



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 07/03/2014 to 07/03/2014

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
2014/03/07	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	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
2014/03/07	2025	08/05/2014			Bond Future	109.3217		109.3217	110.1740	0.780	0.0000	0.0000	0
2014/03/07	2025	08/05/2014	110.99	Put	Bond Future	1,668.3500	1.6684	816.0000	0.8160	(51.089)	0	0	0
2014/03/07	2025	08/05/2014	111.00	Put	Bond Future	1,678.3500	1.6784	826.0000	0.8260	(50.785)	0	0	0
2014/03/07	2025	08/05/2014	111.01	Put	Bond Future	1,688.3500	1.6884	836.0000	0.8360	(50.484)	0	0	0
2014/03/07	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2025	07/08/2014	109.01	Call	Bond Future	814.4300	0.8144	1,679.5200	1.6795	106.220	0	0	0
2014/03/07	2025	07/08/2014			Bond Future	109.8244	109.8244	110.6895	110.6895	0.788	0.0000	0.0000	0
2014/03/07	2025	07/08/2014	108.99	Call	Bond Future	834.4300	0.8344	1,699.5200	1.6995	103.674	0	0	0
2014/03/07	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2025	07/08/2014	109.00	Call	Bond Future	824.4300	0.8244	1,689.5200	1.6895	104.932	0	0	0
2014/03/07	2030	08/05/2014			Bond Future	8.9209	94.5279	8.9710	94.1334	0.562	0.0000	0.0000	1,559
2014/03/07	2030	08/05/2014	9.00	Call	Bond Future	621.6200	0.6216	227.1000	0.2271	(63.466)	0	0	0
2014/03/07	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2030	08/05/2014	9.01	Call	Bond Future	699.8000	0.6998	305.2800	0.3053	(56.376)	0	0	0
2014/03/07	2030	08/05/2014	8.99	Call	Bond Future	543.3500	0.5434	148.8300	0.1488	(72.609)	0	0	0
2014/03/07	2030	07/08/2014	8.99	Put	Bond Future	155.5100	0.1555	555.8900	0.5559	257.463	0	0	0
2014/03/07	2030	07/08/2014			Bond Future	9.0100	91.9137	9.0618	91.5133	0.575	0.0000	0.0000	0
2014/03/07	2030	07/08/2014	9.01	Put	Bond Future	0.1600	0.0002	400.5400	0.4005	250237.500	0	0	0
2014/03/07	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2030	07/08/2014	9.00	Put	Bond Future	77.7900	0.0778	478.1700	0.4782	514.693	0	0	0
2014/03/07	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2030	06/11/2014			Bond Future	9.0878	93.3420	9.1417	92.9320	0.593	0.0000	0.0000	0
2014/03/07	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2030	06/11/2014	8.99	Put	Bond Future	751.2000	0.7512	1,161.2500	1.1613	54.586	0	0	0
2014/03/07	2030	06/11/2014	9.01	Put	Bond Future	596.8700	0.5969	1,006.9200	1.0069	68.700	0	0	0
2014/03/07	2030	06/11/2014	9.00	Put	Bond Future	673.9900	0.6740	1,084.0400	1.0840	60.839	0	0	0
2014/03/07	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2037	08/05/2014			Bond Future	9.0915	96.7284	9.1570	96.1354	0.720	0.0000	0.0000	5,914
2014/03/07	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2037	08/05/2014	9.38	Call	Bond Future	2,569.9200	2.5699	1,976.9100	1.9769	(23.075)	0	0	0
2014/03/07	2037	08/05/2014	9.39	Call	Bond Future	2,656.9800	2.6570	2,063.9700	2.0640	(22.319)	0	0	0
2014/03/07	2037	08/05/2014	9.37	Call	Bond Future	2,482.7200	2.4827	1,889.7100	1.8897	(23.885)	0	0	0
2014/03/07	2037	07/08/2014	9.06	Put	Bond Future	1,038.4800	1.0385	1,640.2900	1.6403	57.951	0	0	0
2014/03/07	2037	07/08/2014			Bond Future	9.1748	93.8962	9.2423	93.2944	0.736	0.0000	0.0000	3,280
2014/03/07	2037	07/08/2014	9.05	Put	Bond Future	1,129.7800	1.1298	1,731.5900	1.7316	53.268	0	0	0
2014/03/07	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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2014/03/07	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2037	07/08/2014	9.04	Put	Bond Future	1,221.2200	1.2212	1,823.0300	1.8230	49.279	0	0	0
