



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 04/03/2014 to 04/03/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/04	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/04	2025	08/05/2014			Bond Future	109.8585	109.8585	109.3242	109.3242	(0.486)	0.0000	0.0000	0
2014/03/04	2025	08/05/2014	110.99	Put	Bond Future	1,131.4600	1.1315	1,665.7500	1.6657	47.221	0	0	0
2014/03/04	2025	08/05/2014	111.00	Put	Bond Future	1,141.4600	1.1415	1,675.7500	1.6757	46.808	0	0	0
2014/03/04	2025	08/05/2014	111.01	Put	Bond Future	1,151.4600	1.1515	1,685.7500	1.6857	46.401	0	0	0
2014/03/04	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2025	07/08/2014	109.01	Call	Bond Future	1,361.2200	1.3612	819.0600	0.8191	(39.829)	0	0	0
2014/03/04	2025	07/08/2014			Bond Future	110.3712	110.3712	109.8291	109.8291	(0.491)	0.0000	0.0000	0
2014/03/04	2025	07/08/2014	108.99	Call	Bond Future	1,381.2200	1.3812	839.0600	0.8391	(39.252)	0	0	0
2014/03/04	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2025	07/08/2014	109.00	Call	Bond Future	1,371.2200	1.3712	829.0600	0.8291	(39.539)	0	0	0
2014/03/04	2030	08/05/2014			Bond Future	9.0541	93.4845	9.0377	93.6121	(0.181)	0.0000	0.0000	1,559
2014/03/04	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2030	08/05/2014	8.99	Put	Bond Future	500.0500	0.5001	372.4100	0.3724	(25.525)	0	0	0
2014/03/04	2030	08/05/2014	9.01	Put	Bond Future	343.6000	0.3436	215.9600	0.2160	(37.148)	0	0	0
2014/03/04	2030	08/05/2014	9.00	Put	Bond Future	421.7800	0.4218	294.1400	0.2941	(30.262)	0	0	0
2014/03/04	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2030	07/08/2014	8.99	Put	Bond Future	1,212.6200	1.2126	1,083.0900	1.0831	(10.682)	0	0	0
2014/03/04	2030	07/08/2014			Bond Future	9.1474	90.8566	9.1305	90.9861	(0.185)	0.0000	0.0000	0
2014/03/04	2030	07/08/2014	9.01	Put	Bond Future	1,057.2700	1.0573	927.7400	0.9277	(12.251)	0	0	0
2014/03/04	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2030	07/08/2014	9.00	Put	Bond Future	1,134.9000	1.1349	1,005.3700	1.0054	(11.413)	0	0	0
2014/03/04	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2030	06/11/2014			Bond Future	9.2287	92.2752	9.2117	92.4034	(0.185)	0.0000	0.0000	0
2014/03/04	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2030	06/11/2014	8.99	Put	Bond Future	1,818.0000	1.8180	1,689.8700	1.6899	(7.048)	0	0	0
2014/03/04	2030	06/11/2014	9.01	Put	Bond Future	1,663.6700	1.6637	1,535.5400	1.5355	(7.702)	0	0	0
2014/03/04	2030	06/11/2014	9.00	Put	Bond Future	1,740.7900	1.7408	1,612.6600	1.6127	(7.360)	0	0	0
2014/03/04	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2037	08/05/2014			Bond Future	9.2140	95.6234	9.1875	95.8612	(0.288)	0.0000	0.0000	5,914
2014/03/04	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2037	08/05/2014	9.38	Call	Bond Future	1,464.9000	1.4649	1,702.7000	1.7027	16.233	0	0	0
2014/03/04	2037	08/05/2014	9.39	Call	Bond Future	1,551.9600	1.5520	1,789.7600	1.7898	15.323	0	0	0
2014/03/04	2037	08/05/2014	9.37	Call	Bond Future	1,377.7000	1.3777	1,615.5000	1.6155	17.261	0	0	0
2014/03/04	2037	07/08/2014	9.06	Put	Bond Future	2,158.1600	2.1582	1,916.7600	1.9168	(11.185)	0	0	0
2014/03/04	2037	07/08/2014			Bond Future	9.3010	92.7766	9.2736	93.0180	(0.295)	0.0000	0.0000	3,280
2014/03/04	2037	07/08/2014	9.05	Put	Bond Future	2,249.4600	2.2495	2,008.0600	2.0081	(10.731)	0	0	0
2014/03/04	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/03/04	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2037	07/08/2014	9.04	Put	Bond Future	2,340.9000	2.3409	2,099.5000	2.0995	(10.312)	0	0	0
2014/03/04	2037	06/11/2014	9.69	Call	Bond Future	2,652.1800	2.6522	2,893.8500	2.8938	9.112	0	0	0
2014/03/04	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2037	06/11/2014			Bond Future	9.3767	94.1081	9.3489	94.3497	(0.297)	0.0000	0.0000	0
2014/03/04	2037	06/11/2014	9.70	Call	Bond Future	2,734.8000	2.7348	2,976.4700	2.9765	8.837	0	0	0
2014/03/04	2037	06/11/2014	9.71	Call	Bond Future	2,817.3000	2.8173	3,058.9700	3.0590	8.578	0	0	0
2014/03/04	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2038	08/05/2014			Bond Future	108.9863	108.9863	108.9861	108.9861	0.000	0.0000	0.0000	57
2014/03/04	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2038	08/05/2014	108.99	Put	Bond Future	3.7400	0.0037	3.9400	0.0039	5.348	0	0	0
2014/03/04	2038	08/05/2014	109.01	Put	Bond Future	23.7400	0.0237	23.9400	0.0239	0.842	0	0	0
2014/03/04	2038	08/05/2014	109.00	Put	Bond Future	13.7400	0.0137	13.9400	0.0139	1.456	0	0	0
2014/03/04	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2038	07/08/2014			Bond Future	109.3457	109.3457	109.3455	109.3455	0.000	0.0000	0.0000	0
2014/03/04	2038	07/08/2014	106.00	Call	Bond Future	3,345.7100	3.3457	3,345.5200	3.3455	(0.006)	0	0	0
2014/03/04	2038	07/08/2014	106.01	Call	Bond Future	3,335.7100	3.3357	3,335.5200	3.3355	(0.006)	0	0	0
2014/03/04	2038	07/08/2014	105.99	Call	Bond Future	3,355.7100	3.3557	3,355.5200	3.3555	(0.006)	0	0	0
2014/03/04	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2046	08/05/2014			Bond Future	107.2310	107.2310	107.4695	107.4695	0.222	0.0000	0.0000	3,088
2014/03/04	2046	08/05/2014	104.35	Call	Bond Future	2,881.0300	2.8810	3,119.4900	3.1195	8.277	0	0	0
2014/03/04	2046	08/05/2014	104.36	Call	Bond Future	2,871.0300	2.8710	3,109.4900	3.1095	8.306	0	0	0
2014/03/04	2046	08/05/2014	104.34	Call	Bond Future	2,891.0300	2.8910	3,129.4900	3.1295	8.248	0	0	0
2014/03/04	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2046	07/08/2014			Bond Future	108.8267	108.8267	109.0689	109.0689	0.223	0.0000	0.0000	0
2014/03/04	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2046	07/08/2014	104.44	Call	Bond Future	4,386.6700	4.3867	4,628.8600	4.6289	5.521	0	0	0
2014/03/04	2046	07/08/2014	104.45	Call	Bond Future	4,376.6700	4.3767	4,618.8600	4.6189	5.534	0	0	0
2014/03/04	2046	07/08/2014	104.43	Call	Bond Future	4,396.6700	4.3967	4,638.8600	4.6389	5.508	0	0	0
2014/03/04	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2046	06/11/2014	104.45	Call	Bond Future	4,751.6000	4.7516	4,993.4600	4.9935	5.090	0	0	0
