	Bond Future	10,465.9200	10.4659	9,834.5100	9.8345	(6.033)	0	0	0
2014/04/01	R186	08/05/2014	7.09	Call	Bond Future	5.0800	0.0051	2.7000	0.0027	(46.850)	0	0	0
2014/04/01	R186	08/05/2014	8.80	Call	Bond Future	3,687.0400	3.6870	3,198.9400	3.1989	(13.238)	0	0	0
2014/04/01	R186	08/05/2014	8.25	Call	Bond Future	1,082.8500	1.0828	846.5600	0.8466	(21.821)	0	0	10,000
2014/04/01	R186	08/05/2014	9.25	Call	Bond Future	6,773.2400	6.7732	6,176.2100	6.1762	(8.815)	0	0	0
2014/04/01	R186	08/05/2014	9.10	Put	Bond Future	243.1900	0.2432	307.7500	0.3077	26.547	0	0	1,500
2014/04/01	R186	08/05/2014	7.11	Put	Bond Future	12,103.2600	12.1033	12,737.1000	12.7371	5.237	0	0	0
2014/04/01	R186	08/05/2014	8.40	Put	Bond Future	1,929.4700	1.9295	2,256.5900	2.2566	16.954	0	0	0
2014/04/01	R186	08/05/2014	7.50	Call	Bond Future	55.7400	0.0557	34.7500	0.0348	(37.657)	0	0	1,933
2014/04/01	R186	08/05/2014	8.50	Put	Bond Future	1,509.9000	1.5099	1,787.8800	1.7879	18.410	0	0	1,933
2014/04/01	R186	08/05/2014	8.75	Call	Bond Future	3,382.5300	3.3825	2,913.1700	2.9132	(13.876)	0	0	6,000
2014/04/01	R186	08/05/2014	7.10	Put	Bond Future	12,200.5200	12.2005	12,834.5200	12.8345	5.196	0	0	0
2014/04/01	R186	08/05/2014	9.00	Call	Bond Future	4,997.1200	4.9971	4,447.7600	4.4478	(10.994)	0	0	0
2014/04/01	R186	07/08/2014	8.31	Call	Bond Future	2,501.5500	2.5016	2,222.1700	2.2222	(11.168)	0	0	0
2014/04/01	R186	07/08/2014			Bond Future	8.5238	116.3894	8.6018	115.7430	0.915	0.0000	0.0000	100
2014/04/01	R186	07/08/2014	8.92	Put	Bond Future	1,961.7100	1.9617	2,175.7300	2.1757	10.910	0	0	840
2014/04/01	R186	07/08/2014	8.29	Call	Bond Future	2,432.9000	2.4329	2,158.7000	2.1587	(11.271)	0	0	0
2014/04/01	R186	07/08/2014	8.30	Call	Bond Future	2,467.0700	2.4671	2,190.2800	2.1903	(11.219)	0	0	0
2014/04/01	R186	07/08/2014	8.29	Put	Bond Future	4,402.4000	4.4024	4,774.6300	4.7746	8.455	0	0	0
2014/04/01	R186	07/08/2014	8.31	Put	Bond Future	4,300.7700	4.3008	4,667.8200	4.6678	8.535	0	0	0
2014/04/01	R186	07/08/2014	8.92	Call	Bond Future	5,194.1300	5.1941	4,761.7200	4.7617	(8.325)	0	0	0
2014/04/01	R186	07/08/2014	8.30	Put	Bond Future	4,351.3900	4.3514	4,721.0300	4.7210	8.495	0	0	0
2014/04/01	R186	06/11/2014	8.15	Put	Bond Future	6,629.4200	6.6294	7,031.6900	7.0317	6.068	0	0	0
2014/04/01	R186	06/11/2014	8.14	Call	Bond Future	2,813.8000	2.8138	2,559.6400	2.5596	(9.033)	0	0	0
2014/04/01	R186	06/11/2014			Bond Future	8.6041	118.1739	8.6852	117.5155	0.943	0.0000	0.0000	0
2014/04/01	R186	06/11/2014	9.17	Call	Bond Future	7,100.3200	7.1003	6,655.1000	6.6551	(6.270)	0	0	0
2014/04/01	R186	06/11/2014	8.15	Call	Bond Future	2,844.3000	2.8443	2,588.2300	2.5882	(9.003)	0	0	0
2014/04/01	R186	06/11/2014	8.16	Call	Bond Future	2,875.0100	2.8750	2,617.0300	2.6170	(8.973)	0	0	0
2014/04/01	R186	06/11/2014	9.17	Put	Bond Future	2,615.1900	2.6152	2,828.3100	2.8283	8.149	0	0	2,010
2014/04/01	R186	06/11/2014	8.14	Put	Bond Future	6,684.2300	6.6842	7,088.4100	7.0884	6.047	0	0	0
2014/04/01	R186	06/11/2014	8.16	Put	Bond Future	6,574.9100	6.5749	6,975.2700	6.9753	6.089	0	0	0
2014/04/01	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R197	08/05/2014			Bond Future	280.0881	280.0881	280.1205	280.1205	0.012	0.0000	0.0000	1,912
2014/04/01	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R197	08/05/2014	250.01	Call	Bond Future	30,078.0700	30.0781	30,110.4900	30.1105	0.108	0	0	0
2014/04/01	R197	08/05/2014	249.99	Call	Bond Future	30,098.0700	30.0981	30,130.4900	30.1305	0.108	0	0	0
2014/04/01	R197	08/05/2014	250.00	Call	Bond Future	30,088.0700	30.0881	30,120.4900	30.1205	0.108	0	0	0
2014/04/01	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R197	07/08/2014			Bond Future	278.3944	278.3944	278.4259	278.4259	0.011	0.0000	0.0000	0