2014/03/07	2037	06/11/2014	9.69	Call	Bond Future	3,782.5100	3.7825	3,167.8400	3.1678	(16.250)	0	0	0
2014/03/07	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2037	06/11/2014			Bond Future	9.2476	95.2384	9.3175	94.6237	0.756	0.0000	0.0000	0
2014/03/07	2037	06/11/2014	9.70	Call	Bond Future	3,865.1300	3.8651	3,250.4600	3.2505	(15.903)	0	0	0
2014/03/07	2037	06/11/2014	9.71	Call	Bond Future	3,947.6300	3.9476	3,332.9600	3.3330	(15.571)	0	0	0
2014/03/07	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2038	08/05/2014			Bond Future	109.5874	109.5874	109.9901	109.9901	0.367	0.0000	0.0000	57
2014/03/07	2038	08/05/2014	109.00	Call	Bond Future	587.3900	0.5874	990.0900	0.9901	68.558	0	0	0
2014/03/07	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2038	08/05/2014	109.01	Call	Bond Future	577.3900	0.5774	980.0900	0.9801	69.745	0	0	0
2014/03/07	2038	08/05/2014	108.99	Call	Bond Future	597.3900	0.5974	1,000.0900	1.0001	67.410	0	0	0
2014/03/07	2038	07/08/2014			Bond Future	109.9539	109.9539	110.3626	110.3626	0.372	0.0000	0.0000	0
2014/03/07	2038	07/08/2014	106.00	Call	Bond Future	3,953.9100	3.9539	4,362.5600	4.3626	10.335	0	0	0
2014/03/07	2038	07/08/2014	106.01	Call	Bond Future	3,943.9100	3.9439	4,352.5600	4.3526	10.362	0	0	0
2014/03/07	2038	07/08/2014	105.99	Call	Bond Future	3,963.9100	3.9639	4,372.5600	4.3726	10.309	0	0	0
2014/03/07	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2046	08/05/2014			Bond Future	107.4697	107.4697	108.1894	108.1894	0.670	0.0000	0.0000	5,218
2014/03/07	2046	08/05/2014	104.35	Call	Bond Future	3,119.7300	3.1197	3,839.4000	3.8394	23.068	0	0	0
2014/03/07	2046	08/05/2014	104.36	Call	Bond Future	3,109.7300	3.1097	3,829.4000	3.8294	23.143	0	0	0
2014/03/07	2046	08/05/2014	104.34	Call	Bond Future	3,129.7300	3.1297	3,849.4000	3.8494	22.995	0	0	0
2014/03/07	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2046	07/08/2014			Bond Future	109.0672	109.0672	109.7974	109.7974	0.670	0.0000	0.0000	0
2014/03/07	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2046	07/08/2014	104.44	Call	Bond Future	4,627.2000	4.6272	5,357.4300	5.3574	15.781	0	0	0
2014/03/07	2046	07/08/2014	104.45	Call	Bond Future	4,617.2000	4.6172	5,347.4300	5.3474	15.815	0	0	0
2014/03/07	2046	07/08/2014	104.43	Call	Bond Future	4,637.2000	4.6372	5,367.4300	5.3674	15.747	0	0	0
2014/03/07	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2046	06/11/2014	104.45	Call	Bond Future	4,988.0000	4.9880	5,725.5400	5.7255	14.786	0	0	0
2014/03/07	2046	06/11/2014			Bond Future	109.4380	109.4380	110.1755	110.1755	0.674	0.0000	0.0000	0
2014/03/07	2046	06/11/2014	104.43	Call	Bond Future	5,008.0000	5.0080	5,745.5400	5.7455	14.727	0	0	0
2014/03/07	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2046	06/11/2014	104.44	Call	Bond Future	4,998.0000	4.9980	5,735.5400	5.7355	14.757	0	0	0

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2014/03/07	2050	08/05/2014	114.99	Put	Bond Future	801.2000	0.8012	525.3100	0.5253	(34.435)	0	0	0
2014/03/07	2050	08/05/2014	115.01	Put	Bond Future	821.2000	0.8212	545.3100	0.5453	(33.596)	0	0	0
2014/03/07	2050	08/05/2014			Bond Future	114.1888	114.1888	114.4647	114.4647	0.242	0.0000	0.0000	472
2014/03/07	2050	08/05/2014	115.00	Put	Bond Future	811.2000	0.8112	535.3100	0.5353	(34.010)	0	0	0
2014/03/07	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2050	07/08/2014			Bond Future	114.4828	114.4828	114.7626	114.7626	0.244	0.0000	0.0000	0
2014/03/07	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	2050	07/08/2014	112.00	Call	Bond Future	2,482.8300	2.4828	2,762.6100	2.7626	11.269	0	0	0