2014/03/04	2046	06/11/2014			Bond Future	109.2016	109.2016	109.4435	109.4435	0.221	0.0000	0.0000	0
2014/03/04	2046	06/11/2014	104.43	Call	Bond Future	4,771.6000	4.7716	5,013.4600	5.0135	5.069	0	0	0
2014/03/04	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2046	06/11/2014	104.44	Call	Bond Future	4,761.6000	4.7616	5,003.4600	5.0035	5.079	0	0	0

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2014/03/04	2050	08/05/2014	114.99	Put	Bond Future	802.0100	0.8020	802.0100	0.8020	0.000	0	0	0
2014/03/04	2050	08/05/2014			Bond Future	114.1880	114.1880	114.1880	114.1880	0.000	0.0000	0.0000	472
2014/03/04	2050	08/05/2014	115.01	Put	Bond Future	822.0100	0.8220	822.0100	0.8220	0.000	0	0	0
2014/03/04	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2050	08/05/2014	115.00	Put	Bond Future	812.0100	0.8120	812.0100	0.8120	0.000	0	0	0
2014/03/04	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2050	07/08/2014			Bond Future	114.4839	114.4839	114.4839	114.4839	0.000	0.0000	0.0000	0
2014/03/04	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	2050	07/08/2014	112.00	Call	Bond Future	2,483.9200	2.4839	2,483.9200	2.4839	0.000	0	0	0
2014/03/04	2050	07/08/2014	112.01	Call	Bond Future	2,473.9200	2.4739	2,473.9200	2.4739	0.000	0	0	0
2014/03/04	2050	07/08/2014	111.99	Call	Bond Future	2,493.9200	2.4939	2,493.9200	2.4939	0.000	0	0	0
2014/03/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	AL37	08/05/2014			Index Future	408.0280	408.0280	408.4640	408.4640	0.107	0.0000	0.0000	0
2014/03/04	AL37	07/08/2014			Index Future	414.0470	414.0470	414.4890	414.4890	0.107	0.0000	0.0000	0
2014/03/04	AL7T	08/05/2014			Index Future	478.3750	478.3750	478.8840	478.8840	0.106	0.0000	0.0000	1
2014/03/04	AL7T	07/08/2014			Index Future	485.4320	485.4320	485.9480	485.9480	0.106	0.0000	0.0000	0
2014/03/04	ALBI	08/05/2014			Index Future	436.5860	436.5860	437.0830	437.0830	0.114	0.0000	0.0000	717
2014/03/04	ALBI	07/08/2014			Index Future	443.0260	443.0260	443.5300	443.5300	0.114	0.0000	0.0000	0
2014/03/04	ALBI	06/11/2014			Index Future	449.9300	449.9300	450.4260	450.4260	0.110	0.0000	0.0000	0
2014/03/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/03/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/03/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/04	EL28	08/05/2014	114.01	Call	Bond Future	1,320.5500	1.3206	1,595.7000	1.5957	20.836	0	0	0
2014/03/04	EL28	08/05/2014			Bond Future	115.3306	115.3306	115.6057	115.6057	0.239	0.0000	0.0000	0
2014/03/04	EL28	08/05/2014	113.99	Call	Bond Future	1,340.5500	1.3406	1,615.7000	1.6157	20.525	0	0	0
2014/03/04	EL28	08/05/2014	114.00	Call	Bond Future	1,330.5500	1.3306	1,605.7000	1.6057	20.679	0	0	0
2014/03/04	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	EL28	07/08/2014	114.00	Call	Bond Future	3,047.1300	3.0471	3,326.4500	3.3264	9.167	0	0	0
2014/03/04	EL28	07/08/2014			Bond Future	117.0471	117.0471	117.3265	117.3265	0.239	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/04	EL28	07/08/2014	114.01	Call	Bond Future	3,037.1300	3.0371	3,316.4500	3.3164	9.197	0	0	0
2014/03/04	EL28	07/08/2014	113.99	Call	Bond Future	3,057.1300	3.0571	3,336.4500	3.3364	9.137	0	0	0
2014/03/04	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	ES33	08/05/2014	9.55	Put	Bond Future	2,115.2300	2.1152	1,995.4200	1.9954	(5.664)	0	0	0
2014/03/04	ES33	08/05/2014			Bond Future	9.8368	81.1357	9.8203	81.2555	(0.168)	0.0000	0.0000	6,292
2014/03/04	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	ES33	08/05/2014	9.54	Put	Bond Future	2,190.5200	2.1905	2,070.7100	2.0707	(5.469)	0	0	0
2014/03/04	ES33	08/05/2014	9.56	Put	Bond Future	2,040.0400	2.0400	1,920.2300	1.9202	(5.873)	0	0	0
2014/03/04	ES33	07/08/2014			Bond Future	9.9420	82.2247	9.9249	82.3463	(0.172)	0.0000	0.0000	0
2014/03/04	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	ES33	07/08/2014	10.14	Call	Bond Future	1,386.6800	1.3867	1,508.3200	1.5083	8.772	0	0	0
2014/03/04	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	ES33	07/08/2014	10.15	Call	Bond Future	1,455.7200	1.4557	1,577.3600	1.5774	8.356	0	0	0
2014/03/04	ES33	07/08/2014	10.16	Call	Bond Future	1,524.6700	1.5247	1,646.3100	1.6463	7.978	0	0	0
2014/03/04	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	ES33	06/11/2014			Bond Future	10.0436	79.7235	10.0264	79.8441	(0.172)	0.0000	0.0000	0
2014/03/04	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	ES33	06/11/2014	10.29	Call	Bond Future	1,691.3800	1.6914	1,811.8900	1.8119	7.125	0	0	0
2014/03/04	ES33	06/11/2014	10.30	Call	Bond Future	1,758.8400	1.7588	1,879.3500	1.8794	6.852	0	0	0
2014/03/04	ES33	06/11/2014	10.31	Call	Bond Future	1,826.2000	1.8262	1,946.7100	1.9467	6.599	0	0	0
2014/03/04	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	GOVI	08/05/2014			GOVI	435.5240	435.5240	435.9950	435.9950	0.108	0.0000	0.0000	302
2014/03/04	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	GOVI	08/05/2014	441.99	Put	GOVI	64,660.0000	6.4660	59,950.0000	5.9950	(7.284)	0	0	0
2014/03/04	GOVI	08/05/2014	442.01	Put	GOVI	64,860.0000	6.4860	60,150.0000	6.0150	(7.262)	0	0	0
2014/03/04	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	GOVI	08/05/2014	442.00	Put	GOVI	64,760.0000	6.4760	60,050.0000	6.0050	(7.273)	0	0	0
2014/03/04	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	GOVI	07/08/2014			GOVI	441.9480	441.9480	442.4270	442.4270	0.108	0.0000	0.0000	175
2014/03/04	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	GOVI	07/08/2014	459.99	Put	GOVI	180,420.0000	18.0420	175,630.0000	17.5630	(2.655)	0	0	0
2014/03/04	GOVI	07/08/2014	460.01	Put	GOVI	180,620.0000	18.0620	175,830.0000	17.5830	(2.652)	0	0	0
2014/03/04	GOVI	07/08/2014	460.00	Put	GOVI	180,520.0000	18.0520	175,730.0000	17.5730	(2.653)	0	0	0
2014/03/04	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	2,950.0000	0.2950	100.000	0	0	0
2014/03/04	GOVI	06/11/2014			GOVI	448.8350	448.8350	449.3050	449.3050	0.105	0.0000	0.0000	0
2014/03/04	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	3,150.0000	0.3150	100.000	0	0	0
2014/03/04	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	3,050.0000	0.3050	100.000	0	0	0