2014/04/01	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R197	07/08/2014	270.00	Call	Bond Future	8,394.3500	8.3943	8,425.9100	8.4259	0.376	0	0	0
2014/04/01	R197	07/08/2014	270.01	Call	Bond Future	8,384.3500	8.3843	8,415.9100	8.4159	0.376	0	0	0
2014/04/01	R197	07/08/2014	269.99	Call	Bond Future	8,404.3500	8.4043	8,435.9100	8.4359	0.376	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
2014/04/01	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R201	08/05/2014			Bond Future	6.4472	104.7757	6.4318	104.7848	(0.238)	0.0000	0.0000	0
2014/04/01	R201	08/05/2014	4.75	Call	Bond Future	0.1300	0.0001	0.1200	0.0001	(7.692)	0	0	0
2014/04/01	R201	08/05/2014	4.76	Call	Bond Future	0.1400	0.0001	0.1300	0.0001	(7.143)	0	0	0
2014/04/01	R201	08/05/2014	4.74	Call	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2014/04/01	R201	08/05/2014	4.76	Put	Bond Future	1,013.5100	1.0135	1,004.3800	1.0044	(0.901)	0	0	0
2014/04/01	R201	08/05/2014	4.75	Put	Bond Future	1,019.5600	1.0196	1,010.4300	1.0104	(0.895)	0	0	0
2014/04/01	R201	08/05/2014	4.74	Put	Bond Future	1,025.6100	1.0256	1,016.4800	1.0165	(0.890)	0	0	0
2014/04/01	R201	07/08/2014	5.31	Put	Bond Future	592.3400	0.5923	584.6400	0.5846	(1.300)	0	0	0
2014/04/01	R201	07/08/2014			Bond Future	6.7808	101.8952	6.7562	101.9040	(0.362)	0.0000	0.0000	0
2014/04/01	R201	07/08/2014	5.30	Put	Bond Future	595.2500	0.5952	587.5400	0.5875	(1.295)	0	0	0
2014/04/01	R201	07/08/2014	5.31	Call	Bond Future	64.5300	0.0645	65.5900	0.0656	1.643	0	0	0
2014/04/01	R201	07/08/2014	5.29	Call	Bond Future	63.1600	0.0632	64.2000	0.0642	1.647	0	0	0
2014/04/01	R201	07/08/2014	5.30	Call	Bond Future	63.8400	0.0638	64.8900	0.0649	1.645	0	0	0
2014/04/01	R201	07/08/2014	5.29	Put	Bond Future	598.1800	0.5982	590.4600	0.5905	(1.291)	0	0	0
2014/04/01	R202	08/05/2014	215.00	Call	Bond Future	4,960.4200	4.9604	4,942.7200	4.9427	(0.357)	0	0	0
2014/04/01	R202	08/05/2014			Bond Future	218.3379	218.3379	218.3647	218.3647	0.012	0.0000	0.0000	44,663
2014/04/01	R202	08/05/2014	215.01	Call	Bond Future	4,953.7700	4.9538	4,936.0400	4.9360	(0.358)	0	0	0
2014/04/01	R202	08/05/2014	214.99	Put	Bond Future	1,619.2000	1.6192	1,574.6800	1.5747	(2.750)	0	0	0
2014/04/01	R202	08/05/2014	215.01	Put	Bond Future	1,625.9000	1.6259	1,581.3100	1.5813	(2.742)	0	0	0
2014/04/01	R202	08/05/2014	214.99	Call	Bond Future	4,967.0700	4.9671	4,949.4100	4.9494	(0.356)	0	0	0
2014/04/01	R202	08/05/2014	215.00	Put	Bond Future	1,622.5500	1.6225	1,577.9900	1.5780	(2.746)	0	0	0
2014/04/01	R202	07/08/2014	208.00	Put	Bond Future	1,694.1300	1.6941	1,673.1600	1.6732	(1.238)	0	0	0
2014/04/01	R202	07/08/2014	207.99	Call	Bond Future	12,164.6800	12.1647	12,170.1300	12.1701	0.045	0	0	0
2014/04/01	R202	07/08/2014			Bond Future	218.4628	218.4628	218.4892	218.4892	0.012	0.0000	0.0000	0
2014/04/01	R202	07/08/2014	207.99	Put	Bond Future	1,691.8400	1.6918	1,670.8900	1.6709	(1.238)	0	0	0
2014/04/01	R202	07/08/2014	208.01	Put	Bond Future	1,696.4200	1.6964	1,675.4300	1.6754	(1.237)	0	0	0
2014/04/01	R202	07/08/2014	208.00	Call	Bond Future	12,156.9700	12.1570	12,162.4000	12.1624	0.045	0	0	0
2014/04/01	R202	07/08/2014	208.01	Call	Bond Future	12,149.2600	12.1493	12,154.6700	12.1547	0.045	0	0	0
2014/04/01	R203	08/05/2014	5.74	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2014/04/01	R203	08/05/2014	5.76	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2014/04/01	R203	08/05/2014	6.84	Call	Bond Future	36.5500	0.0365	32.1300	0.0321	(12.093)	0	0	29
2014/04/01	R203	08/05/2014	7.40	Put	Bond Future	1,010.2500	1.0103	1,030.6600	1.0307	2.020	0	0	0
2014/04/01	R203	08/05/2014			Bond Future	7.6361	103.0859	7.6499	103.0456	0.180	0.0000	0.0000	16,949