2014/03/07	2050	07/08/2014	112.01	Call	Bond Future	2,472.8300	2.4728	2,752.6100	2.7526	11.314	0	0	0
2014/03/07	2050	07/08/2014	111.99	Call	Bond Future	2,492.8300	2.4928	2,772.6100	2.7726	11.223	0	0	0
2014/03/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	AL37	08/05/2014			Index Future	411.2230	411.2230	410.3490	410.3490	(0.213)	0.0000	0.0000	0
2014/03/07	AL37	07/08/2014			Index Future	417.2850	417.2850	416.3980	416.3980	(0.213)	0.0000	0.0000	0
2014/03/07	AL7T	08/05/2014			Index Future	484.0100	484.0100	482.3960	482.3960	(0.333)	0.0000	0.0000	1
2014/03/07	AL7T	07/08/2014			Index Future	491.1450	491.1450	489.5070	489.5070	(0.334)	0.0000	0.0000	0
2014/03/07	ALBI	08/05/2014			Index Future	440.7980	440.7980	439.2770	439.2770	(0.345)	0.0000	0.0000	704
2014/03/07	ALBI	07/08/2014			Index Future	447.2950	447.2950	445.7520	445.7520	(0.345)	0.0000	0.0000	0
2014/03/07	ALBI	06/11/2014			Index Future	454.2370	454.2370	452.6540	452.6540	(0.348)	0.0000	0.0000	0
2014/03/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	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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2014/03/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/03/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/07	EL28	08/05/2014	114.01	Call	Bond Future	1,594.8800	1.5949	1,594.4800	1.5945	(0.025)	0	0	0
2014/03/07	EL28	08/05/2014			Bond Future	115.6049	115.6049	115.6045	115.6045	0.000	0.0000	0.0000	0
2014/03/07	EL28	08/05/2014	113.99	Call	Bond Future	1,614.8800	1.6149	1,614.4800	1.6145	(0.025)	0	0	0
2014/03/07	EL28	08/05/2014	114.00	Call	Bond Future	1,604.8800	1.6049	1,604.4800	1.6045	(0.025)	0	0	0
2014/03/07	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	EL28	07/08/2014	114.00	Call	Bond Future	3,323.4900	3.3235	3,323.0800	3.3231	(0.012)	0	0	0
2014/03/07	EL28	07/08/2014			Bond Future	117.3235	117.3235	117.3231	117.3231	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
2014/03/07	EL28	07/08/2014	114.01	Call	Bond Future	3,313.4900	3.3135	3,313.0800	3.3131	(0.012)	0	0	0
2014/03/07	EL28	07/08/2014	113.99	Call	Bond Future	3,333.4900	3.3335	3,333.0800	3.3331	(0.012)	0	0	0
2014/03/07	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	ES33	08/05/2014	9.55	Put	Bond Future	1,176.1600	1.1762	1,579.4500	1.5794	34.289	0	0	0
2014/03/07	ES33	08/05/2014			Bond Future	9.7081	82.0748	9.7631	81.6715	0.567	0.0000	0.0000	6,292
2014/03/07	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	ES33	08/05/2014	9.54	Put	Bond Future	1,251.4500	1.2514	1,654.7400	1.6547	32.226	0	0	0
2014/03/07	ES33	08/05/2014	9.56	Put	Bond Future	1,100.9700	1.1010	1,504.2600	1.5043	36.630	0	0	0
2014/03/07	ES33	07/08/2014			Bond Future	9.8092	83.1764	9.8661	82.7670	0.579	0.0000	0.0000	0
2014/03/07	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	ES33	07/08/2014	10.14	Call	Bond Future	2,338.3700	2.3384	1,929.0700	1.9291	(17.504)	0	0	0
2014/03/07	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	ES33	07/08/2014	10.15	Call	Bond Future	2,407.4100	2.4074	1,998.1100	1.9981	(17.002)	0	0	0
2014/03/07	ES33	07/08/2014	10.16	Call	Bond Future	2,476.3600	2.4764	2,067.0600	2.0671	(16.528)	0	0	0
2014/03/07	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	ES33	06/11/2014			Bond Future	9.9073	80.6841	9.9664	80.2654	0.596	0.0000	0.0000	0
2014/03/07	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	ES33	06/11/2014	10.29	Call	Bond Future	2,651.8900	2.6519	2,233.2400	2.2332	(15.787)	0	0	0
2014/03/07	ES33	06/11/2014	10.30	Call	Bond Future	2,719.3500	2.7194	2,300.7000	2.3007	(15.395)	0	0	0
2014/03/07	ES33	06/11/2014	10.31	Call	Bond Future	2,786.7100	2.7867	2,368.0600	2.3681	(15.023)	0	0	0
