



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 26/02/2014 to 26/02/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	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
2014/02/26	2025	08/05/2014			Bond Future	109.4450		109.4450	109.6500	0.187	0.0000	0.0000	0
2014/02/26	2025	08/05/2014	110.99	Put	Bond Future	1,545.0300	1.5450	1,339.9800	1.3400	(13.272)	0	0	0
2014/02/26	2025	08/05/2014	111.00	Put	Bond Future	1,555.0300	1.5550	1,349.9800	1.3500	(13.186)	0	0	0
2014/02/26	2025	08/05/2014	111.01	Put	Bond Future	1,565.0300	1.5650	1,359.9800	1.3600	(13.102)	0	0	0
2014/02/26	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2025	07/08/2014	109.01	Call	Bond Future	943.4000	0.9434	1,149.6600	1.1497	21.863	0	0	0
2014/02/26	2025	07/08/2014			Bond Future	109.9534	109.9534	110.1597	110.1597	0.188	0.0000	0.0000	0
2014/02/26	2025	07/08/2014	108.99	Call	Bond Future	963.4000	0.9634	1,169.6600	1.1697	21.410	0	0	0
2014/02/26	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2025	07/08/2014	109.00	Call	Bond Future	953.4000	0.9534	1,159.6600	1.1597	21.634	0	0	0
2014/02/26	2030	08/05/2014			Bond Future	8.9935	93.9572	9.0057	93.8616	0.136	0.0000	0.0000	1,681
2014/02/26	2030	08/05/2014	9.00	Call	Bond Future	50.9400	0.0509	0.0000	0.0000	(100.000)	0	0	0
2014/02/26	2030	08/05/2014	8.99	Put	Bond Future	27.3300	0.0273	122.9200	0.1229	349.762	0	0	0
2014/02/26	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	44.6500	0.0446	100.000	0	0	0
2014/02/26	2030	08/05/2014	9.01	Call	Bond Future	129.1200	0.1291	33.5300	0.0335	(74.032)	0	0	0
2014/02/26	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2030	07/08/2014	8.99	Put	Bond Future	731.3400	0.7313	829.9800	0.8300	13.488	0	0	0
2014/02/26	2030	07/08/2014			Bond Future	9.0846	91.3379	9.0974	91.2392	0.141	0.0000	0.0000	0
2014/02/26	2030	07/08/2014	9.01	Put	Bond Future	575.9900	0.5760	674.6300	0.6746	17.125	0	0	0
2014/02/26	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2030	07/08/2014	9.00	Put	Bond Future	653.6200	0.6536	752.2600	0.7523	15.091	0	0	0
2014/02/26	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2030	06/11/2014			Bond Future	9.1617	92.7805	9.1752	92.6785	0.147	0.0000	0.0000	0
2014/02/26	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2030	06/11/2014	8.99	Put	Bond Future	1,312.7800	1.3128	1,414.7100	1.4147	7.764	0	0	0
2014/02/26	2030	06/11/2014	9.01	Put	Bond Future	1,158.4500	1.1584	1,260.3800	1.2604	8.799	0	0	0
2014/02/26	2030	06/11/2014	9.00	Put	Bond Future	1,235.5700	1.2356	1,337.5000	1.3375	8.250	0	0	0
2014/02/26	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2037	08/05/2014			Bond Future	9.1838	95.8936	9.1911	95.8284	0.079	0.0000	0.0000	5,914
2014/02/26	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2037	08/05/2014	9.38	Call	Bond Future	1,735.1100	1.7351	1,669.8600	1.6699	(3.761)	0	0	0
2014/02/26	2037	08/05/2014	9.39	Call	Bond Future	1,822.1700	1.8222	1,756.9200	1.7569	(3.581)	0	0	0
2014/02/26	2037	08/05/2014	9.37	Call	Bond Future	1,647.9100	1.6479	1,582.6600	1.5827	(3.960)	0	0	0
2014/02/26	2037	07/08/2014	9.06	Put	Bond Future	1,882.3200	1.8823	1,950.1200	1.9501	3.602	0	0	0
2014/02/26	2037	07/08/2014			Bond Future	9.2697	93.0524	9.2774	92.9846	0.083	0.0000	0.0000	3,280
2014/02/26	2037	07/08/2014	9.05	Put	Bond Future	1,973.6200	1.9736	2,041.4200	2.0414	3.435	0	0	0
2014/02/26	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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2014/02/26	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2037	07/08/2014	9.04	Put	Bond Future	2,065.0600	2.0651	2,132.8600	2.1329	3.283	0	0	0
2014/02/26	2037	06/11/2014	9.69	Call	Bond Future	2,949.0600	2.9491	2,878.4400	2.8784	(2.395)	0	0	0
2014/02/26	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2037	06/11/2014			Bond Future	9.3426	94.4049	9.3507	94.3343	0.087	0.0000	0.0000	0
2014/02/26	2037	06/11/2014	9.70	Call	Bond Future	3,031.6800	3.0317	2,961.0600	2.9611	(2.329)	0	0	0
2014/02/26	2037	06/11/2014	9.71	Call	Bond Future	3,114.1800	3.1142	3,043.5600	3.0436	(2.268)	0	0	0
2014/02/26	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2038	08/05/2014			Bond Future	108.5958	108.5958	108.5899	108.5899	(0.005)	0.0000	0.0000	57
2014/02/26	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2038	08/05/2014	108.99	Put	Bond Future	394.1600	0.3942	400.0600	0.4001	1.497	0	0	0
2014/02/26	2038	08/05/2014	109.01	Put	Bond Future	414.1600	0.4142	420.0600	0.4201	1.425	0	0	0
2014/02/26	2038	08/05/2014	109.00	Put	Bond Future	404.1600	0.4042	410.0600	0.4101	1.460	0	0	0
2014/02/26	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2038	07/08/2014			Bond Future	108.9512	108.9512	108.9433	108.9433	(0.007)	0.0000	0.0000	0
2014/02/26	2038	07/08/2014	106.00	Call	Bond Future	2,951.2000	2.9512	2,943.3400	2.9433	(0.266)	0	0	0
2014/02/26	2038	07/08/2014	106.01	Call	Bond Future	2,941.2000	2.9412	2,933.3400	2.9333	(0.267)	0	0	0
2014/02/26	2038	07/08/2014	105.99	Call	Bond Future	2,961.2000	2.9612	2,953.3400	2.9533	(0.265)	0	0	0
2014/02/26	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2046	08/05/2014			Bond Future	105.3522	105.3522	106.0495	106.0495	0.662	0.0000	0.0000	1,938
2014/02/26	2046	08/05/2014	104.35	Call	Bond Future	1,002.2300	1.0022	1,699.4800	1.6995	69.570	0	0	0
2014/02/26	2046	08/05/2014	104.36	Call	Bond Future	992.2300	0.9922	1,689.4800	1.6895	70.271	0	0	0
2014/02/26	2046	08/05/2014	104.34	Call	Bond Future	1,012.2300	1.0122	1,709.4800	1.7095	68.883	0	0	0
2014/02/26	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2046	07/08/2014			Bond Future	106.9218	106.9218	107.6278	107.6278	0.660	0.0000	0.0000	0
2014/02/26	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2046	07/08/2014	104.44	Call	Bond Future	2,481.7800	2.4818	3,187.8400	3.1878	28.450	0	0	0
2014/02/26	2046	07/08/2014	104.45	Call	Bond Future	2,471.7800	2.4718	3,177.8400	3.1778	28.565	0	0	0
2014/02/26	2046	07/08/2014	104.43	Call	Bond Future	2,491.7800	2.4918	3,197.8400	3.1978	28.336	0	0	0
2014/02/26	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2046	06/11/2014	104.45	Call	Bond Future	2,835.3700	2.8354	3,550.5400	3.5505	25.223	0	0	0
2014/02/26	2046	06/11/2014			Bond Future	107.2854	107.2854	108.0005	108.0005	0.667	0.0000	0.0000	0