2014/04/01	R203	08/05/2014	5.76	Put	Bond Future	5,691.8600	5.6919	5,732.1800	5.7322	0.708	0	0	0
2014/04/01	R203	08/05/2014	6.84	Put	Bond Future	2,405.2800	2.4053	2,441.1900	2.4412	1.493	0	0	0
2014/04/01	R203	08/05/2014	5.75	Put	Bond Future	5,723.2400	5.7232	5,763.5600	5.7636	0.704	0	0	0
2014/04/01	R203	08/05/2014	5.74	Put	Bond Future	5,754.6200	5.7546	5,794.9400	5.7949	0.701	0	0	0
2014/04/01	R203	08/05/2014	7.40	Call	Bond Future	314.7500	0.3148	294.8300	0.2948	(6.329)	0	0	16
2014/04/01	R203	08/05/2014	5.75	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2014/04/01	R203	07/08/2014	7.30	Call	Bond Future	497.3500	0.4973	481.3100	0.4813	(3.225)	0	0	0
2014/04/01	R203	07/08/2014			Bond Future	7.7907	104.5918	7.8059	104.5504	0.195	0.0000	0.0000	0
2014/04/01	R203	07/08/2014	7.31	Call	Bond Future	505.8500	0.5059	489.6400	0.4896	(3.205)	0	0	0
2014/04/01	R203	07/08/2014	6.84	Put	Bond Future	2,838.1100	2.8381	2,870.7900	2.8708	1.151	0	0	0

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2014/04/01	R203	07/08/2014	7.29	Put	Bond Future	1,864.3300	1.8643	1,889.8900	1.8899	1.371	0	0	0
2014/04/01	R203	07/08/2014	7.31	Put	Bond Future	1,825.8600	1.8259	1,851.0700	1.8511	1.381	0	0	0
2014/04/01	R203	07/08/2014	7.29	Call	Bond Future	488.9400	0.4889	473.0800	0.4731	(3.244)	0	0	0
2014/04/01	R203	07/08/2014	7.30	Put	Bond Future	1,845.0400	1.8450	1,870.4200	1.8704	1.376	0	0	0
2014/04/01	R203	07/08/2014	6.84	Call	Bond Future	206.7700	0.2068	198.0300	0.1980	(4.227)	0	0	46
2014/04/01	R203	06/11/2014	6.86	Call	Bond Future	370.6200	0.3706	359.6300	0.3596	(2.965)	0	0	0
2014/04/01	R203	06/11/2014			Bond Future	7.9504	102.0308	7.9679	101.9869	0.220	0.0000	0.0000	0
2014/04/01	R203	06/11/2014	6.98	Call	Bond Future	435.7000	0.4357	423.3600	0.4234	(2.832)	0	0	14
2014/04/01	R203	06/11/2014	6.84	Call	Bond Future	360.5400	0.3605	349.7700	0.3498	(2.987)	0	0	45
2014/04/01	R203	06/11/2014	6.85	Call	Bond Future	365.5500	0.3655	354.6800	0.3547	(2.974)	0	0	0
2014/04/01	R203	06/11/2014	6.98	Put	Bond Future	2,912.6300	2.9126	2,944.1700	2.9442	1.083	0	0	0
2014/04/01	R203	06/11/2014	6.84	Put	Bond Future	3,201.0500	3.2011	3,234.1600	3.2342	1.034	0	0	0
2014/04/01	R203	06/11/2014	6.86	Put	Bond Future	3,159.0900	3.1591	3,191.9800	3.1920	1.041	0	0	0
2014/04/01	R203	06/11/2014	6.85	Put	Bond Future	3,180.0400	3.1800	3,213.0500	3.2131	1.038	0	0	0
2014/04/01	R203	05/02/2015	7.69	Call	Bond Future	1,061.2000	1.0612	1,040.6800	1.0407	(1.934)	0	0	55
2014/04/01	R203	05/02/2015			Bond Future	8.1216	103.6554	8.1413	103.6100	0.243	0.0000	0.0000	0
2014/04/01	R203	05/02/2015	8.34	Put	Bond Future	1,300.0000	1.3000	1,317.6700	1.3177	1.359	0	0	0
2014/04/01	R203	05/02/2015	8.35	Call	Bond Future	1,814.2400	1.8142	1,786.4000	1.7864	(1.535)	0	0	0
2014/04/01	R203	05/02/2015	8.36	Call	Bond Future	1,827.5100	1.8275	1,799.5700	1.7996	(1.529)	0	0	0
2014/04/01	R203	05/02/2015	8.34	Call	Bond Future	1,801.0100	1.8010	1,773.2800	1.7733	(1.540)	0	0	0
2014/04/01	R203	05/02/2015	8.36	Put	Bond Future	1,280.7900	1.2808	1,298.2500	1.2982	1.363	0	0	0
2014/04/01	R203	05/02/2015	7.69	Put	Bond Future	2,060.3600	2.0604	2,085.2400	2.0852	1.208	0	0	0
2014/04/01	R203	05/02/2015	8.35	Put	Bond Future	1,290.3700	1.2904	1,307.9300	1.3079	1.361	0	0	0
2014/04/01	R204	08/05/2014			Bond Future	7.8589	103.6663	7.8831	103.5743	0.307	0.0000	0.0000	31,046
2014/04/01	R204	08/05/2014	6.05	Call	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	0
2014/04/01	R204	08/05/2014	6.06	Call	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	0
2014/04/01	R204	08/05/2014	6.04	Call	Bond Future	0.0800	0.0001	0.0500	0.0001	(37.500)	0	0	0
2014/04/01	R204	08/05/2014	6.05	Put	Bond Future	7,206.0700	7.2061	7,298.0400	7.2980	1.276	0	0	0