2014/03/07	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	GOVI	08/05/2014			GOVI	439.6240	439.6240	438.2050	438.2050	(0.323)	0.0000	0.0000	304
2014/03/07	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	GOVI	08/05/2014	441.99	Put	GOVI	23,660.0000	2.3660	37,850.0000	3.7850	59.975	0	0	0
2014/03/07	GOVI	08/05/2014	442.01	Put	GOVI	23,860.0000	2.3860	38,050.0000	3.8050	59.472	0	0	0
2014/03/07	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	GOVI	08/05/2014	442.00	Put	GOVI	23,760.0000	2.3760	37,950.0000	3.7950	59.722	0	0	0
2014/03/07	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	GOVI	07/08/2014			GOVI	446.1050	446.1050	444.6640	444.6640	(0.323)	0.0000	0.0000	175
2014/03/07	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	GOVI	07/08/2014	459.99	Put	GOVI	138,850.0000	13.8850	153,260.0000	15.3260	10.378	0	0	0
2014/03/07	GOVI	07/08/2014	460.01	Put	GOVI	139,050.0000	13.9050	153,460.0000	15.3460	10.363	0	0	0
2014/03/07	GOVI	07/08/2014	460.00	Put	GOVI	138,950.0000	13.8950	153,360.0000	15.3360	10.371	0	0	0
2014/03/07	GOVI	06/11/2014	449.01	Call	GOVI	40,180.0000	4.0180	25,390.0000	2.5390	(36.809)	0	0	0
2014/03/07	GOVI	06/11/2014			GOVI	453.0280	453.0280	451.5490	451.5490	(0.326)	0.0000	0.0000	0
2014/03/07	GOVI	06/11/2014	448.99	Call	GOVI	40,380.0000	4.0380	25,590.0000	2.5590	(36.627)	0	0	0
2014/03/07	GOVI	06/11/2014	449.00	Call	GOVI	40,280.0000	4.0280	25,490.0000	2.5490	(36.718)	0	0	0
2014/03/07	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/03/07	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/03/07	IGOV	08/05/2014			Index Future	201.1550	201.1550	201.7060	201.7060	0.274	0.0000	0.0000	1,266
2014/03/07	IGOV	07/08/2014			Index Future	204.1450	204.1450	204.7040	204.7040	0.274	0.0000	0.0000	90
2014/03/07	IGOV	06/11/2014			Index Future	207.3370	207.3370	207.8970	207.8970	0.270	0.0000	0.0000	0
2014/03/07	ILBI	08/05/2014			Index Future	544.8080	544.8080	546.3170	546.3170	0.277	0.0000	0.0000	0
2014/03/07	ILBI	07/08/2014			Index Future	552.6880	552.6880	554.2180	554.2180	0.277	0.0000	0.0000	210
2014/03/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/03/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/03/07	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/03/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/03/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/03/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/03/07	JBAF	19/03/2014			Jibar Tradeable Future	5.7500	94.2500	5.7600	94.2400	0.174	0.0000	0.0000	3,000
2014/03/07	JBAF	16/04/2014			Jibar Tradeable Future	5.9500	94.0500	5.9700	94.0300	0.336	0.0000	0.0000	0
2014/03/07	JBAF	21/05/2014			Jibar Tradeable Future	6.0500	93.9500	6.0700	93.9300	0.331	0.0000	0.0000	2,000
2014/03/07	JBAF	18/06/2014			Jibar Tradeable Future	6.3100	93.6900	6.3200	93.6800	0.158	0.0000	0.0000	2,000
2014/03/07	JBAF	16/07/2014			Jibar Tradeable Future	6.4100	93.5900	6.4200	93.5800	0.156	0.0000	0.0000	1,000
2014/03/07	JBAF	20/08/2014			Jibar Tradeable Future	6.6100	93.3900	6.6100	93.3900	0.000	0.0000	0.0000	600
2014/03/07	JBAF	17/09/2014			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	1,000
2014/03/07	JBAF	17/12/2014			Jibar Tradeable Future	7.2300	92.7700	7.2500	92.7500	0.277	0.0000	0.0000	0
2014/03/07	JBAF	18/03/2015			Jibar Tradeable Future	7.5300	92.4700	7.5500	92.4500	0.266	0.0000	0.0000	2,850
2014/03/07	JBAF	17/06/2015			Jibar Tradeable Future	7.7400	92.2600	7.7700	92.2300	0.388	0.0000	0.0000	5,400
2014/03/07	JBAF	16/09/2015			Jibar Tradeable Future	7.8800	92.1200	7.9100	92.0900	0.381	0.0000	0.0000	0