2014/03/04	GOVI	06/11/2014	448.99	Put	GOVI	1,550.0000	0.1550	0.0000	0.0000	(100.000)	0	0	0
2014/03/04	GOVI	06/11/2014	449.01	Put	GOVI	1,750.0000	0.1750	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/04	GOVI	06/11/2014	449.00	Put	GOVI	1,650.0000	0.1650	0.0000	0.0000	(100.000)	0	0	0
2014/03/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/03/04	IGOV	08/05/2014			Index Future	200.9760	200.9760	201.2440	201.2440	0.133	0.0000	0.0000	1,266
2014/03/04	IGOV	07/08/2014			Index Future	203.9650	203.9650	204.2370	204.2370	0.133	0.0000	0.0000	90
2014/03/04	IGOV	06/11/2014			Index Future	207.1680	207.1680	207.4370	207.4370	0.130	0.0000	0.0000	0
2014/03/04	ILBI	08/05/2014			Index Future	544.3210	544.3210	545.0280	545.0280	0.130	0.0000	0.0000	0
2014/03/04	ILBI	07/08/2014			Index Future	552.1970	552.1970	552.9130	552.9130	0.130	0.0000	0.0000	210
2014/03/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/03/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/03/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/03/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/03/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/03/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/03/04	JBAF	19/03/2014			Jibar Tradeable Future	5.7700	94.2300	5.7500	94.2500	(0.347)	0.0000	0.0000	4,000
2014/03/04	JBAF	16/04/2014			Jibar Tradeable Future	6.0400	93.9600	6.0300	93.9700	(0.166)	0.0000	0.0000	0
2014/03/04	JBAF	21/05/2014			Jibar Tradeable Future	6.1400	93.8600	6.1300	93.8700	(0.163)	0.0000	0.0000	4,000
2014/03/04	JBAF	18/06/2014			Jibar Tradeable Future	6.4200	93.5800	6.4200	93.5800	0.000	0.0000	0.0000	2,000
2014/03/04	JBAF	16/07/2014			Jibar Tradeable Future	6.5200	93.4800	6.5200	93.4800	0.000	0.0000	0.0000	1,000
2014/03/04	JBAF	20/08/2014			Jibar Tradeable Future	6.7800	93.2200	6.7600	93.2400	(0.295)	0.0000	0.0000	600
2014/03/04	JBAF	17/09/2014			Jibar Tradeable Future	6.8800	93.1200	6.8600	93.1400	(0.291)	0.0000	0.0000	1,000
2014/03/04	JBAF	17/12/2014			Jibar Tradeable Future	7.4900	92.5100	7.4400	92.5600	(0.668)	0.0000	0.0000	0
2014/03/04	JBAF	18/03/2015			Jibar Tradeable Future	7.7500	92.2500	7.7200	92.2800	(0.387)	0.0000	0.0000	2,850
2014/03/04	JBAF	17/06/2015			Jibar Tradeable Future	7.9200	92.0800	7.8800	92.1200	(0.505)	0.0000	0.0000	5,400
2014/03/04	JBAF	16/09/2015			Jibar Tradeable Future	8.0600	91.9400	8.0300	91.9700	(0.372)	0.0000	0.0000	0
2014/03/04	JBAF	15/12/2015			Jibar Tradeable Future	8.2200	91.7800	8.1700	91.8300	(0.608)	0.0000	0.0000	0
2014/03/04	R023	08/05/2014			Bond Future	8.5878	96.4386	8.5660	96.5668	(0.253)	0.0000	0.0000	12,886
2014/03/04	R023	08/05/2014	7.60	Call	Bond Future	242.6000	0.2426	250.1100	0.2501	3.096	0	0	0
2014/03/04	R023	08/05/2014	7.61	Call	Bond Future	249.3200	0.2493	257.0400	0.2570	3.096	0	0	0
2014/03/04	R023	08/05/2014	7.59	Put	Bond Future	6,352.1000	6.3521	6,231.1400	6.2311	(1.904)	0	0	0
2014/03/04	R023	08/05/2014	7.61	Put	Bond Future	6,237.9500	6.2379	6,117.4100	6.1174	(1.932)	0	0	0
2014/03/04	R023	08/05/2014	7.60	Put	Bond Future	6,294.9300	6.2949	6,174.1800	6.1742	(1.918)	0	0	0
2014/03/04	R023	08/05/2014	7.59	Call	Bond Future	236.0200	0.2360	243.3200	0.2433	3.093	0	0	0
2014/03/04	R023	07/08/2014	8.51	Call	Bond Future	2,378.2100	2.3782	2,429.0500	2.4291	2.138	0	0	0
2014/03/04	R023	07/08/2014			Bond Future	8.6925	97.7489	8.6698	97.8792	(0.261)	0.0000	0.0000	0
2014/03/04	R023	07/08/2014	8.49	Call	Bond Future	2,327.2600	2.3273	2,377.2900	2.3773	2.150	0	0	0
2014/03/04	R023	07/08/2014	8.50	Call	Bond Future	2,352.6500	2.3526	2,403.0800	2.4031	2.144	0	0	0

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2014/03/04	R023	07/08/2014	8.49	Put	Bond Future	3,498.5700	3.4986	3,418.2800	3.4183	(2.295)	0	0	0
2014/03/04	R023	07/08/2014	8.51	Put	Bond Future	3,433.0200	3.4330	3,353.5400	3.3535	(2.315)	0	0	0
2014/03/04	R023	07/08/2014	8.50	Put	Bond Future	3,465.6900	3.4657	3,385.8000	3.3858	(2.305)	0	0	0
2014/03/04	R023	06/11/2014			Bond Future	8.7929	95.3532	8.7699	95.4821	(0.262)	0.0000	0.0000	0
2014/03/04	R023	06/11/2014	8.59	Put	Bond Future	4,124.5100	4.1245	4,049.1400	4.0491	(1.827)	0	0	0
2014/03/04	R023	06/11/2014	8.61	Put	Bond Future	4,062.0900	4.0621	3,987.3700	3.9874	(1.839)	0	0	0
2014/03/04	R023	06/11/2014	8.59	Call	Bond Future	2,981.9000	2.9819	3,035.3600	3.0354	1.793	0	0	0
2014/03/04	R023	06/11/2014	8.60	Put	Bond Future	4,093.2200	4.0932	4,018.1700	4.0182	(1.834)	0	0	0
2014/03/04	R023	06/11/2014	8.60	Call	Bond Future	3,007.3200	3.0073	3,061.1000	3.0611	1.788	0	0	0
2014/03/04	R023	06/11/2014	8.61	Call	Bond Future	3,032.8600	3.0329	3,086.9700	3.0870	1.784	0	0	0
2014/03/04	R157	08/05/2014	5.20	Call	Bond Future	0.0900	0.0001	0.1000	0.0001	11.111	0	0	0
2014/03/04	R157	08/05/2014			Bond Future	7.3718	109.8214	7.3342	109.8712	(0.510)	0.0000	0.0000	25,346
2014/03/04	R157	08/05/2014	5.21	Call	Bond Future	0.1000	0.0001	0.1100	0.0001	10.000	0	0	0
2014/03/04	R157	08/05/2014	5.19	Call	Bond Future	0.0900	0.0001	0.1000	0.0001	11.111	0	0	0
2014/03/04	R157	08/05/2014	5.20	Put	Bond Future	2,932.5200	2.9325	2,882.7200	2.8827	(1.698)	0	0	0
2014/03/04	R157	08/05/2014	5.19	Put	Bond Future	2,946.2800	2.9463	2,896.4800	2.8965	(1.690)	0	0	0
2014/03/04	R157	08/05/2014	5.21	Put	Bond Future	2,918.7700	2.9188	2,868.9700	2.8690	(1.706)	0	0	0
2014/03/04	R157	07/08/2014	6.76	Put	Bond Future	1,147.6100	1.1476	1,105.8600	1.1059	(3.638)	0	0	0
2014/03/04	R157	07/08/2014			Bond Future	7.7079	111.4422	7.6609	111.4928	(0.610)	7.5830	7.5830	13,000
2014/03/04	R157	07/08/2014	6.75	Put	Bond Future	1,156.3100	1.1563	1,114.4300	1.1144	(3.622)	0	0	0
2014/03/04	R157	07/08/2014	6.74	Call	Bond Future	115.5100	0.1155	124.1100	0.1241	7.445	0	0	0
2014/03/04	R157	07/08/2014	6.75	Call	Bond Future	117.5100	0.1175	126.2300	0.1262	7.421	0	0	0
2014/03/04	R157	07/08/2014	6.76	Call	Bond Future	119.7300	0.1197	128.5800	0.1286	7.392	0	0	0
2014/03/04	R157	07/08/2014	6.74	Put	Bond Future	1,165.2300	1.1652	1,123.2300	1.1232	(3.604)	0	0	0
2014/03/04	R157	06/11/2014	6.19	Put	Bond Future	1,703.6400	1.7036	1,660.4300	1.6604	(2.536)	0	0	0
2014/03/04	R157	06/11/2014			Bond Future	8.1539	106.3662	8.0968	106.4136	(0.700)	0.0000	0.0000	0