2014/04/01	R204	08/05/2014	6.04	Put	Bond Future	7,247.6100	7.2476	7,339.5800	7.3396	1.269	0	0	0
2014/04/01	R204	08/05/2014	6.06	Put	Bond Future	7,164.5300	7.1645	7,256.5000	7.2565	1.284	0	0	0
2014/04/01	R204	07/08/2014			Bond Future	7.9925	101.1478	8.0184	101.0540	0.324	0.0000	0.0000	300
2014/04/01	R204	07/08/2014	7.44	Put	Bond Future	2,637.0100	2.6370	2,699.8000	2.6998	2.381	0	0	0
2014/04/01	R204	07/08/2014	7.46	Put	Bond Future	2,583.9300	2.5839	2,645.9800	2.6460	2.401	0	0	0
2014/04/01	R204	07/08/2014	7.45	Put	Bond Future	2,610.4000	2.6104	2,672.8200	2.6728	2.391	0	0	0
2014/04/01	R204	07/08/2014	7.78	Call	Bond Future	1,042.4000	1.0424	998.3200	0.9983	(4.229)	0	0	0
2014/04/01	R204	07/08/2014	7.46	Call	Bond Future	631.9200	0.6319	600.1700	0.6002	(5.024)	0	0	0
2014/04/01	R204	07/08/2014	7.44	Call	Bond Future	610.7900	0.6108	579.7800	0.5798	(5.077)	0	0	0
2014/04/01	R204	07/08/2014	7.78	Put	Bond Future	1,815.9100	1.8159	1,865.6300	1.8656	2.738	0	0	530
2014/04/01	R204	07/08/2014	7.45	Call	Bond Future	621.2900	0.6213	589.9100	0.5899	(5.051)	0	0	0
2014/04/01	R204	06/11/2014	7.99	Put	Bond Future	2,068.5200	2.0685	2,116.2200	2.1162	2.306	0	0	1,270
2014/04/01	R204	06/11/2014			Bond Future	8.1204	102.6984	8.1487	102.6014	0.349	0.0000	0.0000	0
2014/04/01	R204	06/11/2014	6.99	Put	Bond Future	4,459.1400	4.4591	4,534.3600	4.5344	1.687	0	0	0
2014/04/01	R204	06/11/2014	7.01	Put	Bond Future	4,401.0800	4.4011	4,475.8400	4.4758	1.699	0	0	0
2014/04/01	R204	06/11/2014	7.00	Put	Bond Future	4,429.9600	4.4300	4,504.9500	4.5050	1.693	0	0	0
2014/04/01	R204	06/11/2014	6.99	Call	Bond Future	489.4700	0.4895	467.6200	0.4676	(4.464)	0	0	0
2014/04/01	R204	06/11/2014	7.99	Call	Bond Future	1,620.2400	1.6202	1,570.8700	1.5709	(3.047)	0	0	0
2014/04/01	R204	06/11/2014	7.00	Call	Bond Future	496.2400	0.4962	474.1600	0.4742	(4.449)	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
2014/04/01	R204	06/11/2014	7.01	Call	Bond Future	503.3100	0.5033	481.0000	0.4810	(4.433)	0	0	0
2014/04/01	R207	08/05/2014	6.19	Put	Bond Future	8,906.9100	8.9069	9,079.0500	9.0790	1.933	0	0	0
2014/04/01	R207	08/05/2014	6.21	Put	Bond Future	8,809.6200	8.8096	8,981.7500	8.9817	1.954	0	0	0
2014/04/01	R207	08/05/2014			Bond Future	8.1204	98.4513	8.1599	98.2791	0.486	0.0000	0.0000	19,048
2014/04/01	R207	08/05/2014	6.20	Put	Bond Future	8,858.2600	8.8583	9,030.3900	9.0304	1.943	0	0	0
2014/04/01	R207	08/05/2014	6.20	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2014/04/01	R207	08/05/2014	6.21	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2014/04/01	R207	08/05/2014	6.19	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2014/04/01	R207	07/08/2014	7.69	Call	Bond Future	746.9800	0.7470	691.5500	0.6916	(7.421)	0	0	0
2014/04/01	R207	07/08/2014	7.70	Put	Bond Future	3,089.0300	3.0890	3,208.0200	3.2080	3.852	0	0	0
2014/04/01	R207	07/08/2014			Bond Future	8.2478	96.2484	8.2897	96.0733	0.507	0.0000	0.0000	100
2014/04/01	R207	07/08/2014	7.70	Call	Bond Future	759.4700	0.7595	703.3800	0.7034	(7.385)	0	0	0
2014/04/01	R207	07/08/2014	7.71	Call	Bond Future	772.1000	0.7721	715.3600	0.7154	(7.349)	0	0	0
2014/04/01	R207	07/08/2014	7.69	Put	Bond Future	3,119.7000	3.1197	3,239.3500	3.2394	3.835	0	0	0
2014/04/01	R207	07/08/2014	7.71	Put	Bond Future	3,058.5200	3.0585	3,176.8600	3.1769	3.869	0	0	0
2014/04/01	R207	06/11/2014	7.36	Put	Bond Future	4,871.3400	4.8713	5,005.6500	5.0056	2.757	0	0	0
2014/04/01	R207	06/11/2014			Bond Future	8.3638	97.7242	8.4085	97.5446	0.535	0.0000	0.0000	0
2014/04/01	R207	06/11/2014	7.35	Put	Bond Future	4,903.9500	4.9039	5,038.7000	5.0387	2.748	0	0	0
2014/04/01	R207	06/11/2014	7.36	Call	Bond Future	732.5600	0.7326	687.3300	0.6873	(6.174)	0	0	0