2014/03/07	JBAF	15/12/2015			Jibar Tradeable Future	8.0200	91.9800	8.0400	91.9600	0.249	0.0000	0.0000	0
2014/03/07	R023	08/05/2014			Bond Future	8.3710	97.7260	8.4316	97.3638	0.724	0.0000	0.0000	12,886
2014/03/07	R023	08/05/2014	7.60	Call	Bond Future	280.0500	0.2800	227.7300	0.2277	(18.682)	0	0	0
2014/03/07	R023	08/05/2014	7.61	Call	Bond Future	288.4900	0.2885	234.9200	0.2349	(18.569)	0	0	0
2014/03/07	R023	08/05/2014	7.59	Put	Bond Future	5,100.3900	5.1004	5,411.5300	5.4115	6.100	0	0	0
2014/03/07	R023	08/05/2014	7.61	Put	Bond Future	4,989.7200	4.9897	5,298.3600	5.2984	6.186	0	0	0
2014/03/07	R023	08/05/2014	7.60	Put	Bond Future	5,044.9800	5.0450	5,354.8700	5.3549	6.143	0	0	0
2014/03/07	R023	08/05/2014	7.59	Call	Bond Future	271.7100	0.2717	220.6400	0.2206	(18.796)	0	0	0
2014/03/07	R023	07/08/2014	8.51	Call	Bond Future	2,883.4800	2.8835	2,684.0400	2.6840	(6.917)	0	0	0
2014/03/07	R023	07/08/2014			Bond Future	8.4669	99.0548	8.5301	98.6869	0.746	0.0000	0.0000	0
2014/03/07	R023	07/08/2014	8.49	Call	Bond Future	2,824.0200	2.8240	2,627.0600	2.6271	(6.974)	0	0	0
2014/03/07	R023	07/08/2014	8.50	Call	Bond Future	2,853.6600	2.8537	2,655.4600	2.6555	(6.945)	0	0	0

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2014/03/07	R023	07/08/2014	8.49	Put	Bond Future	2,689.3500	2.6894	2,860.2900	2.8603	6.356	0	0	0
2014/03/07	R023	07/08/2014	8.51	Put	Bond Future	2,632.3100	2.6323	2,800.7700	2.8008	6.400	0	0	0
2014/03/07	R023	07/08/2014	8.50	Put	Bond Future	2,660.7200	2.6607	2,830.4200	2.8304	6.378	0	0	0
2014/03/07	R023	06/11/2014			Bond Future	8.5589	96.6725	8.6254	96.2954	0.777	0.0000	0.0000	0
2014/03/07	R023	06/11/2014	8.59	Put	Bond Future	3,460.0500	3.4600	3,634.6300	3.6346	5.046	0	0	0
2014/03/07	R023	06/11/2014	8.61	Put	Bond Future	3,404.9800	3.4050	3,577.6400	3.5776	5.071	0	0	0
2014/03/07	R023	06/11/2014	8.59	Call	Bond Future	3,636.7100	3.6367	3,434.2300	3.4342	(5.568)	0	0	0
2014/03/07	R023	06/11/2014	8.60	Put	Bond Future	3,432.4300	3.4324	3,606.0500	3.6061	5.058	0	0	0
2014/03/07	R023	06/11/2014	8.60	Call	Bond Future	3,665.8000	3.6658	3,462.3600	3.4624	(5.550)	0	0	0
2014/03/07	R023	06/11/2014	8.61	Call	Bond Future	3,695.0200	3.6950	3,490.6200	3.4906	(5.532)	0	0	0
2014/03/07	R157	08/05/2014	5.20	Call	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	0
2014/03/07	R157	08/05/2014			Bond Future	7.1104	110.1684	7.1815	110.0739	1.000	0.0000	0.0000	25,346
2014/03/07	R157	08/05/2014	5.21	Call	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	0
2014/03/07	R157	08/05/2014	5.19	Call	Bond Future	0.1000	0.0001	0.0600	0.0001	(40.000)	0	0	0
2014/03/07	R157	08/05/2014	5.20	Put	Bond Future	2,585.4700	2.5855	2,679.9700	2.6800	3.655	0	0	0
2014/03/07	R157	08/05/2014	5.19	Put	Bond Future	2,599.2200	2.5992	2,693.7300	2.6937	3.636	0	0	0
2014/03/07	R157	08/05/2014	5.21	Put	Bond Future	2,571.7100	2.5717	2,666.2100	2.6662	3.675	0	0	0
2014/03/07	R157	07/08/2014	6.76	Put	Bond Future	858.5700	0.8586	928.8000	0.9288	8.180	0	0	0
2014/03/07	R157	07/08/2014			Bond Future	7.3834	111.7925	7.4721	111.6965	1.202	0.0000	0.0000	13,000
2014/03/07	R157	07/08/2014	6.75	Put	Bond Future	866.3500	0.8664	936.9000	0.9369	8.143	0	0	0
2014/03/07	R157	07/08/2014	6.74	Call	Bond Future	174.9100	0.1749	149.8400	0.1498	(14.333)	0	0	0
2014/03/07	R157	07/08/2014	6.75	Call	Bond Future	177.7800	0.1778	152.3900	0.1524	(14.282)	0	0	0
2014/03/07	R157	07/08/2014	6.76	Call	Bond Future	180.9200	0.1809	155.2100	0.1552	(14.211)	0	0	0
2014/03/07	R157	07/08/2014	6.74	Put	Bond Future	874.4000	0.8744	945.2700	0.9453	8.105	0	0	0
2014/03/07	R157	06/11/2014	6.19	Put	Bond Future	1,387.9900	1.3880	1,475.5000	1.4755	6.305	0	0	0