2014/02/26	2046	06/11/2014	104.43	Call	Bond Future	2,855.3700	2.8554	3,570.5400	3.5705	25.046	0	0	0
2014/02/26	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2046	06/11/2014	104.44	Call	Bond Future	2,845.3700	2.8454	3,560.5400	3.5605	25.135	0	0	0

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2014/02/26	2050	08/05/2014	114.99	Put	Bond Future	1,343.5600		1.3436	1,349.2600	1.3493	0.424	0	0	0
2014/02/26	2050	08/05/2014			Bond Future	113.6464		113.6464	113.6407	113.6407	(0.005)	0.0000	0.0000	472
2014/02/26	2050	08/05/2014	115.01	Put	Bond Future	1,363.5600		1.3636	1,369.2600	1.3693	0.418	0	0	0
2014/02/26	2050	08/05/2014	114.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2050	08/05/2014	115.00	Put	Bond Future	1,353.5600		1.3536	1,359.2600	1.3593	0.421	0	0	0
2014/02/26	2050	08/05/2014	115.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2050	08/05/2014	115.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2050	07/08/2014	112.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2050	07/08/2014			Bond Future	113.9363		113.9363	113.9284	113.9284	(0.007)	0.0000	0.0000	0
2014/02/26	2050	07/08/2014	112.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2050	07/08/2014	111.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	2050	07/08/2014	112.00	Call	Bond Future	1,936.2500		1.9363	1,928.3800	1.9284	(0.406)	0	0	0
2014/02/26	2050	07/08/2014	112.01	Call	Bond Future	1,926.2500		1.9263	1,918.3800	1.9184	(0.409)	0	0	0
2014/02/26	2050	07/08/2014	111.99	Call	Bond Future	1,946.2500		1.9463	1,938.3800	1.9384	(0.404)	0	0	0
2014/02/26	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	AL37	08/05/2014			Index Future	408.6720		408.6720	408.6950	408.6950	0.006	0.0000	0.0000	0
2014/02/26	AL37	07/08/2014			Index Future	414.7080		414.7080	414.7270	414.7270	0.005	0.0000	0.0000	0
2014/02/26	AL7T	08/05/2014			Index Future	479.8670		479.8670	479.6990	479.6990	(0.035)	0.0000	0.0000	1
2014/02/26	AL7T	07/08/2014			Index Future	486.9540		486.9540	486.7790	486.7790	(0.036)	0.0000	0.0000	0
2014/02/26	ALBI	08/05/2014			Index Future	437.7310		437.7310	437.6200	437.6200	(0.025)	0.0000	0.0000	728
2014/02/26	ALBI	07/08/2014			Index Future	444.1960		444.1960	444.0790	444.0790	(0.026)	0.0000	0.0000	0
2014/02/26	ALBI	06/11/2014			Index Future	451.1960		451.1960	451.0730	451.0730	(0.027)	0.0000	0.0000	0
2014/02/26	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C038	31/01/2038			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C048	28/02/2048			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	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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2014/02/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/26	EL28	08/05/2014	114.01	Call	Bond Future	507.4200	0.5074	296.3300	0.2963	(41.601)	0	0	0
2014/02/26	EL28	08/05/2014			Bond Future	114.5174	114.5174	114.3063	114.3063	(0.184)	0.0000	0.0000	0
2014/02/26	EL28	08/05/2014	113.99	Call	Bond Future	527.4200	0.5274	316.3300	0.3163	(40.023)	0	0	0
2014/02/26	EL28	08/05/2014	114.00	Call	Bond Future	517.4200	0.5174	306.3300	0.3063	(40.797)	0	0	0
2014/02/26	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	EL28	07/08/2014	114.00	Call	Bond Future	2,223.8800	2.2239	2,007.5300	2.0075	(9.728)	0	0	0
2014/02/26	EL28	07/08/2014			Bond Future	116.2239	116.2239	116.0075	116.0075	(0.186)	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
2014/02/26	EL28	07/08/2014	114.01	Call	Bond Future	2,213.8800	2.2139	1,997.5300	1.9975	(9.772)	0	0	0
2014/02/26	EL28	07/08/2014	113.99	Call	Bond Future	2,233.8800	2.2339	2,017.5300	2.0175	(9.685)	0	0	0
2014/02/26	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	ES33	08/05/2014	9.55	Put	Bond Future	1,912.8600	1.9129	1,959.4100	1.9594	2.434	0	0	0
2014/02/26	ES33	08/05/2014			Bond Future	9.8089	81.3381	9.8153	81.2915	0.065	0.0000	0.0000	6,292
2014/02/26	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	ES33	08/05/2014	9.54	Put	Bond Future	1,988.1500	1.9881	2,034.7000	2.0347	2.341	0	0	0
2014/02/26	ES33	08/05/2014	9.56	Put	Bond Future	1,837.6700	1.8377	1,884.2200	1.8842	2.533	0	0	0
2014/02/26	ES33	07/08/2014			Bond Future	9.9129	82.4317	9.9198	82.3830	0.069	0.0000	0.0000	0
2014/02/26	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	ES33	07/08/2014	10.14	Call	Bond Future	1,593.7300	1.5937	1,545.0600	1.5451	(3.054)	0	0	0
2014/02/26	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	ES33	07/08/2014	10.15	Call	Bond Future	1,662.7700	1.6628	1,614.1000	1.6141	(2.927)	0	0	0
2014/02/26	ES33	07/08/2014	10.16	Call	Bond Future	1,731.7200	1.7317	1,683.0500	1.6831	(2.811)	0	0	0
2014/02/26	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	ES33	06/11/2014			Bond Future	10.0115	79.9483	10.0188	79.8974	0.073	0.0000	0.0000	0
2014/02/26	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	ES33	06/11/2014	10.29	Call	Bond Future	1,916.1300	1.9161	1,865.2400	1.8652	(2.656)	0	0	0
2014/02/26	ES33	06/11/2014	10.30	Call	Bond Future	1,983.5900	1.9836	1,932.7000	1.9327	(2.566)	0	0	0
2014/02/26	ES33	06/11/2014	10.31	Call	Bond Future	2,050.9500	2.0509	2,000.0600	2.0001	(2.481)	0	0	0
2014/02/26	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	GOVI	08/05/2014			GOVI	436.6490	436.6490	436.5750	436.5750	(0.017)	0.0000	0.0000	298
2014/02/26	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	GOVI	08/05/2014	441.99	Put	GOVI	53,410.0000	5.3410	54,150.0000	5.4150	1.386	0	0	0
2014/02/26	GOVI	08/05/2014	442.01	Put	GOVI	53,610.0000	5.3610	54,350.0000	5.4350	1.380	0	0	0
2014/02/26	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	GOVI	08/05/2014	442.00	Put	GOVI	53,510.0000	5.3510	54,250.0000	5.4250	1.383	0	0	0
2014/02/26	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	GOVI	07/08/2014			GOVI	443.0970	443.0970	443.0190	443.0190	(0.018)	0.0000	0.0000	175
2014/02/26	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	GOVI	07/08/2014	459.99	Put	GOVI	168,930.0000	16.8930	169,710.0000	16.9710	0.462	0	0	0
2014/02/26	GOVI	07/08/2014	460.01	Put	GOVI	169,130.0000	16.9130	169,910.0000	16.9910	0.461	0	0	0
2014/02/26	GOVI	07/08/2014	460.00	Put	GOVI	169,030.0000	16.9030	169,810.0000	16.9810	0.461	0	0	0