2014/03/04	R157	06/11/2014	6.21	Put	Bond Future	1,688.2100	1.6882	1,645.1000	1.6451	(2.554)	0	0	0
2014/03/04	R157	06/11/2014	6.20	Put	Bond Future	1,695.9200	1.6959	1,652.7500	1.6528	(2.546)	0	0	0
2014/03/04	R157	06/11/2014	6.21	Call	Bond Future	55.4300	0.0554	59.6900	0.0597	7.685	0	0	0
2014/03/04	R157	06/11/2014	6.19	Call	Bond Future	53.8500	0.0538	58.0100	0.0580	7.725	0	0	0
2014/03/04	R157	06/11/2014	6.20	Call	Bond Future	54.6400	0.0546	58.8400	0.0588	7.687	0	0	0
2014/03/04	R186	08/05/2014	8.75	Put	Bond Future	2,353.0700	2.3531	2,272.1400	2.2721	(3.439)	0	0	0
2014/03/04	R186	08/05/2014	7.50	Put	Bond Future	10,462.6000	10.4626	10,328.5500	10.3286	(1.281)	0	0	0
2014/03/04	R186	08/05/2014	8.25	Put	Bond Future	4,813.0100	4.8130	4,701.1900	4.7012	(2.323)	0	0	0
2014/03/04	R186	08/05/2014	8.40	Call	Bond Future	1,755.4500	1.7554	1,788.9200	1.7889	1.907	0	0	1,000
2014/03/04	R186	08/05/2014			Bond Future	8.6612	118.0468	8.6447	118.1839	(0.190)	0.0000	0.0000	51,154
2014/03/04	R186	08/05/2014	7.09	Put	Bond Future	14,233.3000	14.2333	14,096.6200	14.0966	(0.960)	0	0	0
2014/03/04	R186	08/05/2014	9.75	Put	Bond Future	331.2800	0.3313	309.1900	0.3092	(6.668)	0	0	6,000
2014/03/04	R186	08/05/2014	9.10	Call	Bond Future	4,852.7500	4.8527	4,932.9700	4.9330	1.653	0	0	0
2014/03/04	R186	08/05/2014	9.25	Put	Bond Future	966.4700	0.9665	919.1600	0.9192	(4.895)	0	0	10,000
2014/03/04	R186	08/05/2014	8.80	Put	Bond Future	2,169.9800	2.1700	2,092.5200	2.0925	(3.570)	0	0	900
2014/03/04	R186	08/05/2014	7.10	Call	Bond Future	58.6300	0.0586	59.0700	0.0591	0.750	0	0	0
2014/03/04	R186	08/05/2014	9.00	Put	Bond Future	1,541.3900	1.5414	1,477.7800	1.4778	(4.127)	0	0	400
2014/03/04	R186	08/05/2014	7.11	Call	Bond Future	60.7100	0.0607	61.1800	0.0612	0.774	0	0	0
2014/03/04	R186	08/05/2014	9.75	Call	Bond Future	8,898.4000	8.8984	9,013.4100	9.0134	1.292	0	0	0
2014/03/04	R186	08/05/2014	8.50	Call	Bond Future	2,090.4300	2.0904	2,129.9700	2.1300	1.891	0	0	900

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/04	R186	08/05/2014	7.09	Call	Bond Future	56.6100	0.0566	57.0300	0.0570	0.742	0	0	0
2014/03/04	R186	08/05/2014	9.10	Put	Bond Future	1,285.7200	1.2857	1,228.8400	1.2288	(4.424)	0	0	1,500
2014/03/04	R186	08/05/2014	9.25	Call	Bond Future	5,716.7300	5.7167	5,806.5200	5.8065	1.571	0	0	0
2014/03/04	R186	08/05/2014	8.80	Call	Bond Future	3,315.7100	3.3157	3,375.3500	3.3754	1.799	0	0	0
2014/03/04	R186	08/05/2014	8.25	Call	Bond Future	1,322.2200	1.3222	1,347.5000	1.3475	1.912	0	0	10,000
2014/03/04	R186	08/05/2014	7.11	Put	Bond Future	14,042.0300	14.0420	13,905.4000	13.9054	(0.973)	0	0	0
2014/03/04	R186	08/05/2014	8.50	Put	Bond Future	3,441.2900	3.4413	3,343.7300	3.3437	(2.835)	0	0	1,933
2014/03/04	R186	08/05/2014	8.75	Call	Bond Future	3,088.0000	3.0880	3,144.1700	3.1442	1.819	0	0	6,000
2014/03/04	R186	08/05/2014	7.50	Call	Bond Future	210.7300	0.2107	213.7800	0.2138	1.447	0	0	1,933
2014/03/04	R186	08/05/2014	8.40	Put	Bond Future	3,955.6900	3.9557	3,852.0600	3.8521	(2.620)	0	0	0
2014/03/04	R186	08/05/2014	7.10	Put	Bond Future	14,137.5800	14.1376	14,000.9200	14.0009	(0.967)	0	0	0
2014/03/04	R186	08/05/2014	9.00	Call	Bond Future	4,309.5300	4.3095	4,383.0200	4.3830	1.705	0	0	0
2014/03/04	R186	07/08/2014	8.31	Call	Bond Future	2,436.9700	2.4370	2,477.2500	2.4772	1.653	0	0	0
2014/03/04	R186	07/08/2014			Bond Future	8.7540	114.4956	8.7369	114.6348	(0.195)	0.0000	0.0000	0
2014/03/04	R186	07/08/2014	8.92	Put	Bond Future	3,363.2200	3.3632	3,291.2000	3.2912	(2.141)	0	0	840
2014/03/04	R186	07/08/2014	8.29	Call	Bond Future	2,377.7500	2.3778	2,417.2100	2.4172	1.660	0	0	0
2014/03/04	R186	07/08/2014	8.30	Call	Bond Future	2,407.2400	2.4072	2,447.1100	2.4471	1.656	0	0	0
2014/03/04	R186	07/08/2014	8.29	Put	Bond Future	6,241.0500	6.2411	6,141.3200	6.1413	(1.598)	0	0	0
2014/03/04	R186	07/08/2014	8.31	Put	Bond Future	6,129.9900	6.1300	6,031.0800	6.0311	(1.614)	0	0	0
2014/03/04	R186	07/08/2014	8.92	Call	Bond Future	4,701.8400	4.7018	4,769.0100	4.7690	1.429	0	0	0
2014/03/04	R186	07/08/2014	8.30	Put	Bond Future	6,185.3600	6.1854	6,086.0400	6.0860	(1.606)	0	0	0
2014/03/04	R186	06/11/2014	8.15	Put	Bond Future	8,272.3700	8.2724	8,173.4400	8.1734	(1.196)	0	0	0
2014/03/04	R186	06/11/2014	8.14	Call	Bond Future	2,568.8700	2.5689	2,606.6800	2.6067	1.472	0	0	0
2014/03/04	R186	06/11/2014			Bond Future	8.8388	116.2828	8.8216	116.4198	(0.195)	0.0000	0.0000	0
2014/03/04	R186	06/11/2014	9.17	Call	Bond Future	6,309.4100	6.3094	6,382.8700	6.3829	1.164	0	0	0
2014/03/04	R186	06/11/2014	8.15	Call	Bond Future	2,596.1500	2.5962	2,634.2800	2.6343	1.469	0	0	0
2014/03/04	R186	06/11/2014	8.16	Call	Bond Future	2,623.2500	2.6232	2,661.7000	2.6617	1.466	0	0	0
2014/03/04	R186	06/11/2014	9.17	Put	Bond Future	3,715.3800	3.7154	3,651.7800	3.6518	(1.712)	0	0	2,010
2014/03/04	R186	06/11/2014	8.14	Put	Bond Future	8,330.4000	8.3304	8,231.1500	8.2312	(1.191)	0	0	0
2014/03/04	R186	06/11/2014	8.16	Put	Bond Future	8,214.2500	8.2142	8,115.6400	8.1156	(1.200)	0	0	0
2014/03/04	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R197	08/05/2014			Bond Future	273.6270	273.6270	273.8381	273.8381	0.077	0.0000	0.0000	2,049
2014/03/04	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R197	08/05/2014	250.01	Call	Bond Future	23,616.9800	23.6170	23,828.1400	23.8281	0.894	0	0	0
2014/03/04	R197	08/05/2014	249.99	Call	Bond Future	23,636.9800	23.6370	23,848.1400	23.8481	0.893	0	0	0
2014/03/04	R197	08/05/2014	250.00	Call	Bond Future	23,626.9800	23.6270	23,838.1400	23.8381	0.894	0	0	0
2014/03/04	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R197	07/08/2014			Bond Future	271.8958	271.8958	272.1104	272.1104	0.079	0.0000	0.0000	0
2014/03/04	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R197	07/08/2014	270.00	Call	Bond Future	1,895.7500	1.8957	2,110.4100	2.1104	11.323	0	0	0
2014/03/04	R197	07/08/2014	270.01	Call	Bond Future	1,885.7500	1.8857	2,100.4100	2.1004	11.383	0	0	0
2014/03/04	R197	07/08/2014	269.99	Call	Bond Future	1,905.7500	1.9057	2,120.4100	2.1204	11.264	0	0	0