2014/03/07	R157	06/11/2014			Bond Future	7.7359	106.7139	7.8575	106.6125	1.573	0.0000	0.0000	0
2014/03/07	R157	06/11/2014	6.21	Put	Bond Future	1,373.3700	1.3734	1,460.5600	1.4606	6.349	0	0	0
2014/03/07	R157	06/11/2014	6.20	Put	Bond Future	1,380.6700	1.3807	1,468.0200	1.4680	6.327	0	0	0
2014/03/07	R157	06/11/2014	6.21	Call	Bond Future	88.3200	0.0883	74.1200	0.0741	(16.078)	0	0	0
2014/03/07	R157	06/11/2014	6.19	Call	Bond Future	85.9300	0.0859	72.0500	0.0721	(16.153)	0	0	0
2014/03/07	R157	06/11/2014	6.20	Call	Bond Future	87.1200	0.0871	73.0800	0.0731	(16.116)	0	0	0
2014/03/07	R186	08/05/2014	8.75	Put	Bond Future	1,486.4600	1.4865	1,658.1600	1.6582	11.551	0	0	0
2014/03/07	R186	08/05/2014	7.50	Put	Bond Future	9,141.8000	9.1418	9,612.0000	9.6120	5.143	0	0	0
2014/03/07	R186	08/05/2014	8.25	Put	Bond Future	3,632.8500	3.6329	3,947.4300	3.9474	8.659	0	0	0
2014/03/07	R186	08/05/2014	8.40	Call	Bond Future	1,943.5200	1.9435	1,705.1600	1.7052	(12.264)	0	0	1,000
2014/03/07	R186	08/05/2014			Bond Future	8.5070	119.3388	8.5675	118.8295	0.711	0.0000	0.0000	51,559
2014/03/07	R186	08/05/2014	7.09	Put	Bond Future	12,923.6500	12.9237	13,422.6800	13.4227	3.861	0	0	0
2014/03/07	R186	08/05/2014	9.75	Put	Bond Future	123.3000	0.1233	143.8200	0.1438	16.642	0	0	6,000
2014/03/07	R186	08/05/2014	9.10	Call	Bond Future	5,551.1000	5.5511	5,135.2000	5.1352	(7.492)	0	0	0
2014/03/07	R186	08/05/2014	9.25	Put	Bond Future	481.6500	0.4816	550.4300	0.5504	14.280	0	0	10,000
2014/03/07	R186	08/05/2014	8.80	Put	Bond Future	1,342.2700	1.3423	1,501.1300	1.5011	11.835	0	0	900
2014/03/07	R186	08/05/2014	7.10	Call	Bond Future	40.5900	0.0406	29.9300	0.0299	(26.263)	0	0	0
2014/03/07	R186	08/05/2014	9.00	Put	Bond Future	871.0200	0.8710	983.8800	0.9839	12.957	0	0	400
2014/03/07	R186	08/05/2014	7.11	Call	Bond Future	42.3100	0.0423	31.2400	0.0312	(26.164)	0	0	0
2014/03/07	R186	08/05/2014	9.75	Call	Bond Future	9,982.4000	9.9824	9,493.6100	9.4936	(4.897)	0	0	0
2014/03/07	R186	08/05/2014	8.50	Call	Bond Future	2,338.6400	2.3386	2,070.9200	2.0709	(11.448)	0	0	900

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/07	R186	08/05/2014	7.09	Call	Bond Future	38.9400		0.0389	28.6600	0.0287	(26.400)	0	0	0
2014/03/07	R186	08/05/2014	9.10	Put	Bond Future	692.0900		0.6921	785.5000	0.7855	13.497	0	0	1,500
2014/03/07	R186	08/05/2014	9.25	Call	Bond Future	6,523.8900		6.5239	6,083.3600	6.0834	(6.753)	0	0	0
2014/03/07	R186	08/05/2014	8.80	Call	Bond Future	3,779.9800		3.7800	3,429.5300	3.4295	(9.271)	0	0	0
2014/03/07	R186	08/05/2014	8.25	Call	Bond Future	1,434.0400		1.4340	1,239.3100	1.2393	(13.579)	0	0	10,000
2014/03/07	R186	08/05/2014	7.11	Put	Bond Future	12,731.6500		12.7316	13,229.8900	13.2299	3.913	0	0	0
2014/03/07	R186	08/05/2014	8.50	Put	Bond Future	2,397.5200		2.3975	2,639.1100	2.6391	10.077	0	0	1,933
2014/03/07	R186	08/05/2014	8.75	Call	Bond Future	3,513.3700		3.5134	3,175.7600	3.1758	(9.609)	0	0	6,000
2014/03/07	R186	08/05/2014	7.50	Call	Bond Future	181.9100		0.1819	142.8000	0.1428	(21.500)	0	0	1,933
2014/03/07	R186	08/05/2014	8.40	Put	Bond Future	2,851.7800		2.8518	3,122.7300	3.1227	9.501	0	0	0
2014/03/07	R186	08/05/2014	7.10	Put	Bond Future	12,827.5600		12.8276	13,326.2100	13.3262	3.887	0	0	0
2014/03/07	R186	08/05/2014	9.00	Call	Bond Future	4,931.1400		4.9311	4,534.6900	4.5347	(8.040)	0	0	0
2014/03/07	R186	07/08/2014	8.31	Call	Bond Future	2,780.4200		2.7804	2,557.5500	2.5575	(8.016)	0	0	0
2014/03/07	R186	07/08/2014			Bond Future	8.5944		115.8045	8.6571	115.2877	0.730	0.0000	0.0000	0
2014/03/07	R186	07/08/2014	8.92	Put	Bond Future	2,662.4400		2.6624	2,849.6500	2.8496	7.032	0	0	840