2014/02/26	GOVI	06/11/2014	449.01	Call	GOVI	10,700.0000	1.0700	9,860.0000	0.9860	(7.850)	0	0	0
2014/02/26	GOVI	06/11/2014			GOVI	450.0800	450.0800	449.9960	449.9960	(0.019)	0.0000	0.0000	0
2014/02/26	GOVI	06/11/2014	448.99	Call	GOVI	10,900.0000	1.0900	10,060.0000	1.0060	(7.706)	0	0	0
2014/02/26	GOVI	06/11/2014	449.00	Call	GOVI	10,800.0000	1.0800	9,960.0000	0.9960	(7.778)	0	0	0
2014/02/26	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	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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2014/02/26	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/26	IGOV	08/05/2014			Index Future	200.2120	200.2120	200.4860	200.4860	0.137	0.0000	0.0000	1,266
2014/02/26	IGOV	07/08/2014			Index Future	203.1930	203.1930	203.4700	203.4700	0.136	0.0000	0.0000	90
2014/02/26	IGOV	06/11/2014			Index Future	206.4190	206.4190	206.6980	206.6980	0.135	0.0000	0.0000	0
2014/02/26	ILBI	08/05/2014			Index Future	542.1170	542.1170	542.8640	542.8640	0.138	0.0000	0.0000	0
2014/02/26	ILBI	07/08/2014			Index Future	549.9670	549.9670	550.7240	550.7240	0.138	0.0000	0.0000	210
2014/02/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/26	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/02/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/02/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/26	JBAF	19/03/2014			Jibar Tradeable Future	5.7500	94.2500	5.7500	94.2500	0.000	0.0000	0.0000	4,000
2014/02/26	JBAF	16/04/2014			Jibar Tradeable Future	5.9400	94.0600	5.9400	94.0600	0.000	0.0000	0.0000	0
2014/02/26	JBAF	21/05/2014			Jibar Tradeable Future	6.0400	93.9600	6.0400	93.9600	0.000	0.0000	0.0000	4,000
2014/02/26	JBAF	18/06/2014			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	2,000
2014/02/26	JBAF	16/07/2014			Jibar Tradeable Future	6.4600	93.5400	6.4600	93.5400	0.000	0.0000	0.0000	1,000
2014/02/26	JBAF	20/08/2014			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	600
2014/02/26	JBAF	17/09/2014			Jibar Tradeable Future	6.8300	93.1700	6.8300	93.1700	0.000	0.0000	0.0000	1,000
2014/02/26	JBAF	17/12/2014			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2014/02/26	JBAF	18/03/2015			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	2,850
2014/02/26	JBAF	17/06/2015			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	5,400
2014/02/26	JBAF	16/09/2015			Jibar Tradeable Future	7.9600	92.0400	7.9600	92.0400	0.000	0.0000	0.0000	0
2014/02/26	JBAF	15/12/2015			Jibar Tradeable Future	8.1000	91.9000	8.1000	91.9000	0.000	0.0000	0.0000	0
2014/02/26	R023	08/05/2014			Bond Future	8.5222	96.8258	8.5290	96.7855	0.080	0.0000	0.0000	12,886
2014/02/26	R023	08/05/2014	7.60	Call	Bond Future	394.7600	0.3948	380.3900	0.3804	(3.640)	0	0	0
2014/02/26	R023	08/05/2014	7.61	Call	Bond Future	403.6400	0.4036	389.0600	0.3891	(3.612)	0	0	0
2014/02/26	R023	08/05/2014	7.59	Put	Bond Future	6,114.8400	6.1148	6,141.0400	6.1410	0.428	0	0	0
2014/02/26	R023	08/05/2014	7.61	Put	Bond Future	6,005.0000	6.0050	6,030.7800	6.0308	0.429	0	0	0
2014/02/26	R023	08/05/2014	7.60	Put	Bond Future	6,059.8200	6.0598	6,085.8100	6.0858	0.429	0	0	0
2014/02/26	R023	08/05/2014	7.59	Call	Bond Future	386.0300	0.3860	371.8700	0.3719	(3.668)	0	0	0
2014/02/26	R023	07/08/2014	8.51	Call	Bond Future	2,800.0300	2.8000	2,769.9600	2.7700	(1.074)	0	0	0
2014/02/26	R023	07/08/2014			Bond Future	8.6238	98.1439	8.6313	98.1012	0.086	0.0000	0.0000	0
2014/02/26	R023	07/08/2014	8.49	Call	Bond Future	2,746.3000	2.7463	2,716.5000	2.7165	(1.085)	0	0	0
2014/02/26	R023	07/08/2014	8.50	Call	Bond Future	2,773.0900	2.7731	2,743.1500	2.7431	(1.080)	0	0	0

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2014/02/26	R023	07/08/2014	8.49	Put	Bond Future	3,522.5500	3.5225	3,535.4300	3.5354	0.366	0	0	0
2014/02/26	R023	07/08/2014	8.51	Put	Bond Future	3,459.7800	3.4598	3,472.3900	3.4724	0.364	0	0	0
2014/02/26	R023	07/08/2014	8.50	Put	Bond Future	3,491.0700	3.4911	3,503.8100	3.5038	0.365	0	0	0
2014/02/26	R023	06/11/2014			Bond Future	8.7183	95.7715	8.7263	95.7264	0.092	0.0000	0.0000	0
2014/02/26	R023	06/11/2014	8.59	Put	Bond Future	4,027.4100	4.0274	4,043.3800	4.0434	0.397	0	0	0
2014/02/26	R023	06/11/2014	8.61	Put	Bond Future	3,967.2000	3.9672	3,982.9400	3.9829	0.397	0	0	0
2014/02/26	R023	06/11/2014	8.59	Call	Bond Future	3,303.0400	3.3030	3,273.9600	3.2740	(0.880)	0	0	0
2014/02/26	R023	06/11/2014	8.60	Put	Bond Future	3,997.2300	3.9972	4,013.0800	4.0131	0.397	0	0	0
2014/02/26	R023	06/11/2014	8.60	Call	Bond Future	3,329.5700	3.3296	3,300.3700	3.3004	(0.877)	0	0	0
2014/02/26	R023	06/11/2014	8.61	Call	Bond Future	3,356.2100	3.3562	3,326.9000	3.3269	(0.873)	0	0	0
2014/02/26	R157	08/05/2014	5.20	Call	Bond Future	2.8400	0.0028	2.7200	0.0027	(4.225)	0	0	0
2014/02/26	R157	08/05/2014			Bond Future	7.3349	109.8703	7.3302	109.8765	(0.064)	0.0000	0.0000	22,526
2014/02/26	R157	08/05/2014	5.21	Call	Bond Future	2.9400	0.0029	2.8200	0.0028	(4.082)	0	0	0
2014/02/26	R157	08/05/2014	5.19	Call	Bond Future	2.7400	0.0027	2.6300	0.0026	(4.015)	0	0	0
2014/02/26	R157	08/05/2014	5.20	Put	Bond Future	2,886.3300	2.8863	2,880.0200	2.8800	(0.219)	0	0	0
2014/02/26	R157	08/05/2014	5.19	Put	Bond Future	2,899.9900	2.9000	2,893.6900	2.8937	(0.217)	0	0	0
2014/02/26	R157	08/05/2014	5.21	Put	Bond Future	2,872.6700	2.8727	2,866.3600	2.8664	(0.220)	0	0	0
2014/02/26	R157	07/08/2014	6.76	Put	Bond Future	1,234.5200	1.2345	1,229.7900	1.2298	(0.383)	0	0	0
2014/02/26	R157	07/08/2014			Bond Future	7.6597	111.4942	7.6557	111.4985	(0.052)	0.0000	0.0000	13,000
2014/02/26	R157	07/08/2014	6.75	Put	Bond Future	1,242.5500	1.2425	1,237.8100	1.2378	(0.381)	0	0	0
2014/02/26	R157	07/08/2014	6.74	Call	Bond Future	252.8200	0.2528	252.3800	0.2524	(0.174)	0	0	0
2014/02/26	R157	07/08/2014	6.75	Call	Bond Future	255.6900	0.2557	255.2500	0.2552	(0.172)	0	0	0
2014/02/26	R157	07/08/2014	6.76	Call	Bond Future	258.5800	0.2586	258.1500	0.2582	(0.166)	0	0	0
2014/02/26	R157	07/08/2014	6.74	Put	Bond Future	1,250.6000	1.2506	1,245.8600	1.2459	(0.379)	0	0	0
2014/02/26	R157	06/11/2014	6.19	Put	Bond Future	1,725.7000	1.7257	1,722.9600	1.7230	(0.159)	0	0	0
2014/02/26	R157	06/11/2014			Bond Future	8.0667	106.4386	8.0639	106.4409	(0.035)	0.0000	0.0000	0
