



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 05/03/2014 to 05/03/2014

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
2014/03/05	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	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
2014/03/05	2025	08/05/2014			Bond Future	109.3242		109.3225		(0.002)	0.0000	0.0000	0
2014/03/05	2025	08/05/2014	110.99	Put	Bond Future	1,665.7500	1.6657	1,667.5200	1.6675	0.106	0	0	0
2014/03/05	2025	08/05/2014	111.00	Put	Bond Future	1,675.7500	1.6757	1,677.5200	1.6775	0.106	0	0	0
2014/03/05	2025	08/05/2014	111.01	Put	Bond Future	1,685.7500	1.6857	1,687.5200	1.6875	0.105	0	0	0
2014/03/05	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2025	07/08/2014	109.01	Call	Bond Future	819.0600	0.8191	815.2600	0.8153	(0.464)	0	0	0
2014/03/05	2025	07/08/2014			Bond Future	109.8291	109.8291	109.8253	109.8253	(0.003)	0.0000	0.0000	0
2014/03/05	2025	07/08/2014	108.99	Call	Bond Future	839.0600	0.8391	835.2600	0.8353	(0.453)	0	0	0
2014/03/05	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2025	07/08/2014	109.00	Call	Bond Future	829.0600	0.8291	825.2600	0.8253	(0.458)	0	0	0
2014/03/05	2030	08/05/2014			Bond Future	9.0377	93.6121	9.0242	93.7171	(0.149)	0.0000	0.0000	1,559
2014/03/05	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2030	08/05/2014	8.99	Put	Bond Future	372.4100	0.3724	267.4400	0.2674	(28.187)	0	0	0
2014/03/05	2030	08/05/2014	9.01	Put	Bond Future	215.9600	0.2160	110.9900	0.1110	(48.606)	0	0	0
2014/03/05	2030	08/05/2014	9.00	Put	Bond Future	294.1400	0.2941	189.1700	0.1892	(35.687)	0	0	0
2014/03/05	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2030	07/08/2014	8.99	Put	Bond Future	1,083.0900	1.0831	978.3400	0.9783	(9.671)	0	0	0
2014/03/05	2030	07/08/2014			Bond Future	9.1305	90.9861	9.1168	91.0909	(0.150)	0.0000	0.0000	0
2014/03/05	2030	07/08/2014	9.01	Put	Bond Future	927.7400	0.9277	822.9900	0.8230	(11.291)	0	0	0
2014/03/05	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2030	07/08/2014	9.00	Put	Bond Future	1,005.3700	1.0054	900.6200	0.9006	(10.419)	0	0	0
2014/03/05	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2030	06/11/2014			Bond Future	9.2117	92.4034	9.1977	92.5083	(0.151)	0.0000	0.0000	0
2014/03/05	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2030	06/11/2014	8.99	Put	Bond Future	1,689.8700	1.6899	1,585.0000	1.5850	(6.206)	0	0	0
2014/03/05	2030	06/11/2014	9.01	Put	Bond Future	1,535.5400	1.5355	1,430.6700	1.4307	(6.830)	0	0	0
2014/03/05	2030	06/11/2014	9.00	Put	Bond Future	1,612.6600	1.6127	1,507.7900	1.5078	(6.503)	0	0	0
2014/03/05	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2037	08/05/2014			Bond Future	9.1875	95.8612	9.1691	96.0259	(0.200)	0.0000	0.0000	5,914
2014/03/05	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2037	08/05/2014	9.38	Call	Bond Future	1,702.7000	1.7027	1,867.4500	1.8675	9.676	0	0	0
2014/03/05	2037	08/05/2014	9.39	Call	Bond Future	1,789.7600	1.7898	1,954.5100	1.9545	9.205	0	0	0
2014/03/05	2037	08/05/2014	9.37	Call	Bond Future	1,615.5000	1.6155	1,780.2500	1.7803	10.198	0	0	0
2014/03/05	2037	07/08/2014	9.06	Put	Bond Future	1,916.7600	1.9168	1,751.3400	1.7513	(8.630)	0	0	0
2014/03/05	2037	07/08/2014			Bond Future	9.2736	93.0180	9.2549	93.1834	(0.202)	0.0000	0.0000	3,280
2014/03/05	2037	07/08/2014	9.05	Put	Bond Future	2,008.0600	2.0081	1,842.6400	1.8426	(8.238)	0	0	0
2014/03/05	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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2014/03/05	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2037	07/08/2014	9.04	Put	Bond Future	2,099.5000	2.0995	1,934.0800	1.9341	(7.879)	0	0	0
2014/03/05	2037	06/11/2014	9.69	Call	Bond Future	2,893.8500	2.8938	3,060.3600	3.0604	5.754	0	0	0
2014/03/05	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2037	06/11/2014			Bond Future	9.3489	94.3497	9.3298	94.5162	(0.204)	0.0000	0.0000	0
2014/03/05	2037	06/11/2014	9.70	Call	Bond Future	2,976.4700	2.9765	3,142.9800	3.1430	5.594	0	0	0
2014/03/05	2037	06/11/2014	9.71	Call	Bond Future	3,058.9700	3.0590	3,225.4800	3.2255	5.443	0	0	0
2014/03/05	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2038	08/05/2014			Bond Future	108.9861	108.9861	109.5876	109.5876	0.552	0.0000	0.0000	57
2014/03/05	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	587.5900	0.5876	100.000	0	0	0
2014/03/05	2038	08/05/2014	108.99	Put	Bond Future	3.9400	0.0039	0.0000	0.0000	(100.000)	0	0	0
2014/03/05	2038	08/05/2014	109.01	Put	Bond Future	23.9400	0.0239	0.0000	0.0000	(100.000)	0	0	0
2014/03/05	2038	08/05/2014	109.00	Put	Bond Future	13.9400	0.0139	0.0000	0.0000	(100.000)	0	0	0
2014/03/05	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	577.5900	0.5776	100.000	0	0	0
2014/03/05	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	597.5900	0.5976	100.000	0	0	0
2014/03/05	2038	07/08/2014			Bond Future	109.3455	109.3455	109.9541	109.9541	0.557	0.0000	0.0000	0
2014/03/05	2038	07/08/2014	106.00	Call	Bond Future	3,345.5200	3.3455	3,954.1100	3.9541	18.191	0	0	0
2014/03/05	2038	07/08/2014	106.01	Call	Bond Future	3,335.5200	3.3355	3,944.1100	3.9441	18.246	0	0	0
2014/03/05	2038	07/08/2014	105.99	Call	Bond Future	3,355.5200	3.3555	3,964.1100	3.9641	18.137	0	0	0
2014/03/05	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2046	08/05/2014			Bond Future	107.4695	107.4695	107.4700	107.4700	0.000	0.0000	0.0000	3,088
2014/03/05	2046	08/05/2014	104.35	Call	Bond Future	3,119.4900	3.1195	3,119.9700	3.1200	0.015	0	0	0
2014/03/05	2046	08/05/2014	104.36	Call	Bond Future	3,109.4900	3.1095	3,109.9700	3.1100	0.015	0	0	0
2014/03/05	2046	08/05/2014	104.34	Call	Bond Future	3,129.4900	3.1295	3,129.9700	3.1300	0.015	0	0	0
2014/03/05	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2046	07/08/2014			Bond Future	109.0689	109.0689	109.0674	109.0674	(0.001)	0.0000	0.0000	0
2014/03/05	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2046	07/08/2014	104.44	Call	Bond Future	4,628.8600	4.6289	4,627.4400	4.6274	(0.031)	0	0	0
2014/03/05	2046	07/08/2014	104.45	Call	Bond Future	4,618.8600	4.6189	4,617.4400	4.6174	(0.031)	0	0	0
2014/03/05	2046	07/08/2014	104.43	Call	Bond Future	4,638.8600	4.6389	4,637.4400	4.6374	(0.031)	0	0	0