2014/03/04	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R201	08/05/2014			Bond Future	6.8774	104.5202	6.8406	104.5420	(0.534)	0.0000	0.0000	0
2014/03/04	R201	08/05/2014	4.75	Call	Bond Future	0.2900	0.0003	0.3100	0.0003	6.897	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/04	R201	08/05/2014	4.76	Call	Bond Future	0.3000	0.0003	0.3300	0.0003	10.000	0	0	0
2014/03/04	R201	08/05/2014	4.74	Call	Bond Future	0.2700	0.0003	0.3000	0.0003	11.111	0	0	0
2014/03/04	R201	08/05/2014	4.76	Put	Bond Future	1,269.1400	1.2691	1,247.4000	1.2474	(1.713)	0	0	0
2014/03/04	R201	08/05/2014	4.75	Put	Bond Future	1,275.1900	1.2752	1,253.4400	1.2534	(1.706)	0	0	0
2014/03/04	R201	08/05/2014	4.74	Put	Bond Future	1,281.2300	1.2812	1,259.4900	1.2595	(1.697)	0	0	0
2014/03/04	R201	07/08/2014	5.31	Put	Bond Future	812.7500	0.8128	793.0000	0.7930	(2.430)	0	0	0
2014/03/04	R201	07/08/2014			Bond Future	7.4648	101.6516	7.4024	101.6738	(0.835)	0.0000	0.0000	0
2014/03/04	R201	07/08/2014	5.30	Put	Bond Future	815.9100	0.8159	796.1300	0.7961	(2.424)	0	0	0
2014/03/04	R201	07/08/2014	5.31	Call	Bond Future	41.3300	0.0413	43.7300	0.0437	5.807	0	0	0
2014/03/04	R201	07/08/2014	5.29	Call	Bond Future	40.4500	0.0404	42.8000	0.0428	5.810	0	0	0
2014/03/04	R201	07/08/2014	5.30	Call	Bond Future	40.8900	0.0409	43.2600	0.0433	5.796	0	0	0
2014/03/04	R201	07/08/2014	5.29	Put	Bond Future	819.0800	0.8191	799.2800	0.7993	(2.417)	0	0	0
2014/03/04	R202	08/05/2014	215.00	Call	Bond Future	4,102.4700	4.1025	4,530.0300	4.5300	10.422	0	0	0
2014/03/04	R202	08/05/2014			Bond Future	213.8487	213.8487	214.7980	214.7980	0.444	0.0000	0.0000	44,523
2014/03/04	R202	08/05/2014	215.01	Call	Bond Future	4,097.9700	4.0980	4,525.2100	4.5252	10.426	0	0	0
2014/03/04	R202	08/05/2014	214.99	Put	Bond Future	5,248.2700	5.2483	4,726.8900	4.7269	(9.934)	0	0	0
2014/03/04	R202	08/05/2014	215.01	Put	Bond Future	5,259.2700	5.2593	4,737.2500	4.7373	(9.926)	0	0	0
2014/03/04	R202	08/05/2014	214.99	Call	Bond Future	4,106.9700	4.1070	4,534.8500	4.5349	10.418	0	0	0
2014/03/04	R202	08/05/2014	215.00	Put	Bond Future	5,253.7700	5.2538	4,732.0700	4.7321	(9.930)	0	0	0
2014/03/04	R202	07/08/2014	207.99	Call	Bond Future	10,334.5700	10.3346	10,949.2600	10.9493	5.948	0	0	0
2014/03/04	R202	07/08/2014	208.00	Put	Bond Future	4,379.5700	4.3796	4,030.4300	4.0304	(7.972)	0	0	0
2014/03/04	R202	07/08/2014			Bond Future	213.9488	213.9488	214.9124	214.9124	0.450	0.0000	0.0000	0
2014/03/04	R202	07/08/2014	207.99	Put	Bond Future	4,375.7500	4.3757	4,026.8300	4.0268	(7.974)	0	0	0
2014/03/04	R202	07/08/2014	208.01	Put	Bond Future	4,383.3900	4.3834	4,034.0500	4.0340	(7.970)	0	0	0
2014/03/04	R202	07/08/2014	208.00	Call	Bond Future	10,328.3900	10.3284	10,942.8600	10.9429	5.949	0	0	0
2014/03/04	R202	07/08/2014	208.01	Call	Bond Future	10,322.2100	10.3222	10,936.4800	10.9365	5.951	0	0	0
2014/03/04	R203	08/05/2014	5.74	Call	Bond Future	0.6100	0.0006	0.6400	0.0006	4.918	0	0	0
2014/03/04	R203	08/05/2014	5.76	Call	Bond Future	0.6800	0.0007	0.7100	0.0007	4.412	0	0	0
2014/03/04	R203	08/05/2014	6.84	Call	Bond Future	59.3200	0.0593	62.8900	0.0629	6.018	0	0	29
2014/03/04	R203	08/05/2014	7.40	Put	Bond Future	1,799.4800	1.7995	1,731.9900	1.7320	(3.751)	0	0	0
2014/03/04	R203	08/05/2014			Bond Future	7.9138	102.2753	7.8853	102.3582	(0.360)	0.0000	0.0000	16,972
2014/03/04	R203	08/05/2014	5.76	Put	Bond Future	6,503.1200	6.5031	6,420.3000	6.4203	(1.274)	0	0	0
2014/03/04	R203	08/05/2014	6.84	Put	Bond Future	3,238.6600	3.2387	3,159.3800	3.1594	(2.448)	0	0	0
2014/03/04	R203	08/05/2014	5.75	Put	Bond Future	6,534.4600	6.5345	6,451.6500	6.4516	(1.267)	0	0	0
2014/03/04	R203	08/05/2014	5.74	Put	Bond Future	6,565.8100	6.5658	6,482.9900	6.4830	(1.261)	0	0	0
2014/03/04	R203	08/05/2014	7.40	Call	Bond Future	293.3700	0.2934	308.7300	0.3087	5.236	0	0	16
2014/03/04	R203	08/05/2014	5.75	Call	Bond Future	0.6400	0.0006	0.6800	0.0007	6.250	0	0	0
2014/03/04	R203	07/08/2014	7.30	Call	Bond Future	450.9700	0.4510	469.1200	0.4691	4.025	0	0	0
2014/03/04	R203	07/08/2014			Bond Future	8.0884	103.7848	8.0573	103.8689	(0.385)	0.0000	0.0000	0
2014/03/04	R203	07/08/2014	7.31	Call	Bond Future	458.0800	0.4581	476.4600	0.4765	4.012	0	0	0
2014/03/04	R203	07/08/2014	6.84	Put	Bond Future	3,648.6900	3.6487	3,574.1800	3.5742	(2.042)	0	0	0
2014/03/04	R203	07/08/2014	7.29	Put	Bond Future	2,626.3900	2.6264	2,560.1900	2.5602	(2.521)	0	0	0
2014/03/04	R203	07/08/2014	7.31	Put	Bond Future	2,585.1500	2.5851	2,519.4100	2.5194	(2.543)	0	0	0
2014/03/04	R203	07/08/2014	7.29	Call	Bond Future	443.9400	0.4439	461.8600	0.4619	4.037	0	0	0
2014/03/04	R203	07/08/2014	7.30	Put	Bond Future	2,605.7200	2.6057	2,539.7500	2.5397	(2.532)	0	0	0
2014/03/04	R203	07/08/2014	6.84	Call	Bond Future	210.2900	0.2103	219.9000	0.2199	4.570	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
2014/03/04	R203	06/11/2014	6.86	Call	Bond Future	362.8300	0.3628	375.7500	0.3758	3.561	0	0	0
2014/03/04	R203	06/11/2014			Bond Future	8.2669	101.2391	8.2341	101.3208	(0.397)	0.0000	0.0000	0
2014/03/04	R203	06/11/2014	6.98	Call	Bond Future	419.2500	0.4192	433.8200	0.4338	3.475	0	0	14
2014/03/04	R203	06/11/2014	6.84	Call	Bond Future	354.0400	0.3540	366.6900	0.3667	3.573	0	0	45
2014/03/04	R203	06/11/2014	6.85	Call	Bond Future	358.4100	0.3584	371.2000	0.3712	3.569	0	0	0
2014/03/04	R203	06/11/2014	6.98	Put	Bond Future	3,687.8200	3.6878	3,620.7400	3.6207	(1.819)	0	0	0
2014/03/04	R203	06/11/2014	6.84	Put	Bond Future	3,986.1900	3.9862	3,917.1900	3.9172	(1.731)	0	0	0
2014/03/04	R203	06/11/2014	6.86	Put	Bond Future	3,942.9400	3.9429	3,874.2100	3.8742	(1.743)	0	0	0
2014/03/04	R203	06/11/2014	6.85	Put	Bond Future	3,964.5400	3.9645	3,895.6800	3.8957	(1.737)	0	0	0
2014/03/04	R204	08/05/2014			Bond Future	8.1596	102.5267	8.1264	102.6515	(0.406)	0.0000	0.0000	30,006
2014/03/04	R204	08/05/2014	6.05	Call	Bond Future	2.3300	0.0023	2.4900	0.0025	6.867	0	0	0
2014/03/04	R204	08/05/2014	6.06	Call	Bond Future	2.4400	0.0024	2.6100	0.0026	6.967	0	0	0
2014/03/04	R204	08/05/2014	6.04	Call	Bond Future	2.2300	0.0022	2.3800	0.0024	6.726	0	0	0
2014/03/04	R204	08/05/2014	6.05	Put	Bond Future	8,347.9900	8.3480	8,223.3200	8.2233	(1.493)	0	0	0