2014/02/26	R157	06/11/2014	6.21	Put	Bond Future	1,711.5500	1.7116	1,708.8100	1.7088	(0.160)	0	0	0
2014/02/26	R157	06/11/2014	6.20	Put	Bond Future	1,718.6200	1.7186	1,715.8700	1.7159	(0.160)	0	0	0
2014/02/26	R157	06/11/2014	6.21	Call	Bond Future	151.1900	0.1512	150.7700	0.1508	(0.278)	0	0	0
2014/02/26	R157	06/11/2014	6.19	Call	Bond Future	148.3300	0.1483	147.9100	0.1479	(0.283)	0	0	0
2014/02/26	R157	06/11/2014	6.20	Call	Bond Future	149.7600	0.1498	149.3300	0.1493	(0.287)	0	0	0
2014/02/26	R186	08/05/2014	8.75	Put	Bond Future	2,481.5400	2.4815	2,430.9400	2.4309	(2.039)	0	0	0
2014/02/26	R186	08/05/2014	7.50	Put	Bond Future	10,207.4700	10.2075	10,135.2900	10.1353	(0.707)	0	0	0
2014/02/26	R186	08/05/2014	8.25	Put	Bond Future	4,820.6500	4.8206	4,755.9500	4.7560	(1.342)	0	0	0
2014/02/26	R186	08/05/2014	8.40	Call	Bond Future	0.0000	0.0000	2,237.5500	2.2375	100.000	0	0	0
2014/02/26	R186	08/05/2014			Bond Future	8.6108	118.4671	8.6024	118.5372	(0.097)	0.0000	0.0000	51,204
2014/02/26	R186	08/05/2014	7.09	Put	Bond Future	13,883.7300	13.8837	13,811.8800	13.8119	(0.518)	0	0	0
2014/02/26	R186	08/05/2014	9.75	Put	Bond Future	435.4300	0.4354	417.4700	0.4175	(4.125)	0	0	6,000
2014/02/26	R186	08/05/2014	9.10	Call	Bond Future	5,425.0300	5.4250	5,456.8300	5.4568	0.586	0	0	0
2014/02/26	R186	08/05/2014	9.25	Put	Bond Future	1,114.1200	1.1141	1,081.0300	1.0810	(2.970)	0	0	10,000
2014/02/26	R186	08/05/2014	8.80	Put	Bond Future	2,305.1100	2.3051	2,256.2100	2.2562	(2.121)	0	0	900
2014/02/26	R186	08/05/2014	7.10	Call	Bond Future	131.0100	0.1310	129.2700	0.1293	(1.328)	0	0	0
2014/02/26	R186	08/05/2014	9.00	Put	Bond Future	1,692.2500	1.6922	1,650.3600	1.6504	(2.475)	0	0	400
2014/02/26	R186	08/05/2014	7.11	Call	Bond Future	134.8100	0.1348	133.0500	0.1330	(1.306)	0	0	0
2014/02/26	R186	08/05/2014	9.75	Call	Bond Future	9,422.8100	9.4228	9,474.9800	9.4750	0.554	0	0	0
2014/02/26	R186	08/05/2014	8.50	Call	Bond Future	2,589.2900	2.5893	2,600.9700	2.6010	0.451	0	0	900

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/26	R186	08/05/2014	7.09	Call	Bond Future	127.3000	0.1273	125.5800	0.1256	(1.351)	0	0	0
2014/02/26	R186	08/05/2014	9.10	Put	Bond Future	1,437.7400	1.4377	1,399.4100	1.3994	(2.666)	0	0	1,500
2014/02/26	R186	08/05/2014	9.25	Call	Bond Future	6,284.6400	6.2846	6,321.6800	6.3217	0.589	0	0	0
2014/02/26	R186	08/05/2014	8.80	Call	Bond Future	3,871.1000	3.8711	3,892.3300	3.8923	0.548	0	0	0
2014/02/26	R186	08/05/2014	8.25	Call	Bond Future	1,750.1200	1.7501	1,755.5500	1.7556	0.310	0	0	10,000
2014/02/26	R186	08/05/2014	7.11	Put	Bond Future	13,695.8700	13.6959	13,623.9800	13.6240	(0.525)	0	0	0
2014/02/26	R186	08/05/2014	8.50	Put	Bond Future	3,519.8900	3.5199	3,461.4400	3.4614	(1.661)	0	0	1,933
2014/02/26	R186	08/05/2014	8.75	Call	Bond Future	3,636.7300	3.6367	3,656.2600	3.6563	0.537	0	0	6,000
2014/02/26	R186	08/05/2014	7.50	Call	Bond Future	375.8600	0.3759	373.8100	0.3738	(0.545)	0	0	1,933
2014/02/26	R186	08/05/2014	8.40	Put	Bond Future	0.0000	0.0000	3,947.4000	3.9474	100.000	0	0	0
2014/02/26	R186	08/05/2014	7.10	Put	Bond Future	13,789.7000	13.7897	13,717.8300	13.7178	(0.521)	0	0	0
2014/02/26	R186	08/05/2014	9.00	Call	Bond Future	4,880.6500	4.8806	4,908.8900	4.9089	0.579	0	0	0
2014/02/26	R186	07/08/2014	8.31	Call	Bond Future	2,996.5000	2.9965	3,011.3600	3.0114	0.496	0	0	0
2014/02/26	R186	07/08/2014			Bond Future	8.7015	114.9241	8.6930	114.9932	(0.097)	0.0000	0.0000	0
2014/02/26	R186	07/08/2014	8.92	Put	Bond Future	3,587.7300	3.5877	3,545.5800	3.5456	(1.175)	0	0	840
2014/02/26	R186	07/08/2014	8.29	Call	Bond Future	2,932.2000	2.9322	2,946.7100	2.9467	0.495	0	0	0
2014/02/26	R186	07/08/2014	8.30	Call	Bond Future	2,964.2400	2.9642	2,978.9300	2.9789	0.496	0	0	0
2014/02/26	R186	07/08/2014	8.29	Put	Bond Future	6,367.0100	6.3670	6,312.4000	6.3124	(0.858)	0	0	0
2014/02/26	R186	07/08/2014	8.31	Put	Bond Future	6,261.0300	6.2610	6,206.7700	6.2068	(0.867)	0	0	0
2014/02/26	R186	07/08/2014	8.92	Call	Bond Future	5,354.8400	5.3548	5,381.8100	5.3818	0.504	0	0	0
2014/02/26	R186	07/08/2014	8.30	Put	Bond Future	6,313.8700	6.3139	6,259.4400	6.2594	(0.862)	0	0	0
2014/02/26	R186	06/11/2014	8.15	Put	Bond Future	8,492.8900	8.4929	8,440.2000	8.4402	(0.620)	0	0	0
2014/02/26	R186	06/11/2014	8.14	Call	Bond Future	3,243.0600	3.2431	3,258.4100	3.2584	0.473	0	0	0
2014/02/26	R186	06/11/2014			Bond Future	8.7818	116.7384	8.7733	116.8066	(0.097)	0.0000	0.0000	0
2014/02/26	R186	06/11/2014	9.17	Call	Bond Future	7,117.1600	7.1172	7,148.4100	7.1484	0.439	0	0	0
2014/02/26	R186	06/11/2014	8.15	Call	Bond Future	3,272.3300	3.2723	3,287.8100	3.2878	0.473	0	0	0
2014/02/26	R186	06/11/2014	8.16	Call	Bond Future	3,301.7500	3.3018	3,317.3700	3.3174	0.473	0	0	0
2014/02/26	R186	06/11/2014	9.17	Put	Bond Future	4,067.4700	4.0675	4,030.5500	4.0306	(0.908)	0	0	2,010
2014/02/26	R186	06/11/2014	8.14	Put	Bond Future	8,548.9300	8.5489	8,496.1100	8.4961	(0.618)	0	0	0
2014/02/26	R186	06/11/2014	8.16	Put	Bond Future	8,437.0900	8.4371	8,384.5400	8.3845	(0.623)	0	0	0
2014/02/26	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R197	08/05/2014			Bond Future	273.2344	273.2344	273.6410	273.6410	0.149	0.0000	0.0000	2,049
2014/02/26	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R197	08/05/2014	250.01	Call	Bond Future	23,224.4300	23.2244	23,630.9700	23.6310	1.750	0	0	0
2014/02/26	R197	08/05/2014	249.99	Call	Bond Future	23,244.4300	23.2444	23,650.9700	23.6510	1.749	0	0	0
2014/02/26	R197	08/05/2014	250.00	Call	Bond Future	23,234.4300	23.2344	23,640.9700	23.6410	1.750	0	0	0
2014/02/26	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R197	07/08/2014			Bond Future	271.5022	271.5022	271.9099	271.9099	0.150	0.0000	0.0000	0
2014/02/26	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R197	07/08/2014	270.00	Call	Bond Future	1,502.2000	1.5022	1,909.8800	1.9099	27.139	0	0	0
2014/02/26	R197	07/08/2014	270.01	Call	Bond Future	1,492.2000	1.4922	1,899.8800	1.8999	27.321	0	0	0
2014/02/26	R197	07/08/2014	269.99	Call	Bond Future	1,512.2000	1.5122	1,919.8800	1.9199	26.959	0	0	0
2014/02/26	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R201	08/05/2014			Bond Future	6.7365	104.6038	6.7253	104.6104	(0.166)	0.0000	0.0000	0