2014/03/05	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2046	06/11/2014	104.45	Call	Bond Future	4,993.4600	4.9935	4,990.1400	4.9901	(0.066)	0	0	0
2014/03/05	2046	06/11/2014	104.43	Call	Bond Future	5,013.4600	5.0135	5,010.1400	5.0101	(0.066)	0	0	0
2014/03/05	2046	06/11/2014			Bond Future	109.4435	109.4435	109.4401	109.4401	(0.003)	0.0000	0.0000	0
2014/03/05	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2046	06/11/2014	104.44	Call	Bond Future	5,003.4600	5.0035	5,000.1400	5.0001	(0.066)	0	0	0

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2014/03/05	2050	08/05/2014	114.99	Put	Bond Future	802.0100	0.8020	801.2000	0.8012	(0.101)	0	0	0
2014/03/05	2050	08/05/2014			Bond Future	114.1880	114.1880	114.1888	114.1888	0.001	0.0000	0.0000	472
2014/03/05	2050	08/05/2014	115.01	Put	Bond Future	822.0100	0.8220	821.2000	0.8212	(0.099)	0	0	0
2014/03/05	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2050	08/05/2014	115.00	Put	Bond Future	812.0100	0.8120	811.2000	0.8112	(0.100)	0	0	0
2014/03/05	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2050	07/08/2014			Bond Future	114.4839	114.4839	114.4828	114.4828	(0.001)	0.0000	0.0000	0
2014/03/05	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	2050	07/08/2014	112.00	Call	Bond Future	2,483.9200	2.4839	2,482.8300	2.4828	(0.044)	0	0	0
2014/03/05	2050	07/08/2014	112.01	Call	Bond Future	2,473.9200	2.4739	2,472.8300	2.4728	(0.044)	0	0	0
2014/03/05	2050	07/08/2014	111.99	Call	Bond Future	2,493.9200	2.4939	2,492.8300	2.4928	(0.044)	0	0	0
2014/03/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	AL37	08/05/2014			Index Future	408.4640	408.4640	408.9350	408.9350	0.115	0.0000	0.0000	0
2014/03/05	AL37	07/08/2014			Index Future	414.4890	414.4890	414.9630	414.9630	0.114	0.0000	0.0000	0
2014/03/05	AL7T	08/05/2014			Index Future	478.8840	478.8840	479.9410	479.9410	0.221	0.0000	0.0000	1
2014/03/05	AL7T	07/08/2014			Index Future	485.9480	485.9480	487.0160	487.0160	0.220	0.0000	0.0000	0
2014/03/05	ALBI	08/05/2014			Index Future	437.0830	437.0830	437.7560	437.7560	0.154	0.0000	0.0000	717
2014/03/05	ALBI	07/08/2014			Index Future	443.5300	443.5300	444.2090	444.2090	0.153	0.0000	0.0000	0
2014/03/05	ALBI	06/11/2014			Index Future	450.4260	450.4260	451.1110	451.1110	0.152	0.0000	0.0000	0
2014/03/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	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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2014/03/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/03/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/05	EL28	08/05/2014	114.01	Call	Bond Future	1,595.7000	1.5957	1,595.4300	1.5954	(0.017)	0	0	0
2014/03/05	EL28	08/05/2014			Bond Future	115.6057	115.6057	115.6054	115.6054	0.000	0.0000	0.0000	0
2014/03/05	EL28	08/05/2014	113.99	Call	Bond Future	1,615.7000	1.6157	1,615.4300	1.6154	(0.017)	0	0	0
2014/03/05	EL28	08/05/2014	114.00	Call	Bond Future	1,605.7000	1.6057	1,605.4300	1.6054	(0.017)	0	0	0
2014/03/05	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	EL28	07/08/2014	114.00	Call	Bond Future	3,326.4500	3.3264	3,323.8900	3.3239	(0.077)	0	0	0
2014/03/05	EL28	07/08/2014			Bond Future	117.3265	117.3265	117.3239	117.3239	(0.002)	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
2014/03/05	EL28	07/08/2014	114.01	Call	Bond Future	3,316.4500	3.3164	3,313.8900	3.3139	(0.077)	0	0	0
2014/03/05	EL28	07/08/2014	113.99	Call	Bond Future	3,336.4500	3.3364	3,333.8900	3.3339	(0.077)	0	0	0
2014/03/05	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	ES33	08/05/2014	9.55	Put	Bond Future	1,995.4200	1.9954	1,820.2100	1.8202	(8.781)	0	0	0
2014/03/05	ES33	08/05/2014			Bond Future	9.8203	81.2555	9.7961	81.4307	(0.246)	0.0000	0.0000	6,292
2014/03/05	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	ES33	08/05/2014	9.54	Put	Bond Future	2,070.7100	2.0707	1,895.5000	1.8955	(8.461)	0	0	0
2014/03/05	ES33	08/05/2014	9.56	Put	Bond Future	1,920.2300	1.9202	1,745.0200	1.7450	(9.124)	0	0	0
2014/03/05	ES33	07/08/2014			Bond Future	9.9249	82.3463	9.9002	82.5227	(0.249)	0.0000	0.0000	0
2014/03/05	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	ES33	07/08/2014	10.14	Call	Bond Future	1,508.3200	1.5083	1,684.7200	1.6847	11.695	0	0	0
2014/03/05	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	ES33	07/08/2014	10.15	Call	Bond Future	1,577.3600	1.5774	1,753.7600	1.7538	11.183	0	0	0
2014/03/05	ES33	07/08/2014	10.16	Call	Bond Future	1,646.3100	1.6463	1,822.7100	1.8227	10.715	0	0	0
2014/03/05	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	ES33	06/11/2014			Bond Future	10.0264	79.8441	10.0010	80.0218	(0.253)	0.0000	0.0000	0
2014/03/05	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	ES33	06/11/2014	10.29	Call	Bond Future	1,811.8900	1.8119	1,989.6700	1.9897	9.812	0	0	0
2014/03/05	ES33	06/11/2014	10.30	Call	Bond Future	1,879.3500	1.8794	2,057.1300	2.0571	9.460	0	0	0
2014/03/05	ES33	06/11/2014	10.31	Call	Bond Future	1,946.7100	1.9467	2,124.4900	2.1245	9.132	0	0	0
2014/03/05	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	GOVI	08/05/2014			GOVI	435.9950	435.9950	436.6440	436.6440	0.149	0.0000	0.0000	304
2014/03/05	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	GOVI	08/05/2014	441.99	Put	GOVI	59,950.0000	5.9950	53,460.0000	5.3460	(10.826)	0	0	0
2014/03/05	GOVI	08/05/2014	442.01	Put	GOVI	60,150.0000	6.0150	53,660.0000	5.3660	(10.790)	0	0	0
2014/03/05	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	GOVI	08/05/2014	442.00	Put	GOVI	60,050.0000	6.0050	53,560.0000	5.3560	(10.808)	0	0	0
2014/03/05	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	GOVI	07/08/2014			GOVI	442.4270	442.4270	443.0810	443.0810	0.148	0.0000	0.0000	175
2014/03/05	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	GOVI	07/08/2014	459.99	Put	GOVI	175,630.0000	17.5630	169,090.0000	16.9090	(3.724)	0	0	0
2014/03/05	GOVI	07/08/2014	460.01	Put	GOVI	175,830.0000	17.5830	169,290.0000	16.9290	(3.720)	0	0	0
2014/03/05	GOVI	07/08/2014	460.00	Put	GOVI	175,730.0000	17.5730	169,190.0000	16.9190	(3.722)	0	0	0
2014/03/05	GOVI	06/11/2014	449.01	Call	GOVI	2,950.0000	0.2950	9,560.0000	0.9560	224.068	0	0	0
2014/03/05	GOVI	06/11/2014			GOVI	449.3050	449.3050	449.9660	449.9660	0.147	0.0000	0.0000	0
2014/03/05	GOVI	06/11/2014	448.99	Call	GOVI	3,150.0000	0.3150	9,760.0000	0.9760	209.841	0	0	0