2014/03/04	R204	08/05/2014	6.04	Put	Bond Future	8,389.4400	8.3894	8,264.7600	8.2648	(1.486)	0	0	0
2014/03/04	R204	08/05/2014	6.06	Put	Bond Future	8,306.5600	8.3066	8,181.9000	8.1819	(1.501)	0	0	0
2014/03/04	R204	07/08/2014			Bond Future	8.3097	100.0067	8.2743	100.1335	(0.427)	8.2940	8.2940	100
2014/03/04	R204	07/08/2014	7.44	Put	Bond Future	3,741.4800	3.7415	3,641.0900	3.6411	(2.683)	0	0	0
2014/03/04	R204	07/08/2014	7.46	Put	Bond Future	3,684.8900	3.6849	3,585.1400	3.5851	(2.707)	0	0	0
2014/03/04	R204	07/08/2014	7.45	Put	Bond Future	3,713.1300	3.7131	3,613.0600	3.6131	(2.695)	0	0	0
2014/03/04	R204	07/08/2014	7.78	Call	Bond Future	927.9900	0.9280	966.2300	0.9662	4.121	0	0	0
2014/03/04	R204	07/08/2014	7.46	Call	Bond Future	591.8600	0.5919	618.8300	0.6188	4.557	0	0	0
2014/03/04	R204	07/08/2014	7.44	Call	Bond Future	574.2400	0.5742	600.5700	0.6006	4.585	0	0	0
2014/03/04	R204	07/08/2014	7.78	Put	Bond Future	2,842.5200	2.8425	2,754.0400	2.7540	(3.113)	0	0	530
2014/03/04	R204	07/08/2014	7.45	Call	Bond Future	583.0000	0.5830	609.6500	0.6097	4.571	0	0	0
2014/03/04	R204	06/11/2014	7.99	Put	Bond Future	2,982.8500	2.9829	2,903.3500	2.9033	(2.665)	0	0	1,270
2014/03/04	R204	06/11/2014			Bond Future	8.4526	101.5675	8.4156	101.6925	(0.437)	0.0000	0.0000	0
2014/03/04	R204	06/11/2014	6.99	Put	Bond Future	5,568.8500	5.5688	5,463.2000	5.4632	(1.897)	0	0	0
2014/03/04	R204	06/11/2014	7.01	Put	Bond Future	5,508.6200	5.5086	5,403.3700	5.4034	(1.911)	0	0	0
2014/03/04	R204	06/11/2014	6.99	Call	Bond Future	468.2300	0.4682	487.5600	0.4876	4.128	0	0	0
2014/03/04	R204	06/11/2014	7.00	Put	Bond Future	5,538.7100	5.5387	5,433.2500	5.4333	(1.904)	0	0	0
2014/03/04	R204	06/11/2014	7.99	Call	Bond Future	1,403.6200	1.4036	1,449.1000	1.4491	3.240	0	0	0
2014/03/04	R204	06/11/2014	7.00	Call	Bond Future	474.0400	0.4740	493.5600	0.4936	4.118	0	0	0
2014/03/04	R204	06/11/2014	7.01	Call	Bond Future	479.9000	0.4799	499.6300	0.4996	4.111	0	0	0
2014/03/04	R207	08/05/2014	6.19	Put	Bond Future	10,059.5100	10.0595	9,940.7600	9.9408	(1.180)	0	0	0
2014/03/04	R207	08/05/2014	6.21	Put	Bond Future	9,962.4300	9.9624	9,843.6900	9.8437	(1.192)	0	0	0
2014/03/04	R207	08/05/2014			Bond Future	8.3856	97.3010	8.3580	97.4198	(0.329)	0.0000	0.0000	19,048
2014/03/04	R207	08/05/2014	6.20	Put	Bond Future	10,010.9600	10.0110	9,892.2200	9.8922	(1.186)	0	0	0
2014/03/04	R207	08/05/2014	6.20	Call	Bond Future	2.4800	0.0025	2.5800	0.0026	4.032	0	0	0
2014/03/04	R207	08/05/2014	6.21	Call	Bond Future	2.5900	0.0026	2.6900	0.0027	3.861	0	0	0
2014/03/04	R207	08/05/2014	6.19	Call	Bond Future	2.3700	0.0024	2.4600	0.0025	3.797	0	0	0
2014/03/04	R207	07/08/2014	7.69	Call	Bond Future	753.1400	0.7531	779.1100	0.7791	3.448	0	0	0
2014/03/04	R207	07/08/2014	7.70	Put	Bond Future	4,245.9100	4.2459	4,151.5400	4.1515	(2.223)	0	0	0
2014/03/04	R207	07/08/2014			Bond Future	8.5249	95.0959	8.4957	95.2165	(0.343)	0.0000	0.0000	0
2014/03/04	R207	07/08/2014	7.70	Call	Bond Future	763.8800	0.7639	790.1600	0.7902	3.440	0	0	0
2014/03/04	R207	07/08/2014	7.71	Call	Bond Future	774.7300	0.7747	801.3100	0.8013	3.431	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/04	R207	07/08/2014	7.69	Put	Bond Future	4,278.3300	4.2783	4,183.6500	4.1837	(2.213)	0	0	0
2014/03/04	R207	07/08/2014	7.71	Put	Bond Future	4,213.6200	4.2136	4,119.5500	4.1195	(2.233)	0	0	0
2014/03/04	R207	06/11/2014	7.36	Put	Bond Future	5,993.1100	5.9931	5,895.8900	5.8959	(1.622)	0	0	0
2014/03/04	R207	06/11/2014			Bond Future	8.6506	96.5803	8.6206	96.6992	(0.347)	0.0000	0.0000	0
2014/03/04	R207	06/11/2014	7.35	Put	Bond Future	6,027.3200	6.0273	5,929.9000	5.9299	(1.616)	0	0	0
2014/03/04	R207	06/11/2014	7.36	Call	Bond Future	710.4400	0.7104	732.1600	0.7322	3.057	0	0	0
2014/03/04	R207	06/11/2014	7.34	Call	Bond Future	694.2900	0.6943	715.6000	0.7156	3.069	0	0	0
2014/03/04	R207	06/11/2014	7.35	Call	Bond Future	702.3300	0.7023	723.8500	0.7239	3.064	0	0	0
2014/03/04	R207	06/11/2014	7.34	Put	Bond Future	6,061.6200	6.0616	5,963.9900	5.9640	(1.611)	0	0	0
2014/03/04	R208	08/05/2014	6.31	Call	Bond Future	3.7000	0.0037	3.6800	0.0037	(0.541)	0	0	0
2014/03/04	R208	08/05/2014			Bond Future	8.4854	91.8721	8.4685	91.9541	(0.199)	0.0000	0.0000	11,020
2014/03/04	R208	08/05/2014	6.29	Call	Bond Future	3.4000	0.0034	3.3700	0.0034	(0.882)	0	0	0
2014/03/04	R208	08/05/2014	6.31	Put	Bond Future	11,341.2600	11.3413	11,259.2300	11.2592	(0.723)	0	0	0
2014/03/04	R208	08/05/2014	6.30	Put	Bond Future	11,397.1000	11.3971	11,315.0600	11.3151	(0.720)	0	0	0
2014/03/04	R208	08/05/2014	6.29	Put	Bond Future	11,452.9600	11.4530	11,370.9200	11.3709	(0.716)	0	0	0
2014/03/04	R208	08/05/2014	6.30	Call	Bond Future	3.5500	0.0036	3.5200	0.0035	(0.845)	0	0	0
2014/03/04	R208	07/08/2014	8.28	Call	Bond Future	1,708.2000	1.7082	1,735.2600	1.7353	1.584	0	0	0
2014/03/04	R208	07/08/2014			Bond Future	8.6048	93.2283	8.5870	93.3116	(0.206)	0.0000	0.0000	0
2014/03/04	R208	07/08/2014	7.80	Call	Bond Future	944.7600	0.9448	961.1900	0.9612	1.739	0	0	0
2014/03/04	R208	07/08/2014	7.79	Put	Bond Future	4,853.1600	4.8532	4,786.1100	4.7861	(1.382)	0	0	0
2014/03/04	R208	07/08/2014	7.81	Put	Bond Future	4,779.9200	4.7799	4,713.2700	4.7133	(1.394)	0	0	0
2014/03/04	R208	07/08/2014	7.80	Put	Bond Future	4,816.4600	4.8165	4,749.6100	4.7496	(1.388)	0	0	0
2014/03/04	R208	07/08/2014	8.28	Put	Bond Future	3,246.8200	3.2468	3,190.6000	3.1906	(1.732)	0	0	630
2014/03/04	R208	07/08/2014	7.81	Call	Bond Future	957.5500	0.9575	974.1800	0.9742	1.737	0	0	0
2014/03/04	R208	07/08/2014	7.79	Call	Bond Future	932.0900	0.9321	948.3200	0.9483	1.741	0	0	0
2014/03/04	R208	06/11/2014	7.46	Call	Bond Future	871.7000	0.8717	885.4700	0.8855	1.580	0	0	0
2014/03/04	R208	06/11/2014			Bond Future	8.7180	91.2838	8.7001	91.3649	(0.205)	0.0000	0.0000	0
2014/03/04	R208	06/11/2014	7.44	Call	Bond Future	852.3900	0.8524	865.8900	0.8659	1.584	0	0	0
2014/03/04	R208	06/11/2014	7.45	Call	Bond Future	862.0000	0.8620	875.6400	0.8756	1.582	0	0	0
2014/03/04	R208	06/11/2014	8.50	Put	Bond Future	3,439.1400	3.4391	3,389.8200	3.3898	(1.434)	0	0	1,520