2014/02/26	R201	08/05/2014	4.75	Call	Bond Future	4.4500	0.0045	4.3900	0.0044	(1.348)	0	0	0

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2014/02/26	R201	08/05/2014	4.76	Call	Bond Future	4.5800	0.0046	4.5100	0.0045	(1.528)	0	0	0
2014/02/26	R201	08/05/2014	4.74	Call	Bond Future	4.3300	0.0043	4.2700	0.0043	(1.386)	0	0	0
2014/02/26	R201	08/05/2014	4.76	Put	Bond Future	1,189.8800	1.1899	1,183.1700	1.1832	(0.564)	0	0	0
2014/02/26	R201	08/05/2014	4.75	Put	Bond Future	1,195.8100	1.1958	1,189.1100	1.1891	(0.560)	0	0	0
2014/02/26	R201	08/05/2014	4.74	Put	Bond Future	1,201.7500	1.2017	1,195.0500	1.1950	(0.558)	0	0	0
2014/02/26	R201	07/08/2014	5.31	Put	Bond Future	728.7100	0.7287	724.0000	0.7240	(0.646)	0	0	0
2014/02/26	R201	07/08/2014			Bond Future	7.2214	101.7382	7.2075	101.7431	(0.193)	0.0000	0.0000	0
2014/02/26	R201	07/08/2014	5.30	Put	Bond Future	731.8200	0.7318	727.1100	0.7271	(0.644)	0	0	0
2014/02/26	R201	07/08/2014	5.31	Call	Bond Future	43.8100	0.0438	44.0700	0.0441	0.593	0	0	0
2014/02/26	R201	07/08/2014	5.29	Call	Bond Future	42.8300	0.0428	43.0900	0.0431	0.607	0	0	0
2014/02/26	R201	07/08/2014	5.30	Call	Bond Future	43.3200	0.0433	43.5800	0.0436	0.600	0	0	0
2014/02/26	R201	07/08/2014	5.29	Put	Bond Future	734.9400	0.7349	730.2300	0.7302	(0.641)	0	0	0
2014/02/26	R202	08/05/2014	215.00	Call	Bond Future	3,612.9600	3.6130	3,986.4000	3.9864	10.336	0	0	0
2014/02/26	R202	08/05/2014			Bond Future	212.2974	212.2974	213.2261	213.2261	0.437	0.0000	0.0000	44,448
2014/02/26	R202	08/05/2014	215.01	Call	Bond Future	3,608.9500	3.6089	3,982.1000	3.9821	10.340	0	0	0
2014/02/26	R202	08/05/2014	214.99	Put	Bond Future	6,309.6000	6.3096	5,754.6500	5.7547	(8.795)	0	0	0
2014/02/26	R202	08/05/2014	215.01	Put	Bond Future	6,321.5800	6.3216	5,766.0400	5.7660	(8.788)	0	0	0
2014/02/26	R202	08/05/2014	214.99	Call	Bond Future	3,616.9700	3.6170	3,990.7100	3.9907	10.333	0	0	0
2014/02/26	R202	08/05/2014	215.00	Put	Bond Future	6,315.5900	6.3156	5,760.3400	5.7603	(8.792)	0	0	0
2014/02/26	R202	07/08/2014	207.99	Call	Bond Future	9,467.9300	9.4679	10,033.1300	10.0331	5.970	0	0	0
2014/02/26	R202	07/08/2014	208.00	Put	Bond Future	5,084.2400	5.0842	4,710.3400	4.7103	(7.354)	0	0	0
2014/02/26	R202	07/08/2014			Bond Future	212.3779	212.3779	213.3168	213.3168	0.442	0.0000	0.0000	0
2014/02/26	R202	07/08/2014	207.99	Put	Bond Future	5,080.0500	5.0800	4,706.3600	4.7064	(7.356)	0	0	0
2014/02/26	R202	07/08/2014	208.01	Put	Bond Future	5,088.4300	5.0884	4,714.3200	4.7143	(7.352)	0	0	0
2014/02/26	R202	07/08/2014	208.00	Call	Bond Future	9,462.1200	9.4621	10,027.1100	10.0271	5.971	0	0	0
2014/02/26	R202	07/08/2014	208.01	Call	Bond Future	9,456.3100	9.4563	10,021.0900	10.0211	5.973	0	0	0
2014/02/26	R203	08/05/2014	5.74	Call	Bond Future	6.4800	0.0065	6.4700	0.0065	(0.154)	0	0	0
2014/02/26	R203	08/05/2014	5.76	Call	Bond Future	6.9400	0.0069	6.9400	0.0069	0.000	0	0	0
2014/02/26	R203	08/05/2014	6.84	Call	Bond Future	152.4600	0.1525	154.8300	0.1548	1.555	0	0	29
2014/02/26	R203	08/05/2014	7.40	Put	Bond Future	1,904.4000	1.9044	1,863.7500	1.8638	(2.135)	0	0	0
2014/02/26	R203	08/05/2014			Bond Future	7.8835	102.3634	7.8666	102.4125	(0.214)	0.0000	0.0000	16,972
2014/02/26	R203	08/05/2014	5.76	Put	Bond Future	6,421.2600	6.4213	6,372.1400	6.3721	(0.765)	0	0	0
2014/02/26	R203	08/05/2014	6.84	Put	Bond Future	3,243.6800	3.2437	3,196.9300	3.1969	(1.441)	0	0	0
2014/02/26	R203	08/05/2014	5.75	Put	Bond Future	6,452.4000	6.4524	6,403.2800	6.4033	(0.761)	0	0	0
2014/02/26	R203	08/05/2014	5.74	Put	Bond Future	6,483.5600	6.4836	6,434.4300	6.4344	(0.758)	0	0	0
2014/02/26	R203	08/05/2014	7.40	Call	Bond Future	486.4100	0.4864	494.8800	0.4949	1.741	0	0	16
2014/02/26	R203	08/05/2014	5.75	Call	Bond Future	6.7000	0.0067	6.7000	0.0067	0.000	0	0	0
2014/02/26	R203	07/08/2014	7.30	Call	Bond Future	698.8800	0.6989	709.3400	0.7093	1.497	0	0	0
2014/02/26	R203	07/08/2014			Bond Future	8.0546	103.8762	8.0368	103.9242	(0.221)	0.0000	0.0000	0
2014/02/26	R203	07/08/2014	7.31	Call	Bond Future	707.1000	0.7071	717.6600	0.7177	1.493	0	0	0
2014/02/26	R203	07/08/2014	6.84	Put	Bond Future	3,738.7900	3.7388	3,696.9400	3.6969	(1.119)	0	0	0
2014/02/26	R203	07/08/2014	7.29	Put	Bond Future	2,781.7700	2.7818	2,744.0700	2.7441	(1.355)	0	0	0
2014/02/26	R203	07/08/2014	7.31	Put	Bond Future	2,742.7600	2.7428	2,705.2700	2.7053	(1.367)	0	0	0
2014/02/26	R203	07/08/2014	7.29	Call	Bond Future	690.7300	0.6907	701.0800	0.7011	1.498	0	0	0
2014/02/26	R203	07/08/2014	7.30	Put	Bond Future	2,762.2200	2.7622	2,724.6300	2.7246	(1.361)	0	0	0
2014/02/26	R203	07/08/2014	6.84	Call	Bond Future	391.8000	0.3918	398.0000	0.3980	1.582	0	0	46

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/26	R203	06/11/2014	6.86	Call	Bond Future	568.2500	0.5683	576.3200	0.5763	1.420	0	0	0
2014/02/26	R203	06/11/2014			Bond Future	8.2223	101.3502	8.2035	101.3971	(0.229)	0.0000	0.0000	0
2014/02/26	R203	06/11/2014	6.98	Call	Bond Future	638.0100	0.6380	646.9500	0.6469	1.401	0	0	14
2014/02/26	R203	06/11/2014	6.84	Call	Bond Future	557.2100	0.5572	565.1400	0.5651	1.423	0	0	45
2014/02/26	R203	06/11/2014	6.85	Call	Bond Future	562.7100	0.5627	570.7100	0.5707	1.422	0	0	0
2014/02/26	R203	06/11/2014	6.98	Put	Bond Future	3,795.5000	3.7955	3,757.5100	3.7575	(1.001)	0	0	0
2014/02/26	R203	06/11/2014	6.84	Put	Bond Future	4,078.2800	4.0783	4,039.2800	4.0393	(0.956)	0	0	0
2014/02/26	R203	06/11/2014	6.86	Put	Bond Future	4,037.2800	4.0373	3,998.4200	3.9984	(0.963)	0	0	0
2014/02/26	R203	06/11/2014	6.85	Put	Bond Future	4,057.7600	4.0578	4,018.8300	4.0188	(0.959)	0	0	0
2014/02/26	R204	08/05/2014			Bond Future	8.1323	102.6295	8.1219	102.6686	(0.127)	0.0000	0.0000	30,006
2014/02/26	R204	08/05/2014	6.05	Call	Bond Future	10.1300	0.0101	9.9200	0.0099	(2.073)	0	0	0
2014/02/26	R204	08/05/2014	6.06	Call	Bond Future	10.4800	0.0105	10.2600	0.0103	(2.099)	0	0	0
2014/02/26	R204	08/05/2014	6.04	Call	Bond Future	9.7900	0.0098	9.5800	0.0096	(2.145)	0	0	0
2014/02/26	R204	08/05/2014	6.05	Put	Bond Future	8,252.9400	8.2529	8,213.6700	8.2137	(0.476)	0	0	0
2014/02/26	R204	08/05/2014	6.04	Put	Bond Future	8,294.1500	8.2941	8,254.8800	8.2549	(0.473)	0	0	0
2014/02/26	R204	08/05/2014	6.06	Put	Bond Future	8,211.7500	8.2117	8,172.4700	8.1725	(0.478)	0	0	0