2014/03/05	GOVI	06/11/2014	449.00	Call	GOVI	3,050.0000	0.3050	9,660.0000	0.9660	216.721	0	0	0
2014/03/05	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/05	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/03/05	IGOV	08/05/2014			Index Future	201.2440	201.2440	201.2990	201.2990	0.027	0.0000	0.0000	1,266
2014/03/05	IGOV	07/08/2014			Index Future	204.2370	204.2370	204.2900	204.2900	0.026	0.0000	0.0000	90
2014/03/05	IGOV	06/11/2014			Index Future	207.4370	207.4370	207.4890	207.4890	0.025	0.0000	0.0000	0
2014/03/05	ILBI	08/05/2014			Index Future	545.0280	545.0280	545.1860	545.1860	0.029	0.0000	0.0000	0
2014/03/05	ILBI	07/08/2014			Index Future	552.9130	552.9130	553.0730	553.0730	0.029	0.0000	0.0000	210
2014/03/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/03/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/03/05	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/03/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/03/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/03/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/03/05	JBAF	19/03/2014			Jibar Tradeable Future	5.7500	94.2500	5.7500	94.2500	0.000	0.0000	0.0000	4,000
2014/03/05	JBAF	16/04/2014			Jibar Tradeable Future	6.0300	93.9700	6.0000	94.0000	(0.498)	0.0000	0.0000	0
2014/03/05	JBAF	21/05/2014			Jibar Tradeable Future	6.1300	93.8700	6.1000	93.9000	(0.489)	0.0000	0.0000	4,000
2014/03/05	JBAF	18/06/2014			Jibar Tradeable Future	6.4200	93.5800	6.3500	93.6500	(1.090)	0.0000	0.0000	2,000
2014/03/05	JBAF	16/07/2014			Jibar Tradeable Future	6.5200	93.4800	6.4500	93.5500	(1.074)	0.0000	0.0000	1,000
2014/03/05	JBAF	20/08/2014			Jibar Tradeable Future	6.7600	93.2400	6.6700	93.3300	(1.331)	0.0000	0.0000	600
2014/03/05	JBAF	17/09/2014			Jibar Tradeable Future	6.8600	93.1400	6.7700	93.2300	(1.312)	0.0000	0.0000	1,000
2014/03/05	JBAF	17/12/2014			Jibar Tradeable Future	7.4400	92.5600	7.3300	92.6700	(1.478)	0.0000	0.0000	0
2014/03/05	JBAF	18/03/2015			Jibar Tradeable Future	7.7200	92.2800	7.6100	92.3900	(1.425)	0.0000	0.0000	2,850
2014/03/05	JBAF	17/06/2015			Jibar Tradeable Future	7.8800	92.1200	7.7900	92.2100	(1.142)	0.0000	0.0000	5,400
2014/03/05	JBAF	16/09/2015			Jibar Tradeable Future	8.0300	91.9700	7.9200	92.0800	(1.370)	0.0000	0.0000	0
2014/03/05	JBAF	15/12/2015			Jibar Tradeable Future	8.1700	91.8300	8.0600	91.9400	(1.346)	0.0000	0.0000	0
2014/03/05	R023	08/05/2014			Bond Future	8.5660	96.5668	8.5264	96.8008	(0.462)	0.0000	0.0000	12,886
2014/03/05	R023	08/05/2014	7.60	Call	Bond Future	250.1100	0.2501	180.5600	0.1806	(27.808)	0	0	0
2014/03/05	R023	08/05/2014	7.61	Call	Bond Future	257.0400	0.2570	186.4300	0.1864	(27.470)	0	0	0
2014/03/05	R023	08/05/2014	7.59	Put	Bond Future	6,231.1400	6.2311	5,928.6300	5.9286	(4.855)	0	0	0
2014/03/05	R023	08/05/2014	7.61	Put	Bond Future	6,117.4100	6.1174	5,812.8300	5.8128	(4.979)	0	0	0
2014/03/05	R023	08/05/2014	7.60	Put	Bond Future	6,174.1800	6.1742	5,870.6600	5.8707	(4.916)	0	0	0
2014/03/05	R023	08/05/2014	7.59	Call	Bond Future	243.3200	0.2433	174.7800	0.1748	(28.169)	0	0	0
2014/03/05	R023	07/08/2014	8.51	Call	Bond Future	2,429.0500	2.4291	2,421.2600	2.4213	(0.321)	0	0	0
2014/03/05	R023	07/08/2014			Bond Future	8.6698	97.8792	8.6288	98.1151	(0.473)	0.0000	0.0000	0
2014/03/05	R023	07/08/2014	8.49	Call	Bond Future	2,377.2900	2.3773	2,368.1200	2.3681	(0.386)	0	0	0
2014/03/05	R023	07/08/2014	8.50	Call	Bond Future	2,403.0800	2.4031	2,394.6000	2.3946	(0.353)	0	0	0

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2014/03/05	R023	07/08/2014	8.49	Put	Bond Future	3,418.2800		3.4183	3,173.2100	3.1732	(7.169)	0	0	0
2014/03/05	R023	07/08/2014	8.51	Put	Bond Future	3,353.5400		3.3535	3,109.8500	3.1099	(7.267)	0	0	0
2014/03/05	R023	07/08/2014	8.50	Put	Bond Future	3,385.8000		3.3858	3,141.4200	3.1414	(7.218)	0	0	0
2014/03/05	R023	06/11/2014			Bond Future	8.7699		95.4821	8.7275	95.7201	(0.484)	0.0000	0.0000	0
2014/03/05	R023	06/11/2014	8.59	Put	Bond Future	4,049.1400		4.0491	3,938.7500	3.9388	(2.726)	0	0	0
2014/03/05	R023	06/11/2014	8.61	Put	Bond Future	3,987.3700		3.9874	3,878.8300	3.8788	(2.722)	0	0	0
2014/03/05	R023	06/11/2014	8.59	Call	Bond Future	3,035.3600		3.0354	3,162.9900	3.1630	4.205	0	0	0
2014/03/05	R023	06/11/2014	8.60	Put	Bond Future	4,018.1700		4.0182	3,908.7100	3.9087	(2.724)	0	0	0
2014/03/05	R023	06/11/2014	8.60	Call	Bond Future	3,061.1000		3.0611	3,189.6600	3.1897	4.200	0	0	0
2014/03/05	R023	06/11/2014	8.61	Call	Bond Future	3,086.9700		3.0870	3,216.4500	3.2164	4.194	0	0	0
2014/03/05	R157	08/05/2014	5.20	Call	Bond Future	0.1000		0.0001	0.0400	0.0000	(60.000)	0	0	0
2014/03/05	R157	08/05/2014			Bond Future	7.3342		109.8712	7.2671	109.9602	(0.915)	0.0000	0.0000	25,346
2014/03/05	R157	08/05/2014	5.21	Call	Bond Future	0.1100		0.0001	0.0400	0.0000	(63.636)	0	0	0
2014/03/05	R157	08/05/2014	5.19	Call	Bond Future	0.1000		0.0001	0.0400	0.0000	(60.000)	0	0	0
2014/03/05	R157	08/05/2014	5.20	Put	Bond Future	2,882.7200		2.8827	2,793.6100	2.7936	(3.091)	0	0	0
2014/03/05	R157	08/05/2014	5.19	Put	Bond Future	2,896.4800		2.8965	2,807.3700	2.8074	(3.076)	0	0	0
2014/03/05	R157	08/05/2014	5.21	Put	Bond Future	2,868.9700		2.8690	2,779.8500	2.7799	(3.106)	0	0	0
2014/03/05	R157	07/08/2014	6.76	Put	Bond Future	1,105.8600		1.1059	1,020.1600	1.0202	(7.750)	0	0	0
2014/03/05	R157	07/08/2014			Bond Future	7.6609		111.4928	7.5790	111.5812	(1.070)	0.0000	0.0000	13,000
2014/03/05	R157	07/08/2014	6.75	Put	Bond Future	1,114.4300		1.1144	1,028.6100	1.0286	(7.701)	0	0	0
2014/03/05	R157	07/08/2014	6.74	Call	Bond Future	124.1100		0.1241	126.5200	0.1265	1.942	0	0	0
2014/03/05	R157	07/08/2014	6.75	Call	Bond Future	126.2300		0.1262	128.7500	0.1288	1.996	0	0	0
2014/03/05	R157	07/08/2014	6.76	Call	Bond Future	128.5800		0.1286	131.2200	0.1312	2.053	0	0	0
2014/03/05	R157	07/08/2014	6.74	Put	Bond Future	1,123.2300		1.1232	1,037.3000	1.0373	(7.650)	0	0	0
2014/03/05	R157	06/11/2014	6.19	Put	Bond Future	1,660.4300		1.6604	1,574.8100	1.5748	(5.156)	0	0	0
2014/03/05	R157	06/11/2014			Bond Future	8.0968		106.4136	7.9910	106.5015	(1.308)	0.0000	0.0000	0
2014/03/05	R157	06/11/2014	6.21	Put	Bond Future	1,645.1000		1.6451	1,559.5900	1.5596	(5.198)	0	0	0