2014/04/01	R207	06/11/2014	7.34	Call	Bond Future	713.2300	0.7132	668.8800	0.6689	(6.218)	0	0	0
2014/04/01	R207	06/11/2014	7.35	Call	Bond Future	722.8500	0.7228	678.0600	0.6781	(6.196)	0	0	0
2014/04/01	R207	06/11/2014	7.34	Put	Bond Future	4,936.6700	4.9367	5,071.8600	5.0719	2.738	0	0	0
2014/04/01	R208	08/05/2014	6.31	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2014/04/01	R208	08/05/2014			Bond Future	8.2313	93.1142	8.2861	92.8446	0.666	0.0000	0.0000	11,721
2014/04/01	R208	08/05/2014	6.29	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2014/04/01	R208	08/05/2014	6.31	Put	Bond Future	10,095.4700	10.0955	10,365.0900	10.3651	2.671	0	0	0
2014/04/01	R208	08/05/2014	6.30	Put	Bond Future	10,151.4500	10.1514	10,421.0800	10.4211	2.656	0	0	0
2014/04/01	R208	08/05/2014	6.29	Put	Bond Future	10,207.4600	10.2075	10,477.0800	10.4771	2.641	0	0	0
2014/04/01	R208	08/05/2014	6.30	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2014/04/01	R208	07/08/2014	8.28	Call	Bond Future	1,787.4700	1.7875	1,649.9400	1.6499	(7.694)	0	0	0
2014/04/01	R208	07/08/2014			Bond Future	8.3412	94.4745	8.3988	94.2005	0.690	0.0000	0.0000	100
2014/04/01	R208	07/08/2014	7.80	Call	Bond Future	898.8100	0.8988	812.2500	0.8122	(9.631)	0	0	0
2014/04/01	R208	07/08/2014	7.79	Put	Bond Future	3,559.3200	3.5593	3,747.7600	3.7478	5.294	0	0	0
2014/04/01	R208	07/08/2014	7.81	Put	Bond Future	3,489.5900	3.4896	3,676.0300	3.6760	5.343	0	0	0
2014/04/01	R208	07/08/2014	7.80	Put	Bond Future	3,524.3600	3.5244	3,711.7900	3.7118	5.318	0	0	0
2014/04/01	R208	07/08/2014	8.28	Put	Bond Future	2,079.9400	2.0799	2,216.4000	2.2164	6.561	0	0	630
2014/04/01	R208	07/08/2014	7.81	Call	Bond Future	913.3700	0.9134	825.8200	0.8258	(9.585)	0	0	0
2014/04/01	R208	07/08/2014	7.79	Call	Bond Future	884.4000	0.8844	798.8500	0.7989	(9.673)	0	0	0
2014/04/01	R208	06/11/2014	7.46	Call	Bond Future	855.2100	0.8552	785.4300	0.7854	(8.159)	0	0	0
2014/04/01	R208	06/11/2014			Bond Future	8.4467	92.5237	8.5076	92.2438	0.720	0.0000	0.0000	0
2014/04/01	R208	06/11/2014	7.44	Call	Bond Future	833.7900	0.8338	765.3300	0.7653	(8.211)	0	0	0
2014/04/01	R208	06/11/2014	7.45	Call	Bond Future	844.4500	0.8444	775.3300	0.7753	(8.185)	0	0	0
2014/04/01	R208	06/11/2014	8.50	Put	Bond Future	2,405.9300	2.4059	2,534.4400	2.5344	5.341	0	0	1,520
2014/04/01	R208	06/11/2014	7.44	Put	Bond Future	5,621.1900	5.6212	5,832.5800	5.8326	3.761	0	0	0
2014/04/01	R208	06/11/2014	7.46	Put	Bond Future	5,544.5700	5.5446	5,754.6400	5.7546	3.789	0	0	0
2014/04/01	R208	06/11/2014	8.50	Call	Bond Future	2,650.9700	2.6510	2,499.6300	2.4996	(5.709)	0	0	0

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2014/04/01	R208	06/11/2014	7.45	Put	Bond Future	5,582.8200	5.5828	5,793.5500	5.7936	3.775	0	0	0
2014/04/01	R209	08/05/2014	9.63	Call	Bond Future	5,362.0500	5.3621	4,718.2000	4.7182	(12.008)	0	0	0
2014/04/01	R209	08/05/2014			Bond Future	8.9190	75.2306	9.0143	74.5097	1.068	0.0000	0.0000	25,078
2014/04/01	R209	08/05/2014	7.85	Call	Bond Future	37.5800	0.0376	21.1400	0.0211	(43.747)	0	0	0
2014/04/01	R209	08/05/2014	9.00	Put	Bond Future	1,407.2600	1.4073	1,720.1700	1.7202	22.235	0	0	0
2014/04/01	R209	08/05/2014	9.50	Call	Bond Future	4,588.6700	4.5887	3,977.0700	3.9771	(13.328)	0	0	0
2014/04/01	R209	08/05/2014	7.86	Call	Bond Future	39.5500	0.0396	22.3300	0.0223	(43.540)	0	0	0
2014/04/01	R209	08/05/2014	8.50	Put	Bond Future	3,857.5000	3.8575	4,415.2200	4.4152	14.458	0	0	0
2014/04/01	R209	08/05/2014	9.75	Put	Bond Future	157.2600	0.1573	211.6100	0.2116	34.561	0	0	7,262
2014/04/01	R209	08/05/2014	9.85	Put	Bond Future	110.5400	0.1105	150.4300	0.1504	36.086	0	0	10,000
2014/04/01	R209	08/05/2014	7.84	Call	Bond Future	35.7000	0.0357	20.0000	0.0200	(43.978)	0	0	0