2014/02/26	R204	07/08/2014			Bond Future	8.2801	100.1128	8.2695	100.1507	(0.128)	0.0000	0.0000	0
2014/02/26	R204	07/08/2014	7.44	Put	Bond Future	3,844.8800	3.8449	3,812.4500	3.8125	(0.843)	0	0	0
2014/02/26	R204	07/08/2014	7.46	Put	Bond Future	3,790.8200	3.7908	3,758.5400	3.7585	(0.852)	0	0	0
2014/02/26	R204	07/08/2014	7.45	Put	Bond Future	3,817.8000	3.8178	3,785.4500	3.7855	(0.847)	0	0	0
2014/02/26	R204	07/08/2014	7.78	Call	Bond Future	1,173.8100	1.1738	1,182.0800	1.1821	0.705	0	0	0
2014/02/26	R204	07/08/2014	7.46	Call	Bond Future	803.8700	0.8039	809.4800	0.8095	0.698	0	0	0
2014/02/26	R204	07/08/2014	7.44	Call	Bond Future	783.7200	0.7837	789.1800	0.7892	0.697	0	0	0
2014/02/26	R204	07/08/2014	7.78	Put	Bond Future	2,982.2600	2.9823	2,952.6400	2.9526	(0.993)	0	0	530
2014/02/26	R204	07/08/2014	7.45	Call	Bond Future	793.7500	0.7938	799.2900	0.7993	0.698	0	0	0
2014/02/26	R204	06/11/2014	7.99	Put	Bond Future	3,224.8800	3.2249	3,198.9100	3.1989	(0.805)	0	0	1,270
2014/02/26	R204	06/11/2014			Bond Future	8.4154	101.6931	8.4046	101.7298	(0.129)	0.0000	0.0000	0
2014/02/26	R204	06/11/2014	6.99	Put	Bond Future	5,695.4800	5.6955	5,663.3500	5.6634	(0.564)	0	0	0
2014/02/26	R204	06/11/2014	7.01	Put	Bond Future	5,638.0800	5.6381	5,606.0400	5.6060	(0.568)	0	0	0
2014/02/26	R204	06/11/2014	6.99	Call	Bond Future	720.4900	0.7205	725.0000	0.7250	0.626	0	0	0
2014/02/26	R204	06/11/2014	7.00	Put	Bond Future	5,666.7500	5.6667	5,634.6600	5.6347	(0.566)	0	0	0
2014/02/26	R204	06/11/2014	7.99	Call	Bond Future	1,771.2800	1.7713	1,781.9500	1.7819	0.602	0	0	0
2014/02/26	R204	06/11/2014	7.00	Call	Bond Future	727.7100	0.7277	732.2600	0.7323	0.625	0	0	0
2014/02/26	R204	06/11/2014	7.01	Call	Bond Future	734.9900	0.7350	739.5900	0.7396	0.626	0	0	0
2014/02/26	R207	08/05/2014	6.19	Put	Bond Future	9,790.5600	9.7906	9,814.7000	9.8147	0.247	0	0	0
2014/02/26	R207	08/05/2014	6.21	Put	Bond Future	9,694.0100	9.6940	9,718.1000	9.7181	0.249	0	0	0
2014/02/26	R207	08/05/2014			Bond Future	8.3214	97.5780	8.3272	97.5531	0.069	0.0000	0.0000	19,048
2014/02/26	R207	08/05/2014	6.20	Put	Bond Future	9,742.2700	9.7423	9,766.3900	9.7664	0.248	0	0	0
2014/02/26	R207	08/05/2014	6.20	Call	Bond Future	10.8400	0.0108	10.0300	0.0100	(7.472)	0	0	0
2014/02/26	R207	08/05/2014	6.21	Call	Bond Future	11.2200	0.0112	10.3800	0.0104	(7.487)	0	0	0
2014/02/26	R207	08/05/2014	6.19	Call	Bond Future	10.4700	0.0105	9.6800	0.0097	(7.545)	0	0	0
2014/02/26	R207	07/08/2014	7.69	Call	Bond Future	1,002.4000	1.0024	988.6100	0.9886	(1.376)	0	0	0
2014/02/26	R207	07/08/2014	7.70	Put	Bond Future	4,213.9600	4.2140	4,227.0500	4.2270	0.311	0	0	0
2014/02/26	R207	07/08/2014			Bond Future	8.4565	95.3787	8.4631	95.3517	0.077	0.0000	0.0000	0
2014/02/26	R207	07/08/2014	7.70	Call	Bond Future	1,014.7200	1.0147	1,000.8400	1.0008	(1.368)	0	0	0
2014/02/26	R207	07/08/2014	7.71	Call	Bond Future	1,027.1500	1.0272	1,013.1700	1.0132	(1.361)	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
2014/02/26	R207	07/08/2014	7.69	Put	Bond Future	4,244.8000	4.2448	4,257.9800	4.2580	0.310	0	0	0
2014/02/26	R207	07/08/2014	7.71	Put	Bond Future	4,183.2500	4.1832	4,196.2400	4.1962	0.311	0	0	0
2014/02/26	R207	06/11/2014	7.36	Put	Bond Future	5,962.9300	5.9629	5,980.5400	5.9805	0.295	0	0	0
2014/02/26	R207	06/11/2014			Bond Future	8.5739	96.8845	8.5812	96.8553	0.085	0.0000	0.0000	0
2014/02/26	R207	06/11/2014	7.35	Put	Bond Future	5,995.6400	5.9956	6,013.3200	6.0133	0.295	0	0	0
2014/02/26	R207	06/11/2014	7.36	Call	Bond Future	984.4700	0.9845	972.9500	0.9730	(1.170)	0	0	0
2014/02/26	R207	06/11/2014	7.34	Call	Bond Future	965.3200	0.9653	953.9400	0.9539	(1.179)	0	0	0
2014/02/26	R207	06/11/2014	7.35	Call	Bond Future	974.8600	0.9749	963.4100	0.9634	(1.175)	0	0	0
2014/02/26	R207	06/11/2014	7.34	Put	Bond Future	6,028.4400	6.0284	6,046.1900	6.0462	0.294	0	0	0
2014/02/26	R208	08/05/2014	6.31	Call	Bond Future	10.1100	0.0101	9.4900	0.0095	(6.133)	0	0	0
2014/02/26	R208	08/05/2014			Bond Future	8.4363	92.1105	8.4373	92.1057	0.012	0.0000	0.0000	11,020
2014/02/26	R208	08/05/2014	6.29	Call	Bond Future	9.4100	0.0094	8.8200	0.0088	(6.270)	0	0	0
2014/02/26	R208	08/05/2014	6.31	Put	Bond Future	11,109.3000	11.1093	11,113.4900	11.1135	0.038	0	0	0
2014/02/26	R208	08/05/2014	6.30	Put	Bond Future	11,164.9300	11.1649	11,169.1400	11.1691	0.038	0	0	0
2014/02/26	R208	08/05/2014	6.29	Put	Bond Future	11,220.6000	11.2206	11,224.8200	11.2248	0.038	0	0	0
2014/02/26	R208	08/05/2014	6.30	Call	Bond Future	9.7500	0.0098	9.1500	0.0092	(6.154)	0	0	0
2014/02/26	R208	07/08/2014	8.28	Call	Bond Future	2,016.6500	2.0166	2,005.9400	2.0059	(0.531)	0	0	0
2014/02/26	R208	07/08/2014			Bond Future	8.5529	93.4719	8.5543	93.4654	0.016	0.0000	0.0000	0
2014/02/26	R208	07/08/2014	7.80	Call	Bond Future	1,192.6100	1.1926	1,183.7500	1.1838	(0.743)	0	0	0
2014/02/26	R208	07/08/2014	7.79	Put	Bond Future	4,856.0000	4.8560	4,853.7200	4.8537	(0.047)	0	0	0
2014/02/26	R208	07/08/2014	7.81	Put	Bond Future	4,785.6500	4.7856	4,783.2800	4.7833	(0.050)	0	0	0
2014/02/26	R208	07/08/2014	7.80	Put	Bond Future	4,820.7400	4.8207	4,818.4200	4.8184	(0.048)	0	0	0
2014/02/26	R208	07/08/2014	8.28	Put	Bond Future	3,311.7000	3.3117	3,307.5300	3.3075	(0.126)	0	0	630
2014/02/26	R208	07/08/2014	7.81	Call	Bond Future	1,206.8500	1.2069	1,197.9400	1.1979	(0.738)	0	0	0
2014/02/26	R208	07/08/2014	7.79	Call	Bond Future	1,178.5000	1.1785	1,169.6800	1.1697	(0.748)	0	0	0
2014/02/26	R208	06/11/2014	7.46	Call	Bond Future	1,106.0300	1.1060	1,099.1300	1.0991	(0.624)	0	0	0
2014/02/26	R208	06/11/2014			Bond Future	8.6599	91.5475	8.6618	91.5392	0.021	0.0000	0.0000	0
2014/02/26	R208	06/11/2014	7.44	Call	Bond Future	1,084.1700	1.0842	1,077.3400	1.0773	(0.630)	0	0	0
2014/02/26	R208	06/11/2014	7.45	Call	Bond Future	1,095.0600	1.0951	1,088.1900	1.0882	(0.627)	0	0	0
2014/02/26	R208	06/11/2014	8.50	Put	Bond Future	3,516.5100	3.5165	3,514.6900	3.5147	(0.052)	0	0	1,520
2014/02/26	R208	06/11/2014	7.44	Put	Bond Future	6,847.7400	6.8477	6,849.2300	6.8492	0.022	0	0	0
2014/02/26	R208	06/11/2014	7.46	Put	Bond Future	6,771.5600	6.7716	6,772.9800	6.7730	0.021	0	0	0
2014/02/26	R208	06/11/2014	8.50	Call	Bond Future	2,785.3800	2.7854	2,775.2400	2.7752	(0.364)	0	0	0
2014/02/26	R208	06/11/2014	7.45	Put	Bond Future	6,809.6000	6.8096	6,811.0500	6.8111	0.021	0	0	0