2014/03/05	R157	06/11/2014	6.20	Put	Bond Future	1,652.7500		1.6528	1,567.1900	1.5672	(5.177)	0	0	0
2014/03/05	R157	06/11/2014	6.21	Call	Bond Future	59.6900		0.0597	62.1200	0.0621	4.071	0	0	0
2014/03/05	R157	06/11/2014	6.19	Call	Bond Future	58.0100		0.0580	60.3300	0.0603	3.999	0	0	0
2014/03/05	R157	06/11/2014	6.20	Call	Bond Future	58.8400		0.0588	61.2200	0.0612	4.045	0	0	0
2014/03/05	R186	08/05/2014	8.75	Put	Bond Future	2,272.1400		2.2721	1,874.9500	1.8750	(17.481)	0	0	0
2014/03/05	R186	08/05/2014	7.50	Put	Bond Future	10,328.5500		10.3286	10,044.1300	10.0441	(2.754)	0	0	0
2014/03/05	R186	08/05/2014	8.25	Put	Bond Future	4,701.1900		4.7012	4,284.7700	4.2848	(8.858)	0	0	0
2014/03/05	R186	08/05/2014	8.40	Call	Bond Future	1,788.9200		1.7889	1,562.3000	1.5623	(12.668)	0	0	1,000
2014/03/05	R186	08/05/2014			Bond Future	8.6447		118.1839	8.6209	118.3827	(0.276)	0.0000	0.0000	51,754
2014/03/05	R186	08/05/2014	7.09	Put	Bond Future	14,096.6200		14.0966	13,866.6100	13.8666	(1.632)	0	0	0
2014/03/05	R186	08/05/2014	9.75	Put	Bond Future	309.1900		0.3092	182.1400	0.1821	(41.091)	0	0	6,000
2014/03/05	R186	08/05/2014	9.10	Call	Bond Future	4,932.9700		4.9330	4,822.8800	4.8229	(2.232)	0	0	0
2014/03/05	R186	08/05/2014	9.25	Put	Bond Future	919.1600		0.9192	655.4600	0.6555	(28.689)	0	0	10,000
2014/03/05	R186	08/05/2014	8.80	Put	Bond Future	2,092.5200		2.0925	1,705.3900	1.7054	(18.501)	0	0	900
2014/03/05	R186	08/05/2014	7.10	Call	Bond Future	59.0700		0.0591	26.9000	0.0269	(54.461)	0	0	0
2014/03/05	R186	08/05/2014	9.00	Put	Bond Future	1,477.7800		1.4778	1,140.2500	1.1403	(22.840)	0	0	400
2014/03/05	R186	08/05/2014	7.11	Call	Bond Future	61.1800		0.0612	28.0800	0.0281	(54.103)	0	0	0
2014/03/05	R186	08/05/2014	9.75	Call	Bond Future	9,013.4100		9.0134	9,085.1000	9.0851	0.795	0	0	0
2014/03/05	R186	08/05/2014	8.50	Call	Bond Future	2,129.9700		2.1300	1,903.9800	1.9040	(10.610)	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
2014/03/05	R186	08/05/2014	7.09	Call	Bond Future	57.0300	0.0570	25.7600	0.0258	(54.831)	0	0	0
2014/03/05	R186	08/05/2014	9.10	Put	Bond Future	1,228.8400	1.2288	920.0100	0.9200	(25.132)	0	0	1,500
2014/03/05	R186	08/05/2014	9.25	Call	Bond Future	5,806.5200	5.8065	5,741.5600	5.7416	(1.119)	0	0	0
2014/03/05	R186	08/05/2014	8.80	Call	Bond Future	3,375.3500	3.3754	3,186.9600	3.1870	(5.581)	0	0	0
2014/03/05	R186	08/05/2014	8.25	Call	Bond Future	1,347.5000	1.3475	1,129.8200	1.1298	(16.154)	0	0	10,000
2014/03/05	R186	08/05/2014	7.11	Put	Bond Future	13,905.4000	13.9054	13,673.5600	13.6736	(1.667)	0	0	0
2014/03/05	R186	08/05/2014	8.50	Put	Bond Future	3,343.7300	3.3437	2,919.0000	2.9190	(12.702)	0	0	1,933
2014/03/05	R186	08/05/2014	8.75	Call	Bond Future	3,144.1700	3.1442	2,945.7200	2.9457	(6.312)	0	0	6,000
2014/03/05	R186	08/05/2014	7.50	Call	Bond Future	213.7800	0.2138	128.1000	0.1281	(40.079)	0	0	1,933
2014/03/05	R186	08/05/2014	8.40	Put	Bond Future	3,852.0600	3.8521	3,426.7000	3.4267	(11.042)	0	0	0
2014/03/05	R186	08/05/2014	7.10	Put	Bond Future	14,000.9200	14.0009	13,770.0100	13.7700	(1.649)	0	0	0
2014/03/05	R186	08/05/2014	9.00	Call	Bond Future	4,383.0200	4.3830	4,244.2300	4.2442	(3.167)	0	0	0
2014/03/05	R186	07/08/2014	8.31	Call	Bond Future	2,477.2500	2.4772	2,405.0800	2.4051	(2.913)	0	0	0
2014/03/05	R186	07/08/2014	8.92	Put	Bond Future	3,291.2000	3.2912	3,057.6400	3.0576	(7.096)	0	0	840
2014/03/05	R186	07/08/2014	8.29	Call	Bond Future	2,417.2100	2.4172	2,343.9800	2.3440	(3.030)	0	0	0
2014/03/05	R186	07/08/2014			Bond Future	8.7369	114.6348	8.7125	114.8343	(0.280)	0.0000	0.0000	0
2014/03/05	R186	07/08/2014	8.30	Call	Bond Future	2,447.1100	2.4471	2,374.4000	2.3744	(2.971)	0	0	0
2014/03/05	R186	07/08/2014	8.29	Put	Bond Future	6,141.3200	6.1413	5,868.5900	5.8686	(4.441)	0	0	0
2014/03/05	R186	07/08/2014	8.92	Call	Bond Future	4,769.0100	4.7690	4,734.9500	4.7350	(0.714)	0	0	0
2014/03/05	R186	07/08/2014	8.31	Put	Bond Future	6,031.0800	6.0311	5,759.4100	5.7594	(4.505)	0	0	0
2014/03/05	R186	07/08/2014	8.30	Put	Bond Future	6,086.0400	6.0860	5,813.8300	5.8138	(4.473)	0	0	0
2014/03/05	R186	06/11/2014	8.15	Put	Bond Future	8,173.4400	8.1734	8,054.9000	8.0549	(1.450)	0	0	0
2014/03/05	R186	06/11/2014	8.14	Call	Bond Future	2,606.6800	2.6067	2,688.3500	2.6883	3.133	0	0	0
2014/03/05	R186	06/11/2014			Bond Future	8.8216	116.4198	8.7965	116.6206	(0.285)	0.0000	0.0000	0
2014/03/05	R186	06/11/2014	9.17	Call	Bond Future	6,382.8700	6.3829	6,524.2200	6.5242	2.215	0	0	0
2014/03/05	R186	06/11/2014	8.15	Call	Bond Future	2,634.2800	2.6343	2,716.4900	2.7165	3.121	0	0	0
2014/03/05	R186	06/11/2014	8.16	Call	Bond Future	2,661.7000	2.6617	2,744.4600	2.7445	3.109	0	0	0
2014/03/05	R186	06/11/2014	9.17	Put	Bond Future	3,651.7800	3.6518	3,592.3800	3.5924	(1.627)	0	0	2,010
2014/03/05	R186	06/11/2014	8.14	Put	Bond Future	8,231.1500	8.2312	8,112.0700	8.1121	(1.447)	0	0	0
2014/03/05	R186	06/11/2014	8.16	Put	Bond Future	8,115.6400	8.1156	7,997.6500	7.9976	(1.454)	0	0	0
2014/03/05	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R197	08/05/2014			Bond Future	273.8381	273.8381	273.8321	273.8321	(0.002)	0.0000	0.0000	2,049
2014/03/05	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R197	08/05/2014	250.01	Call	Bond Future	23,828.1400	23.8281	23,822.0800	23.8221	(0.025)	0	0	0
2014/03/05	R197	08/05/2014	249.99	Call	Bond Future	23,848.1400	23.8481	23,842.0800	23.8421	(0.025)	0	0	0
2014/03/05	R197	08/05/2014	250.00	Call	Bond Future	23,838.1400	23.8381	23,832.0800	23.8321	(0.025)	0	0	0
2014/03/05	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R197	07/08/2014			Bond Future	272.1104	272.1104	272.0991	272.0991	(0.004)	0.0000	0.0000	0
2014/03/05	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R197	07/08/2014	270.00	Call	Bond Future	2,110.4100	2.1104	2,099.1400	2.0991	(0.534)	0	0	0
2014/03/05	R197	07/08/2014	270.01	Call	Bond Future	2,100.4100	2.1004	2,089.1400	2.0891	(0.537)	0	0	0
2014/03/05	R197	07/08/2014	269.99	Call	Bond Future	2,120.4100	2.1204	2,109.1400	2.1091	(0.532)	0	0	0
2014/03/05	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R201	08/05/2014			Bond Future	6.8406	104.5420	6.7822	104.5767	(0.854)	0.0000	0.0000	0
2014/03/05	R201	08/05/2014	4.75	Call	Bond Future	0.3100	0.0003	0.3700	0.0004	19.355	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