2014/04/01	R209	08/05/2014	7.85	Put	Bond Future	8,928.3700	8.9284	9,632.8400	9.6328	7.890	0	0	0
2014/04/01	R209	08/05/2014	9.50	Put	Bond Future	357.5100	0.3575	466.8200	0.4668	30.575	0	0	640
2014/04/01	R209	08/05/2014	7.84	Put	Bond Future	9,017.1500	9.0172	9,722.3600	9.7224	7.821	0	0	0
2014/04/01	R209	08/05/2014	9.63	Put	Bond Future	235.7800	0.2358	312.8400	0.3128	32.683	0	0	883
2014/04/01	R209	08/05/2014	9.85	Call	Bond Future	6,710.9700	6.7110	6,029.9500	6.0300	(10.148)	0	0	0
2014/04/01	R209	08/05/2014	7.86	Put	Bond Future	8,839.8200	8.8398	9,543.5100	9.5435	7.960	0	0	0
2014/04/01	R209	08/05/2014	8.50	Call	Bond Future	553.8800	0.5539	390.6900	0.3907	(29.463)	0	0	640
2014/04/01	R209	08/05/2014	9.00	Call	Bond Future	2,020.3700	2.0204	1,612.3700	1.6124	(20.194)	0	0	640
2014/04/01	R209	08/05/2014	9.75	Call	Bond Future	6,093.8500	6.0938	5,427.2900	5.4273	(10.938)	0	0	0
2014/04/01	R209	07/08/2014	9.04	Put	Bond Future	3,031.2300	3.0312	3,369.5400	3.3695	11.161	0	0	0
2014/04/01	R209	07/08/2014			Bond Future	8.9919	76.3296	9.0900	75.5979	1.091	0.0000	0.0000	100
2014/04/01	R209	07/08/2014	9.06	Put	Bond Future	2,959.6600	2.9597	3,292.5400	3.2925	11.247	0	0	0
2014/04/01	R209	07/08/2014	9.05	Put	Bond Future	2,995.2800	2.9953	3,330.8700	3.3309	11.204	0	0	0
2014/04/01	R209	07/08/2014	9.05	Call	Bond Future	3,430.2100	3.4302	3,034.0400	3.0340	(11.549)	0	0	0
2014/04/01	R209	07/08/2014	9.06	Call	Bond Future	3,469.0500	3.4690	3,070.1700	3.0702	(11.498)	0	0	0
2014/04/01	R209	07/08/2014	9.04	Call	Bond Future	3,391.5800	3.3916	2,998.1300	2.9981	(11.601)	0	0	0
2014/04/01	R209	06/11/2014			Bond Future	9.0605	74.3525	9.1616	73.6083	1.115	0.0000	0.0000	0
2014/04/01	R209	06/11/2014	8.99	Put	Bond Future	4,566.8100	4.5668	4,932.6300	4.9326	8.010	0	0	0
2014/04/01	R209	06/11/2014	9.01	Put	Bond Future	4,487.8200	4.4878	4,849.4800	4.8495	8.059	0	0	0
2014/04/01	R209	06/11/2014	9.00	Put	Bond Future	4,526.7200	4.5267	4,890.4700	4.8905	8.036	0	0	0
2014/04/01	R209	06/11/2014	8.99	Call	Bond Future	4,040.3700	4.0404	3,661.9400	3.6619	(9.366)	0	0	0
2014/04/01	R209	06/11/2014	9.00	Call	Bond Future	4,075.2800	4.0753	3,694.7800	3.6948	(9.337)	0	0	0
2014/04/01	R209	06/11/2014	9.01	Call	Bond Future	4,111.2700	4.1113	3,728.6800	3.7287	(9.306)	0	0	0
2014/04/01	R210	08/05/2014			Bond Future	163.4949	163.4949	163.5148	163.5148	0.012	0.0000	0.0000	719
2014/04/01	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R210	08/05/2014	160.01	Call	Bond Future	3,484.9400	3.4849	3,504.8200	3.5048	0.570	0	0	0
2014/04/01	R210	08/05/2014	159.99	Call	Bond Future	3,504.9400	3.5049	3,524.8200	3.5248	0.567	0	0	0
2014/04/01	R210	08/05/2014	160.00	Call	Bond Future	3,494.9400	3.4949	3,514.8200	3.5148	0.569	0	0	0
2014/04/01	R210	07/08/2014			Bond Future	165.9035	165.9035	165.9228	165.9228	0.012	0.0000	0.0000	0
2014/04/01	R210	07/08/2014	159.00	Call	Bond Future	6,903.5200	6.9035	6,922.8500	6.9228	0.280	0	0	0
2014/04/01	R210	07/08/2014	159.01	Call	Bond Future	6,893.5200	6.8935	6,912.8500	6.9128	0.280	0	0	0
2014/04/01	R210	07/08/2014	158.99	Call	Bond Future	6,913.5200	6.9135	6,932.8500	6.9328	0.280	0	0	0
2014/04/01	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/01	R210	07/08/2014	159.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R210	07/08/2014	158.99	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R211	08/05/2014	129.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R211	08/05/2014	130.00	Put	Bond Future	2,340.6600	2.3407	2,328.6500	2.3287	(0.513)	0	0	0
2014/04/01	R211	08/05/2014			Bond Future	127.6593	127.6593	127.6714	127.6714	0.009	0.0000	0.0000	390
2014/04/01	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R211	08/05/2014	129.99	Put	Bond Future	2,330.6600	2.3307	2,318.6500	2.3187	(0.515)	0	0	0