2014/02/26	R209	08/05/2014	9.63	Call	Bond Future	4,847.4200	4.8474	4,791.9700	4.7920	(1.144)	0	0	0
2014/02/26	R209	08/05/2014			Bond Future	9.1175	73.7412	9.1250	73.6864	0.081	0.0000	0.0000	25,105
2014/02/26	R209	08/05/2014	7.85	Call	Bond Future	212.6800	0.2127	202.2600	0.2023	(4.899)	0	0	0
2014/02/26	R209	08/05/2014	9.00	Put	Bond Future	3,134.7300	3.1347	3,145.6400	3.1456	0.348	0	0	0
2014/02/26	R209	08/05/2014	9.50	Call	Bond Future	4,239.2800	4.2393	4,185.3200	4.1853	(1.273)	0	0	0
2014/02/26	R209	08/05/2014	7.86	Call	Bond Future	218.4700	0.2185	207.8500	0.2079	(4.861)	0	0	0
2014/02/26	R209	08/05/2014	9.75	Put	Bond Future	987.3000	0.9873	985.6100	0.9856	(0.171)	0	0	7,262
2014/02/26	R209	08/05/2014	9.85	Put	Bond Future	828.8900	0.8289	826.6000	0.8266	(0.276)	0	0	10,000
2014/02/26	R209	08/05/2014	8.50	Put	Bond Future	5,755.3400	5.7553	5,781.6400	5.7816	0.457	0	0	0
2014/02/26	R209	08/05/2014	7.84	Call	Bond Future	207.0100	0.2070	196.8000	0.1968	(4.932)	0	0	0
2014/02/26	R209	08/05/2014	7.85	Put	Bond Future	10,592.8600	10.5929	10,637.2200	10.6372	0.419	0	0	0
2014/02/26	R209	08/05/2014	9.50	Put	Bond Future	1,497.5100	1.4975	1,498.3300	1.4983	0.055	0	0	640

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2014/02/26	R209	08/05/2014	7.84	Put	Bond Future	10,677.8500		10.6779	10,722.4200	10.7224	0.417	0	0	0
2014/02/26	R209	08/05/2014	9.63	Put	Bond Future	1,210.5400		1.2105	1,209.8700	1.2099	(0.055)	0	0	883
2014/02/26	R209	08/05/2014	9.85	Call	Bond Future	5,939.9300		5.9399	5,882.8600	5.8829	(0.961)	0	0	0
2014/02/26	R209	08/05/2014	7.86	Put	Bond Future	10,508.1300		10.5081	10,552.2900	10.5523	0.420	0	0	0
2014/02/26	R209	08/05/2014	9.75	Call	Bond Future	5,434.5000		5.4345	5,378.0300	5.3780	(1.039)	0	0	0
2014/02/26	R209	08/05/2014	8.50	Call	Bond Future	962.3300		0.9623	933.8500	0.9339	(2.959)	0	0	640
2014/02/26	R209	08/05/2014	9.00	Call	Bond Future	2,258.4500		2.2584	2,214.5800	2.2146	(1.942)	0	0	640
2014/02/26	R209	07/08/2014	9.04	Put	Bond Future	4,779.1600		4.7792	4,795.7800	4.7958	0.348	0	0	0
2014/02/26	R209	07/08/2014			Bond Future	9.1943		74.8312	9.2022	74.7743	0.085	0.0000	0.0000	0
2014/02/26	R209	07/08/2014	9.06	Put	Bond Future	4,696.5200		4.6965	4,712.8000	4.7128	0.347	0	0	0
2014/02/26	R209	07/08/2014	9.05	Put	Bond Future	4,737.7000		4.7377	4,754.1500	4.7542	0.347	0	0	0
2014/02/26	R209	07/08/2014	9.05	Call	Bond Future	3,674.1700		3.6742	3,633.7600	3.6338	(1.100)	0	0	0
2014/02/26	R209	07/08/2014	9.06	Call	Bond Future	3,707.4500		3.7075	3,666.8700	3.6669	(1.095)	0	0	0
2014/02/26	R209	07/08/2014	9.04	Call	Bond Future	3,641.0500		3.6411	3,600.8100	3.6008	(1.105)	0	0	0
2014/02/26	R209	06/11/2014			Bond Future	9.2641		72.8646	9.2724	72.8055	0.089	0.0000	0.0000	0
2014/02/26	R209	06/11/2014	8.99	Put	Bond Future	6,187.9600		6.1880	6,209.3200	6.2093	0.345	0	0	0
2014/02/26	R209	06/11/2014	9.01	Put	Bond Future	6,101.3400		6.1013	6,122.4100	6.1224	0.345	0	0	0
2014/02/26	R209	06/11/2014	9.00	Put	Bond Future	6,144.5400		6.1445	6,165.7500	6.1658	0.345	0	0	0
2014/02/26	R209	06/11/2014	8.99	Call	Bond Future	4,173.6300		4.1736	4,135.8400	4.1358	(0.905)	0	0	0
2014/02/26	R209	06/11/2014	9.00	Call	Bond Future	4,205.2100		4.2052	4,167.2700	4.1673	(0.902)	0	0	0
2014/02/26	R209	06/11/2014	9.01	Call	Bond Future	4,236.9000		4.2369	4,198.8200	4.1988	(0.899)	0	0	0
2014/02/26	R210	08/05/2014			Bond Future	159.1183		159.1183	158.8244	158.8244	(0.185)	0.0000	0.0000	719
2014/02/26	R210	08/05/2014	159.99	Put	Bond Future	871.6700		0.8717	1,165.5900	1.1656	33.719	0	0	0
2014/02/26	R210	08/05/2014	160.01	Put	Bond Future	891.6700		0.8917	1,185.5900	1.1856	32.963	0	0	0
2014/02/26	R210	08/05/2014	160.00	Put	Bond Future	881.6700		0.8817	1,175.5900	1.1756	33.337	0	0	0
2014/02/26	R210	08/05/2014	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R210	08/05/2014	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R210	08/05/2014	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R210	07/08/2014			Bond Future	161.4890		161.4890	161.1881	161.1881	(0.186)	0.0000	0.0000	0
2014/02/26	R210	07/08/2014	159.00	Call	Bond Future	2,488.9800		2.4890	2,188.0700	2.1881	(12.090)	0	0	0
2014/02/26	R210	07/08/2014	159.01	Call	Bond Future	2,478.9800		2.4790	2,178.0700	2.1781	(12.138)	0	0	0
2014/02/26	R210	07/08/2014	158.99	Call	Bond Future	2,498.9800		2.4990	2,198.0700	2.1981	(12.041)	0	0	0
2014/02/26	R210	07/08/2014	159.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R210	07/08/2014	159.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R210	07/08/2014	158.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R211	08/05/2014	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R211	08/05/2014	130.00	Put	Bond Future	2,415.3300		2.4153	2,436.5200	2.4365	0.877	0	0	0
2014/02/26	R211	08/05/2014			Bond Future	127.5847		127.5847	127.5635	127.5635	(0.017)	0.0000	0.0000	390
2014/02/26	R211	08/05/2014	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R211	08/05/2014	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R211	08/05/2014	129.99	Put	Bond Future	2,405.3300		2.4053	2,426.5200	2.4265	0.881	0	0	0
2014/02/26	R211	08/05/2014	130.01	Put	Bond Future	2,425.3300		2.4253	2,446.5200	2.4465	0.874	0	0	0
2014/02/26	R211	07/08/2014	127.99	Put	Bond Future	62.2600		0.0623	85.9600	0.0860	38.066	0	0	0
2014/02/26	R211	07/08/2014			Bond Future	127.9277		127.9277	127.9040	127.9040	(0.019)	0.0000	0.0000	0
2014/02/26	R211	07/08/2014	128.01	Put	Bond Future	82.2600		0.0823	105.9600	0.1060	28.811	0	0	0
2014/02/26	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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2014/02/26	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R211	07/08/2014	128.00	Put	Bond Future	72.2600	0.0723	95.9600	0.0960	32.798	0	0	0
2014/02/26	R212	08/05/2014			Bond Future	128.9654	128.9654	128.9546	128.9546	(0.008)	0.0000	0.0000	21,797
2014/02/26	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R212	08/05/2014	131.99	Put	Bond Future	3,024.6000	3.0246	3,035.3800	3.0354	0.356	0	0	0
2014/02/26	R212	08/05/2014	132.01	Put	Bond Future	3,044.6000	3.0446	3,055.3800	3.0554	0.354	0	0	0
2014/02/26	R212	08/05/2014	132.00	Put	Bond Future	3,034.6000	3.0346	3,045.3800	3.0454	0.355	0	0	0