2014/03/05	R201	08/05/2014	4.76	Call	Bond Future	0.3300	0.0003	0.3900	0.0004	18.182	0	0	0
2014/03/05	R201	08/05/2014	4.74	Call	Bond Future	0.3000	0.0003	0.3600	0.0004	20.000	0	0	0
2014/03/05	R201	08/05/2014	4.76	Put	Bond Future	1,247.4000	1.2474	1,212.8100	1.2128	(2.773)	0	0	0
2014/03/05	R201	08/05/2014	4.75	Put	Bond Future	1,253.4400	1.2534	1,218.8500	1.2189	(2.760)	0	0	0
2014/03/05	R201	08/05/2014	4.74	Put	Bond Future	1,259.4900	1.2595	1,224.9000	1.2249	(2.746)	0	0	0
2014/03/05	R201	07/08/2014	5.31	Put	Bond Future	793.0000	0.7930	763.8200	0.7638	(3.680)	0	0	0
2014/03/05	R201	07/08/2014			Bond Future	7.4024	101.6738	7.3089	101.7070	(1.263)	0.0000	0.0000	0
2014/03/05	R201	07/08/2014	5.30	Put	Bond Future	796.1300	0.7961	766.9200	0.7669	(3.669)	0	0	0
2014/03/05	R201	07/08/2014	5.31	Call	Bond Future	43.7300	0.0437	47.7900	0.0478	9.284	0	0	0
2014/03/05	R201	07/08/2014	5.29	Call	Bond Future	42.8000	0.0428	46.7900	0.0468	9.322	0	0	0
2014/03/05	R201	07/08/2014	5.30	Call	Bond Future	43.2600	0.0433	47.2900	0.0473	9.316	0	0	0
2014/03/05	R201	07/08/2014	5.29	Put	Bond Future	799.2800	0.7993	770.0300	0.7700	(3.660)	0	0	0
2014/03/05	R202	08/05/2014	215.00	Call	Bond Future	4,530.0300	4.5300	4,492.8700	4.4929	(0.820)	0	0	0
2014/03/05	R202	08/05/2014			Bond Future	214.7980	214.7980	214.7951	214.7951	(0.001)	0.0000	0.0000	44,523
2014/03/05	R202	08/05/2014	215.01	Call	Bond Future	4,525.2100	4.5252	4,488.0500	4.4881	(0.821)	0	0	0
2014/03/05	R202	08/05/2014	214.99	Put	Bond Future	4,726.8900	4.7269	4,692.5500	4.6925	(0.726)	0	0	0
2014/03/05	R202	08/05/2014	215.01	Put	Bond Future	4,737.2500	4.7373	4,702.9100	4.7029	(0.725)	0	0	0
2014/03/05	R202	08/05/2014	214.99	Call	Bond Future	4,534.8500	4.5349	4,497.6900	4.4977	(0.819)	0	0	0
2014/03/05	R202	08/05/2014	215.00	Put	Bond Future	4,732.0700	4.7321	4,697.7300	4.6977	(0.726)	0	0	0
2014/03/05	R202	07/08/2014	207.99	Call	Bond Future	10,949.2600	10.9493	10,923.8600	10.9239	(0.232)	0	0	0
2014/03/05	R202	07/08/2014	208.00	Put	Bond Future	4,030.4300	4.0304	4,012.2100	4.0122	(0.452)	0	0	0
2014/03/05	R202	07/08/2014			Bond Future	214.9124	214.9124	214.9053	214.9053	(0.003)	0.0000	0.0000	0
2014/03/05	R202	07/08/2014	207.99	Put	Bond Future	4,026.8300	4.0268	4,008.6100	4.0086	(0.452)	0	0	0
2014/03/05	R202	07/08/2014	208.01	Put	Bond Future	4,034.0500	4.0340	4,015.8200	4.0158	(0.452)	0	0	0
2014/03/05	R202	07/08/2014	208.00	Call	Bond Future	10,942.8600	10.9429	10,917.4600	10.9175	(0.232)	0	0	0
2014/03/05	R202	07/08/2014	208.01	Call	Bond Future	10,936.4800	10.9365	10,911.0700	10.9111	(0.232)	0	0	0
2014/03/05	R203	08/05/2014	5.76	Call	Bond Future	0.7100	0.0007	0.5700	0.0006	(19.718)	0	0	0
2014/03/05	R203	08/05/2014	6.84	Call	Bond Future	62.8900	0.0629	60.4900	0.0605	(3.816)	0	0	29
2014/03/05	R203	08/05/2014	7.40	Put	Bond Future	1,731.9900	1.7320	1,639.7000	1.6397	(5.329)	0	0	0
2014/03/05	R203	08/05/2014	5.74	Call	Bond Future	0.6400	0.0006	0.5100	0.0005	(20.313)	0	0	0
2014/03/05	R203	08/05/2014			Bond Future	7.8853	102.3582	7.8527	102.4530	(0.413)	0.0000	0.0000	16,972
2014/03/05	R203	08/05/2014	5.76	Put	Bond Future	6,420.3000	6.4203	6,325.3700	6.3254	(1.479)	0	0	0
2014/03/05	R203	08/05/2014	6.84	Put	Bond Future	3,159.3800	3.1594	3,062.1900	3.0622	(3.076)	0	0	0
2014/03/05	R203	08/05/2014	5.75	Put	Bond Future	6,451.6500	6.4516	6,356.7200	6.3567	(1.471)	0	0	0
2014/03/05	R203	08/05/2014	5.74	Put	Bond Future	6,482.9900	6.4830	6,388.0700	6.3881	(1.464)	0	0	0
2014/03/05	R203	08/05/2014	7.40	Call	Bond Future	308.7300	0.3087	311.2300	0.3112	0.810	0	0	16
2014/03/05	R203	08/05/2014	5.75	Call	Bond Future	0.6800	0.0007	0.5400	0.0005	(20.588)	0	0	0
2014/03/05	R203	07/08/2014	7.30	Call	Bond Future	469.1200	0.4691	463.6000	0.4636	(1.177)	0	0	0
2014/03/05	R203	07/08/2014			Bond Future	8.0573	103.8689	8.0224	103.9632	(0.433)	0.0000	0.0000	0
2014/03/05	R203	07/08/2014	7.31	Call	Bond Future	476.4600	0.4765	470.8100	0.4708	(1.186)	0	0	0
2014/03/05	R203	07/08/2014	6.84	Put	Bond Future	3,574.1800	3.5742	3,471.3000	3.4713	(2.878)	0	0	0
2014/03/05	R203	07/08/2014	7.29	Put	Bond Future	2,560.1900	2.5602	2,460.5000	2.4605	(3.894)	0	0	0
2014/03/05	R203	07/08/2014	7.31	Put	Bond Future	2,519.4100	2.5194	2,419.4800	2.4195	(3.966)	0	0	0
2014/03/05	R203	07/08/2014	7.29	Call	Bond Future	461.8600	0.4619	456.4500	0.4565	(1.171)	0	0	0
2014/03/05	R203	07/08/2014	7.30	Put	Bond Future	2,539.7500	2.5397	2,439.9500	2.4400	(3.930)	0	0	0
2014/03/05	R203	07/08/2014	6.84	Call	Bond Future	219.9000	0.2199	211.3000	0.2113	(3.911)	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
2014/03/05	R203	06/11/2014	6.86	Call	Bond Future	375.7500	0.3758	386.9000	0.3869	2.967	0	0	0
2014/03/05	R203	06/11/2014			Bond Future	8.2341	101.3208	8.1963	101.4149	(0.458)	0.0000	0.0000	0
2014/03/05	R203	06/11/2014	6.98	Call	Bond Future	433.8200	0.4338	446.6200	0.4466	2.951	0	0	14
2014/03/05	R203	06/11/2014	6.84	Call	Bond Future	366.6900	0.3667	377.5900	0.3776	2.973	0	0	45
2014/03/05	R203	06/11/2014	6.85	Call	Bond Future	371.2000	0.3712	382.2200	0.3822	2.969	0	0	0
2014/03/05	R203	06/11/2014	6.98	Put	Bond Future	3,620.7400	3.6207	3,539.4400	3.5394	(2.245)	0	0	0
2014/03/05	R203	06/11/2014	6.84	Put	Bond Future	3,917.1900	3.9172	3,833.9900	3.8340	(2.124)	0	0	0
2014/03/05	R203	06/11/2014	6.86	Put	Bond Future	3,874.2100	3.8742	3,791.2600	3.7913	(2.141)	0	0	0
2014/03/05	R203	06/11/2014	6.85	Put	Bond Future	3,895.6800	3.8957	3,812.6000	3.8126	(2.133)	0	0	0
2014/03/05	R204	08/05/2014			Bond Future	8.1264	102.6515	8.0846	102.8093	(0.514)	0.0000	0.0000	31,206
2014/03/05	R204	08/05/2014	6.05	Call	Bond Future	2.4900	0.0025	1.3300	0.0013	(46.586)	0	0	0
2014/03/05	R204	08/05/2014	6.06	Call	Bond Future	2.6100	0.0026	1.4000	0.0014	(46.360)	0	0	0
2014/03/05	R204	08/05/2014	6.04	Call	Bond Future	2.3800	0.0024	1.2700	0.0013	(46.639)	0	0	0
2014/03/05	R204	08/05/2014	6.05	Put	Bond Future	8,223.3200	8.2233	8,064.3600	8.0644	(1.933)	0	0	0
2014/03/05	R204	08/05/2014	6.04	Put	Bond Future	8,264.7600	8.2648	8,105.8500	8.1059	(1.923)	0	0	0
2014/03/05	R204	08/05/2014	6.06	Put	Bond Future	8,181.9000	8.1819	8,022.8900	8.0229	(1.943)	0	0	0
2014/03/05	R204	07/08/2014			Bond Future	8.2743	100.1335	8.2301	100.2917	(0.534)	0.0000	0.0000	100