2014/03/07	R186	07/08/2014	8.29	Call	Bond Future	2,712.8000		2.7128	2,493.5200	2.4935	(8.083)	0	0	0
2014/03/07	R186	07/08/2014	8.30	Call	Bond Future	2,746.4800		2.7465	2,525.4100	2.5254	(8.049)	0	0	0
2014/03/07	R186	07/08/2014	8.29	Put	Bond Future	5,267.2600		5.2673	5,564.7700	5.5648	5.648	0	0	0
2014/03/07	R186	07/08/2014	8.31	Put	Bond Future	5,164.6000		5.1646	5,458.5200	5.4585	5.691	0	0	0
2014/03/07	R186	07/08/2014	8.92	Call	Bond Future	5,309.9000		5.3099	4,980.3200	4.9803	(6.207)	0	0	0
2014/03/07	R186	07/08/2014	8.30	Put	Bond Future	5,215.7600		5.2158	5,511.4800	5.5115	5.670	0	0	0
2014/03/07	R186	06/11/2014	8.15	Put	Bond Future	7,423.5500		7.4236	7,745.3900	7.7454	4.335	0	0	0
2014/03/07	R186	06/11/2014	8.14	Call	Bond Future	3,037.3500		3.0374	2,831.6100	2.8316	(6.774)	0	0	0
2014/03/07	R186	06/11/2014			Bond Future	8.6743		117.6034	8.7399	117.0745	0.756	0.0000	0.0000	0
2014/03/07	R186	06/11/2014	9.17	Call	Bond Future	7,133.3200		7.1333	6,786.9700	6.7870	(4.855)	0	0	0
2014/03/07	R186	06/11/2014	8.15	Call	Bond Future	3,068.0100		3.0680	2,860.8600	2.8609	(6.752)	0	0	0
2014/03/07	R186	06/11/2014	8.16	Call	Bond Future	3,098.4800		3.0985	2,889.9400	2.8899	(6.730)	0	0	0
2014/03/07	R186	06/11/2014	9.17	Put	Bond Future	3,218.6100		3.2186	3,401.2500	3.4013	5.674	0	0	2,010
2014/03/07	R186	06/11/2014	8.14	Put	Bond Future	7,478.2000		7.4782	7,801.4500	7.8014	4.323	0	0	0
2014/03/07	R186	06/11/2014	8.16	Put	Bond Future	7,368.8000		7.3688	7,689.2500	7.6892	4.349	0	0	0
2014/03/07	R197	08/05/2014	250.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R197	08/05/2014			Bond Future	273.8292		273.8292	275.1128	275.1128	0.469	0.0000	0.0000	1,912
2014/03/07	R197	08/05/2014	250.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R197	08/05/2014	250.01	Call	Bond Future	23,819.1500		23.8191	25,102.8200	25.1028	5.389	0	0	0
2014/03/07	R197	08/05/2014	249.99	Call	Bond Future	23,839.1500		23.8391	25,122.8200	25.1228	5.385	0	0	0
2014/03/07	R197	08/05/2014	250.00	Call	Bond Future	23,829.1500		23.8291	25,112.8200	25.1128	5.387	0	0	0
2014/03/07	R197	08/05/2014	249.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R197	07/08/2014			Bond Future	272.0963		272.0963	273.3991	273.3991	0.479	0.0000	0.0000	0
2014/03/07	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R197	07/08/2014	270.00	Call	Bond Future	2,096.2700		2.0963	3,399.1000	3.3991	62.150	0	0	0
2014/03/07	R197	07/08/2014	270.01	Call	Bond Future	2,086.2700		2.0863	3,389.1000	3.3891	62.448	0	0	0
2014/03/07	R197	07/08/2014	269.99	Call	Bond Future	2,106.2700		2.1063	3,409.1000	3.4091	61.855	0	0	0
2014/03/07	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R201	08/05/2014			Bond Future	6.6294		104.6673	6.7103	104.6193	1.220	0.0000	0.0000	0
2014/03/07	R201	08/05/2014	4.75	Call	Bond Future	0.6800		0.0007	0.4400	0.0004	(35.294)	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
2014/03/07	R201	08/05/2014	4.76	Call	Bond Future	0.7100	0.0007	0.4600	0.0005	(35.211)	0	0	0
2014/03/07	R201	08/05/2014	4.74	Call	Bond Future	0.6500	0.0007	0.4200	0.0004	(35.385)	0	0	0
2014/03/07	R201	08/05/2014	4.76	Put	Bond Future	1,122.4400	1.1224	1,170.2300	1.1702	4.258	0	0	0
2014/03/07	R201	08/05/2014	4.75	Put	Bond Future	1,128.4700	1.1285	1,176.2700	1.1763	4.236	0	0	0
2014/03/07	R201	08/05/2014	4.74	Put	Bond Future	1,134.5000	1.1345	1,182.3100	1.1823	4.214	0	0	0
2014/03/07	R201	07/08/2014	5.31	Put	Bond Future	685.7700	0.6858	725.9500	0.7259	5.859	0	0	0
2014/03/07	R201	07/08/2014			Bond Future	7.0504	101.7991	7.1872	101.7503	1.941	0.0000	0.0000	0