2014/03/04	R208	06/11/2014	7.44	Put	Bond Future	6,879.6600	6.8797	6,812.0600	6.8121	(0.983)	0	0	0
2014/03/04	R208	06/11/2014	7.46	Put	Bond Future	6,800.9300	6.8009	6,733.6000	6.7336	(0.990)	0	0	0
2014/03/04	R208	06/11/2014	8.50	Call	Bond Future	2,444.3100	2.4443	2,476.0900	2.4761	1.300	0	0	0
2014/03/04	R208	06/11/2014	7.45	Put	Bond Future	6,840.2400	6.8402	6,772.7800	6.7728	(0.986)	0	0	0
2014/03/04	R209	08/05/2014	9.63	Call	Bond Future	4,493.6500	4.4937	4,565.5700	4.5656	1.600	0	0	0
2014/03/04	R209	08/05/2014			Bond Future	9.1479	73.5170	9.1317	73.6366	(0.178)	0.0000	0.0000	25,105
2014/03/04	R209	08/05/2014	7.85	Call	Bond Future	128.9100	0.1289	130.3500	0.1304	1.117	0	0	0
2014/03/04	R209	08/05/2014	9.00	Put	Bond Future	3,033.9400	3.0339	2,949.7100	2.9497	(2.776)	0	0	0
2014/03/04	R209	08/05/2014	9.50	Call	Bond Future	3,883.1800	3.8832	3,947.7000	3.9477	1.662	0	0	0
2014/03/04	R209	08/05/2014	7.86	Call	Bond Future	133.0100	0.1330	134.5100	0.1345	1.128	0	0	0
2014/03/04	R209	08/05/2014	9.75	Put	Bond Future	862.8900	0.8629	821.7300	0.8217	(4.770)	0	0	7,262
2014/03/04	R209	08/05/2014	9.85	Put	Bond Future	710.2600	0.7103	674.1400	0.6741	(5.085)	0	0	10,000
2014/03/04	R209	08/05/2014	8.50	Put	Bond Future	5,753.1700	5.7532	5,646.7000	5.6467	(1.851)	0	0	0
2014/03/04	R209	08/05/2014	7.84	Call	Bond Future	124.9300	0.1249	126.2900	0.1263	1.089	0	0	0
2014/03/04	R209	08/05/2014	7.85	Put	Bond Future	10,733.2600	10.7333	10,615.1600	10.6152	(1.100)	0	0	0
2014/03/04	R209	08/05/2014	9.50	Put	Bond Future	1,365.5800	1.3656	1,310.5600	1.3106	(4.029)	0	0	640

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/04	R209	08/05/2014	7.84	Put	Bond Future	10,819.9400	10.8199	10,701.7600	10.7018	(1.092)	0	0	0
2014/03/04	R209	08/05/2014	9.63	Put	Bond Future	1,080.9400	1.0809	1,033.3200	1.0333	(4.405)	0	0	883
2014/03/04	R209	08/05/2014	9.85	Call	Bond Future	5,597.1300	5.5971	5,680.5500	5.6805	1.490	0	0	0
2014/03/04	R209	08/05/2014	7.86	Put	Bond Future	10,646.8400	10.6468	10,528.8000	10.5288	(1.109)	0	0	0
2014/03/04	R209	08/05/2014	9.75	Call	Bond Future	5,085.9200	5.0859	5,164.3000	5.1643	1.541	0	0	0
2014/03/04	R209	08/05/2014	8.50	Call	Bond Future	735.9900	0.7360	749.0600	0.7491	1.776	0	0	640
2014/03/04	R209	08/05/2014	9.00	Call	Bond Future	1,933.4900	1.9335	1,968.8000	1.9688	1.826	0	0	640
2014/03/04	R209	07/08/2014	9.04	Put	Bond Future	4,527.2500	4.5273	4,450.9900	4.4510	(1.684)	0	0	0
2014/03/04	R209	07/08/2014			Bond Future	9.2258	74.6024	9.2091	74.7238	(0.181)	0.0000	0.0000	0
2014/03/04	R209	07/08/2014	9.06	Put	Bond Future	4,442.9300	4.4429	4,367.4100	4.3674	(1.700)	0	0	0
2014/03/04	R209	07/08/2014	9.05	Put	Bond Future	4,484.9400	4.4849	4,409.0500	4.4090	(1.692)	0	0	0
2014/03/04	R209	07/08/2014	9.05	Call	Bond Future	3,192.6500	3.1926	3,238.1200	3.2381	1.424	0	0	0
2014/03/04	R209	07/08/2014	9.06	Call	Bond Future	3,225.1000	3.2251	3,270.9400	3.2709	1.421	0	0	0
2014/03/04	R209	07/08/2014	9.04	Call	Bond Future	3,160.3800	3.1604	3,205.4800	3.2055	1.427	0	0	0
2014/03/04	R209	06/11/2014			Bond Future	9.2984	72.6191	9.2815	72.7397	(0.181)	0.0000	0.0000	0
2014/03/04	R209	06/11/2014	8.99	Put	Bond Future	5,923.9400	5.9239	5,849.2400	5.8492	(1.261)	0	0	0
2014/03/04	R209	06/11/2014	9.01	Put	Bond Future	5,835.7000	5.8357	5,761.5900	5.7616	(1.270)	0	0	0
2014/03/04	R209	06/11/2014	9.00	Put	Bond Future	5,879.7000	5.8797	5,805.2900	5.8053	(1.266)	0	0	0
2014/03/04	R209	06/11/2014	8.99	Call	Bond Future	3,664.0700	3.6641	3,709.9300	3.7099	1.252	0	0	0
2014/03/04	R209	06/11/2014	9.00	Call	Bond Future	3,694.8300	3.6948	3,740.9800	3.7410	1.249	0	0	0
2014/03/04	R209	06/11/2014	9.01	Call	Bond Future	3,725.7200	3.7257	3,772.1700	3.7722	1.247	0	0	0
2014/03/04	R210	08/05/2014			Bond Future	160.2353	160.2353	160.6140	160.6140	0.236	0.0000	0.0000	719
2014/03/04	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R210	08/05/2014	160.01	Call	Bond Future	225.2700	0.2253	604.0300	0.6040	168.136	0	0	0
2014/03/04	R210	08/05/2014	159.99	Call	Bond Future	245.2700	0.2453	624.0300	0.6240	154.426	0	0	0
2014/03/04	R210	08/05/2014	160.00	Call	Bond Future	235.2700	0.2353	614.0300	0.6140	160.990	0	0	0
2014/03/04	R210	07/08/2014			Bond Future	162.6198	162.6198	163.0045	163.0045	0.237	0.0000	0.0000	0
2014/03/04	R210	07/08/2014	159.00	Call	Bond Future	3,619.8400	3.6198	4,004.4600	4.0045	10.625	0	0	0
2014/03/04	R210	07/08/2014	159.01	Call	Bond Future	3,609.8400	3.6098	3,994.4600	3.9945	10.655	0	0	0
2014/03/04	R210	07/08/2014	158.99	Call	Bond Future	3,629.8400	3.6298	4,014.4600	4.0145	10.596	0	0	0
2014/03/04	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R211	08/05/2014	130.00	Put	Bond Future	2,453.8300	2.4538	2,601.5500	2.6015	6.020	0	0	0
2014/03/04	R211	08/05/2014			Bond Future	127.5462	127.5462	127.3984	127.3984	(0.116)	0.0000	0.0000	390
2014/03/04	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R211	08/05/2014	129.99	Put	Bond Future	2,443.8300	2.4438	2,591.5500	2.5915	6.045	0	0	0
2014/03/04	R211	08/05/2014	130.01	Put	Bond Future	2,463.8300	2.4638	2,611.5500	2.6115	5.996	0	0	0
2014/03/04	R211	07/08/2014	127.99	Put	Bond Future	103.4800	0.1035	253.3400	0.2533	144.820	0	0	0
2014/03/04	R211	07/08/2014			Bond Future	127.8865	127.8865	127.7367	127.7367	(0.117)	0.0000	0.0000	0
2014/03/04	R211	07/08/2014	128.01	Put	Bond Future	123.4800	0.1235	273.3400	0.2733	121.364	0	0	0
2014/03/04	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/04	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R211	07/08/2014	128.00	Put	Bond Future	113.4800	0.1135	263.3400	0.2633	132.059	0	0	0
2014/03/04	R212	08/05/2014			Bond Future	128.9478	128.9478	128.9463	128.9463	(0.001)	0.0000	0.0000	21,797
2014/03/04	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R212	08/05/2014	131.99	Put	Bond Future	3,042.2400	3.0422	3,043.7500	3.0438	0.050	0	0	0
2014/03/04	R212	08/05/2014	132.01	Put	Bond Future	3,062.2400	3.0622	3,063.7500	3.0638	0.049	0	0	0
2014/03/04	R212	08/05/2014	132.00	Put	Bond Future	3,052.2400	3.0522	3,053.7500	3.0538	0.049	0	0	0
2014/03/04	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R212	07/08/2014	128.99	Call	Bond Future	166.8500	0.1668	165.4600	0.1655	(0.833)	0	0	0