2014/03/05	R204	07/08/2014	7.44	Put	Bond Future	3,641.0900	3.6411	3,478.1000	3.4781	(4.476)	0	0	0
2014/03/05	R204	07/08/2014	7.46	Put	Bond Future	3,585.1400	3.5851	3,422.5100	3.4225	(4.536)	0	0	0
2014/03/05	R204	07/08/2014	7.45	Put	Bond Future	3,613.0600	3.6131	3,450.2500	3.4502	(4.506)	0	0	0
2014/03/05	R204	07/08/2014	7.78	Call	Bond Future	966.2300	0.9662	970.6800	0.9707	0.461	0	0	0
2014/03/05	R204	07/08/2014	7.46	Call	Bond Future	618.8300	0.6188	614.4400	0.6144	(0.709)	0	0	0
2014/03/05	R204	07/08/2014	7.44	Call	Bond Future	600.5700	0.6006	595.8200	0.5958	(0.791)	0	0	0
2014/03/05	R204	07/08/2014	7.78	Put	Bond Future	2,754.0400	2.7540	2,600.2500	2.6002	(5.584)	0	0	530
2014/03/05	R204	07/08/2014	7.45	Call	Bond Future	609.6500	0.6097	605.0800	0.6051	(0.750)	0	0	0
2014/03/05	R204	06/11/2014	7.99	Put	Bond Future	2,903.3500	2.9033	2,798.3700	2.7984	(3.616)	0	0	1,270
2014/03/05	R204	06/11/2014			Bond Future	8.4156	101.6925	8.3687	101.8515	(0.558)	0.0000	0.0000	0
2014/03/05	R204	06/11/2014	6.99	Put	Bond Future	5,463.2000	5.4632	5,323.7600	5.3238	(2.552)	0	0	0
2014/03/05	R204	06/11/2014	7.01	Put	Bond Future	5,403.3700	5.4034	5,264.3800	5.2644	(2.572)	0	0	0
2014/03/05	R204	06/11/2014	6.99	Call	Bond Future	487.5600	0.4876	507.1600	0.5072	4.020	0	0	0
2014/03/05	R204	06/11/2014	7.00	Put	Bond Future	5,433.2500	5.4333	5,294.0400	5.2940	(2.562)	0	0	0
2014/03/05	R204	06/11/2014	7.99	Call	Bond Future	1,449.1000	1.4491	1,503.1600	1.5032	3.731	0	0	0
2014/03/05	R204	06/11/2014	7.00	Call	Bond Future	493.5600	0.4936	513.3900	0.5134	4.018	0	0	0
2014/03/05	R204	06/11/2014	7.01	Call	Bond Future	499.6300	0.4996	519.6800	0.5197	4.013	0	0	0
2014/03/05	R207	08/05/2014	6.19	Put	Bond Future	9,940.7600	9.9408	9,806.3300	9.8063	(1.352)	0	0	0
2014/03/05	R207	08/05/2014	6.21	Put	Bond Future	9,843.6900	9.8437	9,709.1200	9.7091	(1.367)	0	0	0
2014/03/05	R207	08/05/2014			Bond Future	8.3580	97.4198	8.3273	97.5527	(0.368)	0.0000	0.0000	19,048
2014/03/05	R207	08/05/2014	6.20	Put	Bond Future	9,892.2200	9.8922	9,757.7100	9.7577	(1.360)	0	0	0
2014/03/05	R207	08/05/2014	6.20	Call	Bond Future	2.5800	0.0026	0.9200	0.0009	(64.341)	0	0	0
2014/03/05	R207	08/05/2014	6.21	Call	Bond Future	2.6900	0.0027	0.9700	0.0010	(63.941)	0	0	0
2014/03/05	R207	08/05/2014	6.19	Call	Bond Future	2.4600	0.0025	0.8800	0.0009	(64.228)	0	0	0
2014/03/05	R207	07/08/2014	7.69	Call	Bond Future	779.1100	0.7791	743.5800	0.7436	(4.560)	0	0	0
2014/03/05	R207	07/08/2014	7.70	Put	Bond Future	4,151.5400	4.1515	3,982.9800	3.9830	(4.060)	0	0	0
2014/03/05	R207	07/08/2014			Bond Future	8.4957	95.2165	8.4636	95.3495	(0.378)	0.0000	0.0000	0
2014/03/05	R207	07/08/2014	7.70	Call	Bond Future	790.1600	0.7902	754.6100	0.7546	(4.499)	0	0	0
2014/03/05	R207	07/08/2014	7.71	Call	Bond Future	801.3100	0.8013	765.7600	0.7658	(4.436)	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
2014/03/05	R207	07/08/2014	7.69	Put	Bond Future	4,183.6500	4.1837	4,015.1100	4.0151	(4.029)	0	0	0
2014/03/05	R207	07/08/2014	7.71	Put	Bond Future	4,119.5500	4.1195	3,950.9900	3.9510	(4.092)	0	0	0
2014/03/05	R207	06/11/2014	7.36	Put	Bond Future	5,895.8900	5.8959	5,776.1000	5.7761	(2.032)	0	0	0
2014/03/05	R207	06/11/2014			Bond Future	8.6206	96.6992	8.5869	96.8327	(0.390)	0.0000	0.0000	0
2014/03/05	R207	06/11/2014	7.35	Put	Bond Future	5,929.9000	5.9299	5,809.9200	5.8099	(2.023)	0	0	0
2014/03/05	R207	06/11/2014	7.36	Call	Bond Future	732.1600	0.7322	745.8700	0.7459	1.873	0	0	0
2014/03/05	R207	06/11/2014	7.34	Call	Bond Future	715.6000	0.7156	728.9500	0.7289	1.866	0	0	0
2014/03/05	R207	06/11/2014	7.35	Call	Bond Future	723.8500	0.7239	737.3700	0.7374	1.868	0	0	0
2014/03/05	R207	06/11/2014	7.34	Put	Bond Future	5,963.9900	5.9640	5,843.8400	5.8438	(2.015)	0	0	0
2014/03/05	R208	08/05/2014	6.31	Call	Bond Future	3.6800	0.0037	1.5500	0.0016	(57.880)	0	0	0
2014/03/05	R208	08/05/2014			Bond Future	8.4685	91.9541	8.4229	92.1758	(0.539)	0.0000	0.0000	11,020
2014/03/05	R208	08/05/2014	6.29	Call	Bond Future	3.3700	0.0034	1.4100	0.0014	(58.160)	0	0	0
2014/03/05	R208	08/05/2014	6.31	Put	Bond Future	11,259.2300	11.2592	11,035.3500	11.0354	(1.988)	0	0	0
2014/03/05	R208	08/05/2014	6.30	Put	Bond Future	11,315.0600	11.3151	11,091.2700	11.0913	(1.978)	0	0	0
2014/03/05	R208	08/05/2014	6.29	Put	Bond Future	11,370.9200	11.3709	11,147.2100	11.1472	(1.967)	0	0	0
2014/03/05	R208	08/05/2014	6.30	Call	Bond Future	3.5200	0.0035	1.4800	0.0015	(57.955)	0	0	0
2014/03/05	R208	07/08/2014	8.28	Call	Bond Future	1,735.2600	1.7353	1,757.7400	1.7577	1.295	0	0	0
2014/03/05	R208	07/08/2014			Bond Future	8.5870	93.3116	8.5395	93.5349	(0.553)	0.0000	0.0000	0
2014/03/05	R208	07/08/2014	7.80	Call	Bond Future	961.1900	0.9612	960.0500	0.9600	(0.119)	0	0	0
2014/03/05	R208	07/08/2014	7.79	Put	Bond Future	4,786.1100	4.7861	4,561.2000	4.5612	(4.699)	0	0	0
2014/03/05	R208	07/08/2014	7.81	Put	Bond Future	4,713.2700	4.7133	4,489.3900	4.4894	(4.750)	0	0	0
2014/03/05	R208	07/08/2014	7.80	Put	Bond Future	4,749.6100	4.7496	4,525.2100	4.5252	(4.725)	0	0	0
2014/03/05	R208	07/08/2014	8.28	Put	Bond Future	3,190.6000	3.1906	2,989.8200	2.9898	(6.293)	0	0	630
2014/03/05	R208	07/08/2014	7.81	Call	Bond Future	974.1800	0.9742	973.5600	0.9736	(0.064)	0	0	0
2014/03/05	R208	07/08/2014	7.79	Call	Bond Future	948.3200	0.9483	946.6700	0.9467	(0.174)	0	0	0
2014/03/05	R208	06/11/2014	7.46	Call	Bond Future	885.4700	0.8855	932.6100	0.9326	5.324	0	0	0
2014/03/05	R208	06/11/2014			Bond Future	8.7001	91.3649	8.6506	91.5901	(0.570)	0.0000	0.0000	0
2014/03/05	R208	06/11/2014	7.44	Call	Bond Future	865.8900	0.8659	912.1900	0.9122	5.347	0	0	0
2014/03/05	R208	06/11/2014	7.45	Call	Bond Future	875.6400	0.8756	922.3500	0.9223	5.334	0	0	0
2014/03/05	R208	06/11/2014	8.50	Put	Bond Future	3,389.8200	3.3898	3,271.0300	3.2710	(3.504)	0	0	1,520
2014/03/05	R208	06/11/2014	7.44	Put	Bond Future	6,812.0600	6.8121	6,633.1200	6.6331	(2.627)	0	0	0
2014/03/05	R208	06/11/2014	7.46	Put	Bond Future	6,733.6000	6.7336	6,555.5000	6.5555	(2.645)	0	0	0
2014/03/05	R208	06/11/2014	8.50	Call	Bond Future	2,476.0900	2.4761	2,582.5400	2.5825	4.299	0	0	0
2014/03/05	R208	06/11/2014	7.45	Put	Bond Future	6,772.7800	6.7728	6,594.2500	6.5942	(2.636)	0	0	0
2014/03/05	R209	08/05/2014	9.63	Call	Bond Future	4,565.5700	4.5656	4,585.6500	4.5856	0.440	0	0	0