2014/02/26	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R212	07/08/2014	128.99	Call	Bond Future	186.9600	0.1870	173.8200	0.1738	(7.028)	0	0	0
2014/02/26	R212	07/08/2014			Bond Future	129.1770	129.1770	129.1638	129.1638	(0.010)	0.0000	0.0000	0
2014/02/26	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R212	07/08/2014	129.00	Call	Bond Future	176.9600	0.1770	163.8200	0.1638	(7.425)	0	0	0
2014/02/26	R212	07/08/2014	129.01	Call	Bond Future	166.9600	0.1670	153.8200	0.1538	(7.870)	0	0	0
2014/02/26	R213	08/05/2014	7.65	Put	Bond Future	10,972.3400	10.9723	11,054.0200	11.0540	0.744	0	0	0
2014/02/26	R213	08/05/2014			Bond Future	8.9596	84.5343	8.9722	84.4399	0.140	0.0000	0.0000	21,730
2014/02/26	R213	08/05/2014	7.64	Put	Bond Future	11,056.6700	11.0567	11,138.6000	11.1386	0.741	0	0	0
2014/02/26	R213	08/05/2014	7.66	Put	Bond Future	10,888.2600	10.8883	10,969.6700	10.9697	0.748	0	0	0
2014/02/26	R213	08/05/2014	7.65	Call	Bond Future	204.1400	0.2041	191.4100	0.1914	(6.236)	0	0	0
2014/02/26	R213	08/05/2014	7.64	Call	Bond Future	198.7700	0.1988	186.2900	0.1863	(6.279)	0	0	0
2014/02/26	R213	08/05/2014	7.66	Call	Bond Future	209.6400	0.2096	196.6400	0.1966	(6.201)	0	0	0
2014/02/26	R213	07/08/2014	8.86	Call	Bond Future	3,551.0700	3.5511	3,492.5000	3.4925	(1.649)	0	0	0
2014/02/26	R213	07/08/2014			Bond Future	9.0406	85.7834	9.0537	85.6861	0.145	0.0000	0.0000	0
2014/02/26	R213	07/08/2014	8.84	Call	Bond Future	3,485.1300	3.4851	3,427.1400	3.4271	(1.664)	0	0	0
2014/02/26	R213	07/08/2014	8.85	Call	Bond Future	3,518.0100	3.5180	3,459.7300	3.4597	(1.657)	0	0	0
2014/02/26	R213	07/08/2014	8.84	Put	Bond Future	4,991.1800	4.9912	5,030.4800	5.0305	0.787	0	0	0
2014/02/26	R213	07/08/2014	8.86	Put	Bond Future	4,905.1900	4.9052	4,943.9100	4.9439	0.789	0	0	0
2014/02/26	R213	07/08/2014	8.85	Put	Bond Future	4,948.0500	4.9481	4,987.0600	4.9871	0.788	0	0	0
2014/02/26	R213	06/11/2014	8.84	Call	Bond Future	4,157.6700	4.1577	4,101.0900	4.1011	(1.361)	0	0	0
2014/02/26	R213	06/11/2014	8.85	Put	Bond Future	6,160.9700	6.1610	6,204.4800	6.2045	0.706	0	0	0
2014/02/26	R213	06/11/2014			Bond Future	9.1154	83.5941	9.1291	83.4937	0.151	0.0000	0.0000	0
2014/02/26	R213	06/11/2014	8.85	Call	Bond Future	4,189.6400	4.1896	4,132.8200	4.1328	(1.356)	0	0	0
2014/02/26	R213	06/11/2014	8.86	Call	Bond Future	4,221.7400	4.2217	4,164.6800	4.1647	(1.352)	0	0	0
2014/02/26	R213	06/11/2014	8.84	Put	Bond Future	6,204.6100	6.2046	6,248.3600	6.2484	0.705	0	0	0
2014/02/26	R213	06/11/2014	8.86	Put	Bond Future	6,117.5500	6.1175	6,160.8200	6.1608	0.707	0	0	0
2014/02/26	R214	08/05/2014			Bond Future	9.1999	74.5775	9.2075	74.5192	0.083	0.0000	0.0000	5,055
2014/02/26	R214	08/05/2014	9.00	Call	Bond Future	2,171.3000	2.1713	2,126.5500	2.1266	(2.061)	0	0	0
2014/02/26	R214	08/05/2014	8.99	Put	Bond Future	3,778.3200	3.7783	3,792.1700	3.7922	0.367	0	0	0
2014/02/26	R214	08/05/2014	9.01	Put	Bond Future	3,683.7000	3.6837	3,696.9600	3.6970	0.360	0	0	0
2014/02/26	R214	08/05/2014	9.00	Put	Bond Future	3,730.8000	3.7308	3,744.3600	3.7444	0.363	0	0	0
2014/02/26	R214	08/05/2014	9.01	Call	Bond Future	2,203.5500	2.2035	2,158.5000	2.1585	(2.044)	0	0	0
2014/02/26	R214	08/05/2014	8.99	Call	Bond Future	2,139.3400	2.1393	2,094.8800	2.0949	(2.078)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/26	R214	07/08/2014	9.54	Put	Bond Future	3,440.1200	3.4401	3,451.2900	3.4513	0.325	0	0	0
2014/02/26	R214	07/08/2014			Bond Future	9.2755	75.5863	9.2835	75.5258	0.086	0.0000	0.0000	0
2014/02/26	R214	07/08/2014	9.56	Put	Bond Future	3,377.2300	3.3772	3,388.1200	3.3881	0.322	0	0	0
2014/02/26	R214	07/08/2014	9.55	Put	Bond Future	3,408.5600	3.4086	3,419.5800	3.4196	0.323	0	0	0
2014/02/26	R214	07/08/2014	9.56	Call	Bond Future	5,476.1400	5.4761	5,426.5200	5.4265	(0.906)	0	0	0
2014/02/26	R214	07/08/2014	9.54	Call	Bond Future	5,394.8500	5.3949	5,345.5100	5.3455	(0.915)	0	0	0
2014/02/26	R214	07/08/2014	9.55	Call	Bond Future	5,435.4400	5.4354	5,385.9500	5.3860	(0.911)	0	0	0
2014/02/26	R214	06/11/2014	9.64	Call	Bond Future	6,393.8200	6.3938	6,346.0000	6.3460	(0.748)	0	0	0
2014/02/26	R214	06/11/2014			Bond Future	9.3454	73.4911	9.3538	73.4283	0.090	0.0000	0.0000	0
2014/02/26	R214	06/11/2014	9.65	Call	Bond Future	6,433.0300	6.4330	6,385.0900	6.3851	(0.745)	0	0	0
2014/02/26	R214	06/11/2014	9.66	Call	Bond Future	6,472.3100	6.4723	6,424.2500	6.4242	(0.743)	0	0	0
2014/02/26	R214	06/11/2014	9.64	Put	Bond Future	4,249.9000	4.2499	4,264.8800	4.2649	0.352	0	0	0
2014/02/26	R214	06/11/2014	9.66	Put	Bond Future	4,186.7200	4.1867	4,201.4600	4.2015	0.352	0	0	0
2014/02/26	R214	06/11/2014	9.65	Put	Bond Future	4,218.2100	4.2182	4,233.0700	4.2331	0.352	0	0	0
2014/02/26	R248	08/05/2014	9.04	Put	Bond Future	2,420.4400	2.4204	2,593.6900	2.5937	7.158	0	0	0
2014/02/26	R248	08/05/2014			Bond Future	9.2822	96.2695	9.2999	96.0962	0.191	0.0000	0.0000	13,552
2014/02/26	R248	08/05/2014	9.06	Put	Bond Future	2,216.3700	2.2164	2,389.6200	2.3896	7.817	0	0	0
2014/02/26	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R248	08/05/2014	9.05	Put	Bond Future	2,318.3100	2.3183	2,491.5600	2.4916	7.473	0	0	0
2014/02/26	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R248	07/08/2014			Bond Future	9.3608	97.5707	9.3793	97.3932	0.197	0.0000	0.0000	0
2014/02/26	R248	07/08/2014	9.65	Call	Bond Future	2,710.1200	2.7101	2,532.6300	2.5326	(6.549)	0	0	0
2014/02/26	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R248	07/08/2014	9.66	Call	Bond Future	2,801.3000	2.8013	2,623.8100	2.6238	(6.336)	0	0	0
2014/02/26	R248	07/08/2014	9.64	Call	Bond Future	2,618.7700	2.6188	2,441.2800	2.4413	(6.778)	0	0	0
2014/02/26	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R248	06/11/2014			Bond Future	9.4337	94.6844	9.4530	94.5023	0.204	0.0000	0.0000	0
2014/02/26	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R248	06/11/2014	9.72	Call	Bond Future	2,645.9800	2.6460	2,463.8900	2.4639	(6.882)	0	0	0
2014/02/26	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/26	R248	06/11/2014	9.73	Call	Bond Future	2,735.9600	2.7360	2,553.8700	2.5539	(6.655)	0	0	0
2014/02/26	R248	06/11/2014	9.74	Call	Bond Future	2,825.7700	2.8258	2,643.6800	2.6437	(6.444)	0	0	0

Total

421340