2014/04/01	R211	08/05/2014	130.01	Put	Bond Future	2,350.6600	2.3507	2,338.6500	2.3387	(0.511)	0	0	0
2014/04/01	R211	07/08/2014	127.99	Put	Bond Future	14.3500	0.0144	2.7400	0.0027	(80.906)	0	0	0
2014/04/01	R211	07/08/2014			Bond Future	127.9757	127.9757	127.9873	127.9873	0.009	0.0000	0.0000	0
2014/04/01	R211	07/08/2014	128.01	Put	Bond Future	34.3500	0.0344	22.7400	0.0227	(33.799)	0	0	0
2014/04/01	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R211	07/08/2014	128.00	Put	Bond Future	24.3500	0.0244	12.7400	0.0127	(47.680)	0	0	0
2014/04/01	R212	08/05/2014			Bond Future	131.6992	131.6992	132.0858	132.0858	0.294	0.0000	0.0000	21,797
2014/04/01	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	85.8200	0.0858	100.000	0	0	0
2014/04/01	R212	08/05/2014	131.99	Put	Bond Future	290.7700	0.2908	0.0000	0.0000	(100.000)	0	0	0
2014/04/01	R212	08/05/2014	132.01	Put	Bond Future	310.7700	0.3108	0.0000	0.0000	(100.000)	0	0	0
2014/04/01	R212	08/05/2014	132.00	Put	Bond Future	300.7700	0.3008	0.0000	0.0000	(100.000)	0	0	0
2014/04/01	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	75.8200	0.0758	100.000	0	0	0
2014/04/01	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	95.8200	0.0958	100.000	0	0	0
2014/04/01	R212	07/08/2014	128.99	Call	Bond Future	2,932.3600	2.9324	3,324.1000	3.3241	13.359	0	0	0
2014/04/01	R212	07/08/2014			Bond Future	131.9224	131.9224	132.3141	132.3141	0.297	0.0000	0.0000	0
2014/04/01	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R212	07/08/2014	129.00	Call	Bond Future	2,922.3600	2.9224	3,314.1000	3.3141	13.405	0	0	0
2014/04/01	R212	07/08/2014	129.01	Call	Bond Future	2,912.3600	2.9124	3,304.1000	3.3041	13.451	0	0	0
2014/04/01	R213	08/05/2014	7.65	Put	Bond Future	9,468.6400	9.4686	10,150.3500	10.1503	7.200	0	0	0
2014/04/01	R213	08/05/2014			Bond Future	8.7863	85.8541	8.8766	85.1631	1.027	0.0000	0.0000	21,707
2014/04/01	R213	08/05/2014	7.64	Put	Bond Future	9,557.2200	9.5572	10,239.4000	10.2394	7.138	0	0	0
2014/04/01	R213	08/05/2014	7.66	Put	Bond Future	9,380.2300	9.3802	10,061.4500	10.0614	7.262	0	0	0
2014/04/01	R213	08/05/2014	7.65	Call	Bond Future	20.2800	0.0203	10.9700	0.0110	(45.907)	0	0	0
2014/04/01	R213	08/05/2014	7.64	Call	Bond Future	19.1600	0.0192	10.3200	0.0103	(46.138)	0	0	0
2014/04/01	R213	08/05/2014	7.66	Call	Bond Future	21.4500	0.0215	11.6500	0.0117	(45.688)	0	0	0
2014/04/01	R213	07/08/2014	8.86	Call	Bond Future	3,155.8400	3.1558	2,793.5500	2.7936	(11.480)	0	0	0
2014/04/01	R213	07/08/2014			Bond Future	8.8639	87.1082	8.9569	86.4068	1.050	0.0000	0.0000	0
2014/04/01	R213	07/08/2014	8.84	Call	Bond Future	3,080.5400	3.0805	2,723.6500	2.7237	(11.585)	0	0	0
2014/04/01	R213	07/08/2014	8.85	Call	Bond Future	3,118.0700	3.1181	2,758.4800	2.7585	(11.532)	0	0	0
2014/04/01	R213	07/08/2014	8.84	Put	Bond Future	3,261.7500	3.2618	3,606.2800	3.6063	10.563	0	0	0
2014/04/01	R213	07/08/2014	8.86	Put	Bond Future	3,185.1200	3.1851	3,524.2500	3.5243	10.647	0	0	0
2014/04/01	R213	07/08/2014	8.85	Put	Bond Future	3,223.2700	3.2233	3,565.1000	3.5651	10.605	0	0	0
2014/04/01	R213	06/11/2014	8.84	Call	Bond Future	3,890.3600	3.8904	3,535.5000	3.5355	(9.122)	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
2014/04/01	R213	06/11/2014	8.85	Put	Bond Future	4,589.1700	4.5892	4,946.0200	4.9460	7.776	0	0	0
2014/04/01	R213	06/11/2014			Bond Future	8.9384	84.9016	9.0345	84.1878	1.075	0.0000	0.0000	0
2014/04/01	R213	06/11/2014	8.85	Call	Bond Future	3,925.3500	3.9254	3,568.4700	3.5685	(9.092)	0	0	0
2014/04/01	R213	06/11/2014	8.86	Call	Bond Future	3,960.5200	3.9605	3,601.6100	3.6016	(9.062)	0	0	0
2014/04/01	R213	06/11/2014	8.84	Put	Bond Future	4,629.7900	4.6298	4,988.6600	4.9887	7.751	0	0	0