2014/03/05	R209	08/05/2014			Bond Future	9.1317	73.6366	9.1085	73.8083	(0.255)	0.0000	0.0000	25,105
2014/03/05	R209	08/05/2014	7.85	Call	Bond Future	130.3500	0.1304	103.4100	0.1034	(20.667)	0	0	0
2014/03/05	R209	08/05/2014	9.00	Put	Bond Future	2,949.7100	2.9497	2,721.4200	2.7214	(7.739)	0	0	0
2014/03/05	R209	08/05/2014	9.50	Call	Bond Future	3,947.7000	3.9477	3,948.2400	3.9482	0.014	0	0	0
2014/03/05	R209	08/05/2014	7.86	Call	Bond Future	134.5100	0.1345	107.0100	0.1070	(20.445)	0	0	0
2014/03/05	R209	08/05/2014	9.75	Put	Bond Future	821.7300	0.8217	688.3000	0.6883	(16.238)	0	0	7,262
2014/03/05	R209	08/05/2014	9.85	Put	Bond Future	674.1400	0.6741	555.5800	0.5556	(17.587)	0	0	10,000
2014/03/05	R209	08/05/2014	8.50	Put	Bond Future	5,646.7000	5.6467	5,411.0700	5.4111	(4.173)	0	0	0
2014/03/05	R209	08/05/2014	7.84	Call	Bond Future	126.2900	0.1263	99.9200	0.0999	(20.881)	0	0	0
2014/03/05	R209	08/05/2014	7.85	Put	Bond Future	10,615.1600	10.6152	10,416.4700	10.4165	(1.872)	0	0	0
2014/03/05	R209	08/05/2014	9.50	Put	Bond Future	1,310.5600	1.3106	1,139.3500	1.1394	(13.064)	0	0	640

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/05	R209	08/05/2014	7.84	Put	Bond Future	10,701.7600		10.7018	10,503.6400	10.5036	(1.851)	0	0	0
2014/03/05	R209	08/05/2014	9.63	Put	Bond Future	1,033.3200		1.0333	881.6500	0.8817	(14.678)	0	0	883
2014/03/05	R209	08/05/2014	9.85	Call	Bond Future	5,680.5500		5.6805	5,733.7400	5.7337	0.936	0	0	0
2014/03/05	R209	08/05/2014	7.86	Put	Bond Future	10,528.8000		10.5288	10,329.5500	10.3295	(1.892)	0	0	0
2014/03/05	R209	08/05/2014	9.75	Call	Bond Future	5,164.3000		5.1643	5,202.6200	5.2026	0.742	0	0	0
2014/03/05	R209	08/05/2014	8.50	Call	Bond Future	749.0600		0.7491	685.1800	0.6852	(8.528)	0	0	640
2014/03/05	R209	08/05/2014	9.00	Call	Bond Future	1,968.8000		1.9688	1,912.2600	1.9123	(2.872)	0	0	640
2014/03/05	R209	07/08/2014	9.04	Put	Bond Future	4,450.9900		4.4510	4,241.8700	4.2419	(4.698)	0	0	0
2014/03/05	R209	07/08/2014			Bond Future	9.2091		74.7238	9.1854	74.8966	(0.258)	0.0000	0.0000	0
2014/03/05	R209	07/08/2014	9.06	Put	Bond Future	4,367.4100		4.3674	4,159.2800	4.1593	(4.766)	0	0	0
2014/03/05	R209	07/08/2014	9.05	Put	Bond Future	4,409.0500		4.4090	4,200.4200	4.2004	(4.732)	0	0	0
2014/03/05	R209	07/08/2014	9.05	Call	Bond Future	3,238.1200		3.2381	3,202.3500	3.2024	(1.105)	0	0	0
2014/03/05	R209	07/08/2014	9.06	Call	Bond Future	3,270.9400		3.2709	3,235.6700	3.2357	(1.078)	0	0	0
2014/03/05	R209	07/08/2014	9.04	Call	Bond Future	3,205.4800		3.2055	3,169.2200	3.1692	(1.131)	0	0	0
2014/03/05	R209	06/11/2014			Bond Future	9.2815		72.7397	9.2573	72.9139	(0.261)	0.0000	0.0000	0
2014/03/05	R209	06/11/2014	8.99	Put	Bond Future	5,849.2400		5.8492	5,753.0900	5.7531	(1.644)	0	0	0
2014/03/05	R209	06/11/2014	9.01	Put	Bond Future	5,761.5900		5.7616	5,666.5500	5.6665	(1.650)	0	0	0
2014/03/05	R209	06/11/2014	9.00	Put	Bond Future	5,805.2900		5.8053	5,709.8100	5.7098	(1.645)	0	0	0
2014/03/05	R209	06/11/2014	8.99	Call	Bond Future	3,709.9300		3.7099	3,788.0600	3.7881	2.106	0	0	0
2014/03/05	R209	06/11/2014	9.00	Call	Bond Future	3,740.9800		3.7410	3,819.7800	3.8198	2.106	0	0	0
2014/03/05	R209	06/11/2014	9.01	Call	Bond Future	3,772.1700		3.7722	3,851.4100	3.8514	2.101	0	0	0
2014/03/05	R210	08/05/2014			Bond Future	160.6140		160.6140	160.6112	160.6112	(0.002)	0.0000	0.0000	719
2014/03/05	R210	08/05/2014	159.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R210	08/05/2014	160.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R210	08/05/2014	160.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R210	08/05/2014	160.01	Call	Bond Future	604.0300		0.6040	601.2200	0.6012	(0.465)	0	0	0
2014/03/05	R210	08/05/2014	159.99	Call	Bond Future	624.0300		0.6240	621.2200	0.6212	(0.450)	0	0	0
2014/03/05	R210	08/05/2014	160.00	Call	Bond Future	614.0300		0.6140	611.2200	0.6112	(0.458)	0	0	0
2014/03/05	R210	07/08/2014			Bond Future	163.0045		163.0045	162.9985	162.9985	(0.004)	0.0000	0.0000	0
2014/03/05	R210	07/08/2014	159.00	Call	Bond Future	4,004.4600		4.0045	3,998.5200	3.9985	(0.148)	0	0	0
2014/03/05	R210	07/08/2014	159.01	Call	Bond Future	3,994.4600		3.9945	3,988.5200	3.9885	(0.149)	0	0	0
2014/03/05	R210	07/08/2014	158.99	Call	Bond Future	4,014.4600		4.0145	4,008.5200	4.0085	(0.148)	0	0	0
2014/03/05	R210	07/08/2014	159.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R210	07/08/2014	159.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R210	07/08/2014	158.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R211	08/05/2014	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R211	08/05/2014	130.00	Put	Bond Future	2,601.5500		2.6015	2,614.7000	2.6147	0.505	0	0	0
2014/03/05	R211	08/05/2014			Bond Future	127.3984		127.3984	127.3853	127.3853	(0.010)	0.0000	0.0000	390
2014/03/05	R211	08/05/2014	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R211	08/05/2014	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R211	08/05/2014	129.99	Put	Bond Future	2,591.5500		2.5915	2,604.7000	2.6047	0.507	0	0	0
2014/03/05	R211	08/05/2014	130.01	Put	Bond Future	2,611.5500		2.6115	2,624.7000	2.6247	0.504	0	0	0
2014/03/05	R211	07/08/2014	127.99	Put	Bond Future	253.3400		0.2533	269.0300	0.2690	6.193	0	0	0
2014/03/05	R211	07/08/2014			Bond Future	127.7367		127.7367	127.7210	127.7210	(0.012)	0.0000	0.0000	0
2014/03/05	R211	07/08/2014	128.01	Put	Bond Future	273.3400		0.2733	289.0300	0.2890	5.740	0	0	0
2014/03/05	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
2014/03/05	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R211	07/08/2014	128.00	Put	Bond Future	263.3400	0.2633	279.0300	0.2790	5.958	0	0	0
2014/03/05	R212	08/05/2014			Bond Future	128.9463	128.9463	128.9431	128.9431	(0.002)	0.0000	0.0000	21,797
2014/03/05	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R212	08/05/2014	131.99	Put	Bond Future	3,043.7500	3.0438	3,046.8700	3.0469	0.103	0	0	0
2014/03/05	R212	08/05/2014	132.01	Put	Bond Future	3,063.7500	3.0638	3,066.8700	3.0669	0.102	0	0	0
2014/03/05	R212	08/05/2014	132.00	Put	Bond Future	3,053.7500	3.0538	3,056.8700	3.0569	0.102	0	0	0
2014/03/05	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R212	07/08/2014	128.99	Call	Bond Future	165.4600	0.1655	159.8900	0.1599	(3.366)	0	0	0