2014/03/04	R212	07/08/2014			Bond Future	129.1568	129.1568	129.1555	129.1555	(0.001)	0.0000	0.0000	0
2014/03/04	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R212	07/08/2014	129.00	Call	Bond Future	156.8500	0.1569	155.4600	0.1555	(0.886)	0	0	0
2014/03/04	R212	07/08/2014	129.01	Call	Bond Future	146.8500	0.1469	145.4600	0.1455	(0.947)	0	0	0
2014/03/04	R213	08/05/2014	7.65	Put	Bond Future	11,367.9700	11.3680	11,247.5400	11.2475	(1.059)	0	0	0
2014/03/04	R213	08/05/2014			Bond Future	9.0259	84.0374	9.0097	84.1589	(0.180)	0.0000	0.0000	21,730
2014/03/04	R213	08/05/2014	7.64	Put	Bond Future	11,454.4200	11.4544	11,333.9300	11.3339	(1.052)	0	0	0
2014/03/04	R213	08/05/2014	7.66	Put	Bond Future	11,281.7400	11.2817	11,161.3500	11.1613	(1.067)	0	0	0
2014/03/04	R213	08/05/2014	7.65	Call	Bond Future	102.8700	0.1029	103.9200	0.1039	1.021	0	0	0
2014/03/04	R213	08/05/2014	7.64	Call	Bond Future	99.6200	0.0996	100.6100	0.1006	0.994	0	0	0
2014/03/04	R213	08/05/2014	7.66	Call	Bond Future	106.2200	0.1062	107.3100	0.1073	1.026	0	0	0
2014/03/04	R213	07/08/2014	8.86	Call	Bond Future	2,932.9300	2.9329	2,976.1600	2.9762	1.474	0	0	0
2014/03/04	R213	07/08/2014			Bond Future	9.1091	85.2776	9.0924	85.4010	(0.184)	0.0000	0.0000	0
2014/03/04	R213	07/08/2014	8.84	Call	Bond Future	2,870.7100	2.8707	2,913.1900	2.9132	1.480	0	0	0
2014/03/04	R213	07/08/2014	8.85	Call	Bond Future	2,901.7200	2.9017	2,944.5700	2,9446	1.477	0	0	0
2014/03/04	R213	07/08/2014	8.84	Put	Bond Future	4,882.4900	4.8825	4,801.5900	4.8016	(1.657)	0	0	0
2014/03/04	R213	07/08/2014	8.86	Put	Bond Future	4,792.7800	4.7928	4,712.6300	4.7126	(1.672)	0	0	0
2014/03/04	R213	07/08/2014	8.85	Put	Bond Future	4,837.4900	4.8375	4,756.9600	4.7570	(1.665)	0	0	0
2014/03/04	R213	06/11/2014	8.84	Call	Bond Future	3,456.9800	3.4570	3,501.7800	3.5018	1.296	0	0	0
2014/03/04	R213	06/11/2014	8.85	Put	Bond Future	5,987.0800	5.9871	5,910.0000	5.9100	(1.287)	0	0	0
2014/03/04	R213	06/11/2014			Bond Future	9.1881	83.0656	9.1712	83.1878	(0.184)	0.0000	0.0000	0
2014/03/04	R213	06/11/2014	8.85	Call	Bond Future	3,487.3200	3.4873	3,532.4200	3.5324	1.293	0	0	0
2014/03/04	R213	06/11/2014	8.86	Call	Bond Future	3,517.8100	3.5178	3,563.2100	3.5632	1.291	0	0	0
2014/03/04	R213	06/11/2014	8.84	Put	Bond Future	6,032.3500	6.0324	5,954.9700	5.9550	(1.283)	0	0	0
2014/03/04	R213	06/11/2014	8.86	Put	Bond Future	5,942.0500	5.9421	5,865.2700	5.8653	(1.292)	0	0	0
2014/03/04	R214	08/05/2014	9.00	Call	Bond Future	1,815.5400	1.8155	1,831.3600	1.8314	0.871	0	0	0
2014/03/04	R214	08/05/2014			Bond Future	9.2255	74.3810	9.2145	74.4655	(0.120)	0.0000	0.0000	5,055
2014/03/04	R214	08/05/2014	8.99	Put	Bond Future	3,620.6400	3.6206	3,551.5300	3.5515	(1.909)	0	0	0
2014/03/04	R214	08/05/2014	9.01	Put	Bond Future	3,522.9600	3.5230	3,454.5400	3.4545	(1.942)	0	0	0
2014/03/04	R214	08/05/2014	9.00	Put	Bond Future	3,571.5700	3.5716	3,502.8100	3.5028	(1.925)	0	0	0
2014/03/04	R214	08/05/2014	9.01	Call	Bond Future	1,846.2800	1.8463	1,862.4400	1.8624	0.875	0	0	0
2014/03/04	R214	08/05/2014	8.99	Call	Bond Future	1,785.1300	1.7851	1,800.6000	1.8006	0.867	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/04	R214	07/08/2014	9.54	Put	Bond Future	3,117.4800	3.1175	3,070.6500	3.0706	(1.502)	0	0	0
2014/03/04	R214	07/08/2014			Bond Future	9.3021	75.3855	9.2907	75.4714	(0.123)	0.0000	0.0000	0
2014/03/04	R214	07/08/2014	9.56	Put	Bond Future	3,054.8900	3.0549	3,008.5800	3.0086	(1.516)	0	0	0
2014/03/04	R214	07/08/2014	9.55	Put	Bond Future	3,086.0500	3.0861	3,039.4800	3.0395	(1.509)	0	0	0
2014/03/04	R214	07/08/2014	9.56	Call	Bond Future	4,953.0200	4.9530	4,992.5800	4.9926	0.799	0	0	0
2014/03/04	R214	07/08/2014	9.54	Call	Bond Future	4,871.4300	4.8714	4,910.4700	4.9105	0.801	0	0	0
2014/03/04	R214	07/08/2014	9.55	Call	Bond Future	4,912.1500	4.9121	4,951.4500	4.9514	0.800	0	0	0
2014/03/04	R214	06/11/2014	9.64	Call	Bond Future	5,813.3300	5.8133	5,854.2700	5.8543	0.704	0	0	0
2014/03/04	R214	06/11/2014			Bond Future	9.3746	73.2741	9.3632	73.3586	(0.121)	0.0000	0.0000	0
2014/03/04	R214	06/11/2014	9.65	Call	Bond Future	5,852.6800	5.8527	5,893.8300	5.8938	0.703	0	0	0
2014/03/04	R214	06/11/2014	9.66	Call	Bond Future	5,892.1300	5.8921	5,933.4800	5.9335	0.702	0	0	0
2014/03/04	R214	06/11/2014	9.64	Put	Bond Future	3,886.3500	3.8863	3,842.8500	3.8429	(1.119)	0	0	0
2014/03/04	R214	06/11/2014	9.66	Put	Bond Future	3,823.4800	3.8235	3,780.3900	3.7804	(1.127)	0	0	0
2014/03/04	R214	06/11/2014	9.65	Put	Bond Future	3,854.8000	3.8548	3,811.5100	3.8115	(1.123)	0	0	0
2014/03/04	R248	08/05/2014	9.04	Put	Bond Future	2,719.0800	2.7191	2,561.1500	2.5612	(5.808)	0	0	0
2014/03/04	R248	08/05/2014			Bond Future	9.3128	95.9708	9.2966	96.1288	(0.174)	0.0000	0.0000	13,515
2014/03/04	R248	08/05/2014	9.06	Put	Bond Future	2,515.0100	2.5150	2,357.0800	2.3571	(6.279)	0	0	0
2014/03/04	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R248	08/05/2014	9.05	Put	Bond Future	2,616.9500	2.6169	2,459.0200	2.4590	(6.035)	0	0	0
2014/03/04	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R248	07/08/2014			Bond Future	9.3926	97.2659	9.3758	97.4262	(0.178)	0.0000	0.0000	0
2014/03/04	R248	07/08/2014	9.65	Call	Bond Future	2,405.3600	2.4054	2,565.6300	2.5656	6.663	0	0	0
2014/03/04	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R248	07/08/2014	9.66	Call	Bond Future	2,496.5400	2.4965	2,656.8100	2.6568	6.420	0	0	0
2014/03/04	R248	07/08/2014	9.64	Call	Bond Future	2,314.0100	2.3140	2,474.2800	2.4743	6.926	0	0	0
2014/03/04	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R248	06/11/2014			Bond Future	9.4683	94.3580	9.4514	94.5173	(0.178)	0.0000	0.0000	0
2014/03/04	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R248	06/11/2014	9.72	Call	Bond Future	2,319.5700	2.3196	2,478.8300	2.4788	6.866	0	0	0
2014/03/04	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/04	R248	06/11/2014	9.73	Call	Bond Future	2,409.5500	2.4096	2,568.8100	2.5688	6.610	0	0	0
2014/03/04	R248	06/11/2014	9.74	Call	Bond Future	2,499.3600	2.4994	2,658.6200	2.6586	6.372	0	0	0

Total

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