2014/04/01	R213	06/11/2014	8.86	Put	Bond Future	4,548.8200	4.5488	4,903.6400	4.9036	7.800	0	0	0
2014/04/01	R214	08/05/2014			Bond Future	8.9882	76.2305	9.0886	75.4387	1.117	0.0000	0.0000	5,055
2014/04/01	R214	08/05/2014	9.00	Call	Bond Future	1,790.5200	1.7905	1,384.8000	1.3848	(22.659)	0	0	0
2014/04/01	R214	08/05/2014	8.99	Put	Bond Future	1,736.9000	1.7369	2,128.7700	2.1288	22.561	0	0	0
2014/04/01	R214	08/05/2014	9.01	Put	Bond Future	1,658.3900	1.6584	2,038.6600	2.0387	22.930	0	0	0
2014/04/01	R214	08/05/2014	9.00	Put	Bond Future	1,697.0400	1.6970	2,083.1000	2.0831	22.749	0	0	0
2014/04/01	R214	08/05/2014	9.01	Call	Bond Future	1,831.2200	1.8312	1,419.7100	1.4197	(22.472)	0	0	0
2014/04/01	R214	08/05/2014	8.99	Call	Bond Future	1,750.9000	1.7509	1,350.9900	1.3510	(22.840)	0	0	0
2014/04/01	R214	07/08/2014	9.54	Put	Bond Future	1,825.3900	1.8254	2,077.9600	2.0780	13.836	0	0	0
2014/04/01	R214	07/08/2014			Bond Future	9.0594	77.2510	9.1627	76.4473	1.140	0.0000	0.0000	0
2014/04/01	R214	07/08/2014	9.56	Put	Bond Future	1,777.9400	1.7779	2,025.5500	2.0256	13.927	0	0	0
2014/04/01	R214	07/08/2014	9.55	Put	Bond Future	1,801.5300	1.8015	2,051.6100	2.0516	13.882	0	0	0
2014/04/01	R214	07/08/2014	9.56	Call	Bond Future	5,541.5200	5.5415	4,985.4000	4.9854	(10.036)	0	0	0
2014/04/01	R214	07/08/2014	9.54	Call	Bond Future	5,444.7900	5.4448	4,893.6300	4.8936	(10.123)	0	0	0
2014/04/01	R214	07/08/2014	9.55	Call	Bond Future	5,493.0800	5.4931	4,939.4300	4.9394	(10.079)	0	0	0
2014/04/01	R214	06/11/2014	9.64	Call	Bond Future	6,661.8700	6.6619	6,123.0600	6.1231	(8.088)	0	0	0
2014/04/01	R214	06/11/2014			Bond Future	9.1276	75.1479	9.2340	74.3306	1.166	0.0000	0.0000	0
2014/04/01	R214	06/11/2014	9.65	Call	Bond Future	6,706.5600	6.7066	6,165.8500	6.1659	(8.062)	0	0	0
2014/04/01	R214	06/11/2014	9.66	Call	Bond Future	6,751.3400	6.7513	6,208.7400	6.2087	(8.037)	0	0	0
2014/04/01	R214	06/11/2014	9.64	Put	Bond Future	2,861.0900	2.8611	3,139.5900	3.1396	9.734	0	0	0
2014/04/01	R214	06/11/2014	9.66	Put	Bond Future	2,808.8900	2.8089	3,083.6000	3.0836	9.780	0	0	0
2014/04/01	R214	06/11/2014	9.65	Put	Bond Future	2,834.8800	2.8349	3,111.4800	3.1115	9.757	0	0	0
2014/04/01	R248	08/05/2014	9.04	Put	Bond Future	299.5100	0.2995	1,260.2900	1.2603	320.784	0	0	0
2014/04/01	R248	08/05/2014			Bond Future	9.0694	98.3904	9.1647	97.4296	1.051	0.0000	0.0000	13,515
2014/04/01	R248	08/05/2014	9.06	Put	Bond Future	95.4400	0.0954	1,056.2200	1.0562	1006.685	0	0	0
2014/04/01	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R248	08/05/2014	9.05	Put	Bond Future	197.3800	0.1974	1,158.1600	1.1582	486.767	0	0	0
2014/04/01	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R248	07/08/2014			Bond Future	9.1432	99.7065	9.2415	98.7312	1.075	0.0000	0.0000	0
2014/04/01	R248	07/08/2014	9.65	Call	Bond Future	4,845.9300	4.8459	3,870.6900	3.8707	(20.125)	0	0	0
2014/04/01	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R248	07/08/2014	9.66	Call	Bond Future	4,937.1100	4.9371	3,961.8700	3.9619	(19.753)	0	0	0
2014/04/01	R248	07/08/2014	9.64	Call	Bond Future	4,754.5800	4.7546	3,779.3400	3.7793	(20.512)	0	0	0
2014/04/01	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R248	06/11/2014			Bond Future	9.2141	96.8100	9.3155	95.8181	1.100	0.0000	0.0000	0
2014/04/01	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/01	R248	06/11/2014	9.72	Call	Bond Future	4,771.5700	4.7716	3,779.6500	3.7796	(20.788)	0	0	0
2014/04/01	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/04/01	R248 06/11/2014	9.73	Call	Bond Future	4,861.5500	4.8615	3,869.6300	3.8696	(20.403)	0	0	0
2014/04/01	R248 06/11/2014	9.74	Call	Bond Future	4,951.3600	4.9514	3,959.4400	3.9594	(20.033)	0	0	0

Total **423890**