2014/03/05	R212	07/08/2014			Bond Future	129.1555	129.1555	129.1499	129.1499	(0.004)	0.0000	0.0000	0
2014/03/05	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R212	07/08/2014	129.00	Call	Bond Future	155.4600	0.1555	149.8900	0.1499	(3.583)	0	0	0
2014/03/05	R212	07/08/2014	129.01	Call	Bond Future	145.4600	0.1455	139.8900	0.1399	(3.829)	0	0	0
2014/03/05	R213	08/05/2014	7.65	Put	Bond Future	11,247.5400	11.2475	11,070.1800	11.0702	(1.577)	0	0	0
2014/03/05	R213	08/05/2014			Bond Future	9.0097	84.1589	8.9915	84.2951	(0.202)	0.0000	0.0000	21,730
2014/03/05	R213	08/05/2014	7.64	Put	Bond Future	11,333.9300	11.3339	11,157.5500	11.1576	(1.556)	0	0	0
2014/03/05	R213	08/05/2014	7.66	Put	Bond Future	11,161.3500	11.1613	10,982.9900	10.9830	(1.598)	0	0	0
2014/03/05	R213	08/05/2014	7.65	Call	Bond Future	103.9200	0.1039	62.8500	0.0629	(39.521)	0	0	0
2014/03/05	R213	08/05/2014	7.64	Call	Bond Future	100.6100	0.1006	60.5200	0.0605	(39.847)	0	0	0
2014/03/05	R213	08/05/2014	7.66	Call	Bond Future	107.3100	0.1073	65.2400	0.0652	(39.204)	0	0	0
2014/03/05	R213	07/08/2014	8.86	Call	Bond Future	2,976.1600	2.9762	2,884.3900	2.8844	(3.084)	0	0	0
2014/03/05	R213	07/08/2014	8.84	Call	Bond Future	2,913.1900	2.9132	2,820.4400	2.8204	(3.184)	0	0	0
2014/03/05	R213	07/08/2014			Bond Future	9.0924	85.4010	9.0738	85.5377	(0.204)	0.0000	0.0000	0
2014/03/05	R213	07/08/2014	8.85	Call	Bond Future	2,944.5700	2.9446	2,852.3100	2.8523	(3.133)	0	0	0
2014/03/05	R213	07/08/2014	8.84	Put	Bond Future	4,801.5900	4.8016	4,572.2100	4.5722	(4.777)	0	0	0
2014/03/05	R213	07/08/2014	8.86	Put	Bond Future	4,712.6300	4.7126	4,484.2300	4.4842	(4.847)	0	0	0
2014/03/05	R213	07/08/2014	8.85	Put	Bond Future	4,756.9600	4.7570	4,528.0700	4.5281	(4.812)	0	0	0
2014/03/05	R213	06/11/2014	8.84	Call	Bond Future	3,501.7800	3.5018	3,584.4500	3.5844	2.361	0	0	0
2014/03/05	R213	06/11/2014	8.85	Put	Bond Future	5,910.0000	5.9100	5,855.8100	5.8558	(0.917)	0	0	0
2014/03/05	R213	06/11/2014			Bond Future	9.1712	83.1878	9.1523	83.3253	(0.207)	0.0000	0.0000	0
2014/03/05	R213	06/11/2014	8.85	Call	Bond Future	3,532.4200	3.5324	3,615.7200	3.6157	2.358	0	0	0
2014/03/05	R213	06/11/2014	8.86	Call	Bond Future	3,563.2100	3.5632	3,647.1500	3.6471	2.356	0	0	0
2014/03/05	R213	06/11/2014	8.84	Put	Bond Future	5,954.9700	5.9550	5,900.1500	5.9001	(0.921)	0	0	0
2014/03/05	R213	06/11/2014	8.86	Put	Bond Future	5,865.2700	5.8653	5,811.7200	5.8117	(0.913)	0	0	0
2014/03/05	R214	08/05/2014			Bond Future	9.2145	74.4655	9.1914	74.6422	(0.250)	0.0000	0.0000	5,055
2014/03/05	R214	08/05/2014	9.00	Call	Bond Future	1,831.3600	1.8314	1,662.6200	1.6626	(9.214)	0	0	0
2014/03/05	R214	08/05/2014	8.99	Put	Bond Future	3,551.5300	3.5515	3,205.9800	3.2060	(9.730)	0	0	0
2014/03/05	R214	08/05/2014	9.01	Put	Bond Future	3,454.5400	3.4545	3,109.4000	3.1094	(9.991)	0	0	0
2014/03/05	R214	08/05/2014	9.00	Put	Bond Future	3,502.8100	3.5028	3,157.4400	3.1574	(9.860)	0	0	0
2014/03/05	R214	08/05/2014	9.01	Call	Bond Future	1,862.4400	1.8624	1,693.9300	1.6939	(9.048)	0	0	0
2014/03/05	R214	08/05/2014	8.99	Call	Bond Future	1,800.6000	1.8006	1,631.6800	1.6317	(9.381)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/05	R214	07/08/2014	9.54	Put	Bond Future	3,070.6500		3.0706	2,832.4200	2.8324	(7.758)	0	0	0
2014/03/05	R214	07/08/2014			Bond Future	9.2907		75.4714	9.2671	75.6493	(0.253)	0.0000	0.0000	0
2014/03/05	R214	07/08/2014	9.56	Put	Bond Future	3,008.5800		3.0086	2,772.0700	2.7721	(7.861)	0	0	0
2014/03/05	R214	07/08/2014	9.55	Put	Bond Future	3,039.4800		3.0395	2,802.1100	2.8021	(7.810)	0	0	0
2014/03/05	R214	07/08/2014	9.56	Call	Bond Future	4,992.5800		4.9926	4,934.0000	4.9340	(1.173)	0	0	0
2014/03/05	R214	07/08/2014	9.54	Call	Bond Future	4,910.4700		4.9105	4,850.1700	4.8502	(1.228)	0	0	0
2014/03/05	R214	07/08/2014	9.55	Call	Bond Future	4,951.4500		4.9514	4,892.0100	4.8920	(1.200)	0	0	0
2014/03/05	R214	06/11/2014	9.64	Call	Bond Future	5,854.2700		5.8543	6,022.5200	6.0225	2.874	0	0	0
2014/03/05	R214	06/11/2014			Bond Future	9.3632		73.3586	9.3391	73.5380	(0.257)	0.0000	0.0000	0
2014/03/05	R214	06/11/2014	9.65	Call	Bond Future	5,893.8300		5.8938	6,062.3900	6.0624	2.860	0	0	0
2014/03/05	R214	06/11/2014	9.66	Call	Bond Future	5,933.4800		5.9335	6,102.3500	6.1024	2.846	0	0	0
2014/03/05	R214	06/11/2014	9.64	Put	Bond Future	3,842.8500		3.8429	3,831.6300	3.8316	(0.292)	0	0	0
2014/03/05	R214	06/11/2014	9.66	Put	Bond Future	3,780.3900		3.7804	3,769.7900	3.7698	(0.280)	0	0	0
2014/03/05	R214	06/11/2014	9.65	Put	Bond Future	3,811.5100		3.8115	3,800.6000	3.8006	(0.286)	0	0	0
2014/03/05	R248	08/05/2014	9.04	Put	Bond Future	2,561.1500		2.5612	2,334.8700	2.3349	(8.835)	0	0	0
2014/03/05	R248	08/05/2014			Bond Future	9.2966		96.1288	9.2734	96.3550	(0.249)	0.0000	0.0000	13,515
2014/03/05	R248	08/05/2014	9.06	Put	Bond Future	2,357.0800		2.3571	2,130.8000	2.1308	(9.600)	0	0	0
2014/03/05	R248	08/05/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R248	08/05/2014	9.05	Put	Bond Future	2,459.0200		2.4590	2,232.7400	2.2327	(9.202)	0	0	0
2014/03/05	R248	08/05/2014	9.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R248	08/05/2014	9.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R248	07/08/2014			Bond Future	9.3758		97.4262	9.3521	97.6540	(0.253)	0.0000	0.0000	0
2014/03/05	R248	07/08/2014	9.65	Call	Bond Future	2,565.6300		2.5656	2,793.5100	2.7935	8.882	0	0	0
2014/03/05	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R248	07/08/2014	9.66	Call	Bond Future	2,656.8100		2.6568	2,884.6900	2.8847	8.577	0	0	0
2014/03/05	R248	07/08/2014	9.64	Call	Bond Future	2,474.2800		2.4743	2,702.1600	2.7022	9.210	0	0	0
2014/03/05	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R248	06/11/2014			Bond Future	9.4514		94.5173	9.4271	94.7472	(0.257)	0.0000	0.0000	0
2014/03/05	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R248	06/11/2014	9.72	Call	Bond Future	2,478.8300		2.4788	2,708.7100	2.7087	9.274	0	0	0
2014/03/05	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/05	R248	06/11/2014	9.73	Call	Bond Future	2,568.8100		2.5688	2,798.6900	2.7987	8.949	0	0	0
2014/03/05	R248	06/11/2014	9.74	Call	Bond Future	2,658.6200		2.6586	2,888.5000	2.8885	8.647	0	0	0

Total

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