2014/03/07	R201	07/08/2014	5.30	Put	Bond Future	688.7500	0.6888	729.0000	0.7290	5.844	0	0	0
2014/03/07	R201	07/08/2014	5.31	Call	Bond Future	61.7800	0.0618	53.2200	0.0532	(13.856)	0	0	0
2014/03/07	R201	07/08/2014	5.29	Call	Bond Future	60.5400	0.0605	52.1200	0.0521	(13.908)	0	0	0
2014/03/07	R201	07/08/2014	5.30	Call	Bond Future	61.1600	0.0612	52.6700	0.0527	(13.882)	0	0	0
2014/03/07	R201	07/08/2014	5.29	Put	Bond Future	691.7400	0.6917	732.0600	0.7321	5.829	0	0	0
2014/03/07	R202	08/05/2014	215.00	Call	Bond Future	4,143.9900	4.1440	4,107.0800	4.1071	(0.891)	0	0	0
2014/03/07	R202	08/05/2014			Bond Future	214.1598	214.1598	214.1582	214.1582	(0.001)	0.0000	0.0000	44,663
2014/03/07	R202	08/05/2014	215.01	Call	Bond Future	4,139.4000	4.1394	4,102.4800	4.1025	(0.892)	0	0	0
2014/03/07	R202	08/05/2014	214.99	Put	Bond Future	4,978.8400	4.9788	4,943.4900	4.9435	(0.710)	0	0	0
2014/03/07	R202	08/05/2014	215.01	Put	Bond Future	4,989.6400	4.9896	4,954.2900	4.9543	(0.708)	0	0	0
2014/03/07	R202	08/05/2014	214.99	Call	Bond Future	4,148.6000	4.1486	4,111.6800	4.1117	(0.890)	0	0	0
2014/03/07	R202	08/05/2014	215.00	Put	Bond Future	4,984.2300	4.9842	4,948.8900	4.9489	(0.709)	0	0	0
2014/03/07	R202	07/08/2014	207.99	Call	Bond Future	10,475.3300	10.4753	10,453.5500	10.4536	(0.208)	0	0	0
2014/03/07	R202	07/08/2014	208.00	Put	Bond Future	4,208.6500	4.2087	4,188.1000	4.1881	(0.488)	0	0	0
2014/03/07	R202	07/08/2014			Bond Future	214.2604	214.2604	214.2592	214.2592	(0.001)	0.0000	0.0000	0
2014/03/07	R202	07/08/2014	207.99	Put	Bond Future	4,204.9100	4.2049	4,184.3700	4.1844	(0.488)	0	0	0
2014/03/07	R202	07/08/2014	208.01	Put	Bond Future	4,212.3900	4.2124	4,191.8400	4.1918	(0.488)	0	0	0
2014/03/07	R202	07/08/2014	208.00	Call	Bond Future	10,469.0700	10.4691	10,447.2800	10.4473	(0.208)	0	0	0
2014/03/07	R202	07/08/2014	208.01	Call	Bond Future	10,462.8100	10.4628	10,441.0200	10.4410	(0.208)	0	0	0
2014/03/07	R203	08/05/2014	5.74	Call	Bond Future	0.9900	0.0010	0.6700	0.0007	(32.323)	0	0	0
2014/03/07	R203	08/05/2014	5.76	Call	Bond Future	1.1000	0.0011	0.7500	0.0008	(31.818)	0	0	0
2014/03/07	R203	08/05/2014	6.84	Call	Bond Future	93.7300	0.0937	75.8300	0.0758	(19.097)	0	0	29
2014/03/07	R203	08/05/2014	7.40	Put	Bond Future	1,335.6900	1.3357	1,443.0500	1.4431	8.038	0	0	0
2014/03/07	R203	08/05/2014			Bond Future	7.7079	102.8757	7.7643	102.7108	0.732	0.0000	0.0000	16,949
2014/03/07	R203	08/05/2014	5.76	Put	Bond Future	5,903.1700	5.9032	6,067.6800	6.0677	2.787	0	0	0
2014/03/07	R203	08/05/2014	6.84	Put	Bond Future	2,672.7000	2.6727	2,819.6600	2.8197	5.499	0	0	0
2014/03/07	R203	08/05/2014	5.75	Put	Bond Future	5,934.5000	5.9345	6,099.0200	6.0990	2.772	0	0	0
2014/03/07	R203	08/05/2014	5.74	Put	Bond Future	5,965.8200	5.9658	6,130.3600	6.1304	2.758	0	0	0
2014/03/07	R203	08/05/2014	7.40	Call	Bond Future	429.9500	0.4299	372.4500	0.3724	(13.374)	0	0	16
2014/03/07	R203	08/05/2014	5.75	Call	Bond Future	1.0500	0.0011	0.7100	0.0007	(32.381)	0	0	0
2014/03/07	R203	07/08/2014	7.30	Call	Bond Future	582.2700	0.5823	528.9600	0.5290	(9.156)	0	0	0
2014/03/07	R203	07/08/2014	7.31	Call	Bond Future	590.8200	0.5908	536.9600	0.5370	(9.116)	0	0	0
2014/03/07	R203	07/08/2014			Bond Future	7.8641	104.3922	7.9257	104.2249	0.784	0.0000	0.0000	0
2014/03/07	R203	07/08/2014	6.84	Put	Bond Future	3,107.9600	3.1080	3,244.6700	3.2447	4.399	0	0	0
2014/03/07	R203	07/08/2014	7.29	Put	Bond Future	2,148.8500	2.1488	2,263.3900	2.2634	5.330	0	0	0
2014/03/07	R203	07/08/2014	7.31	Put	Bond Future	2,110.4800	2.1105	2,223.9200	2.2239	5.375	0	0	0
2014/03/07	R203	07/08/2014	7.29	Call	Bond Future	573.8100	0.5738	521.0500	0.5210	(9.195)	0	0	0
2014/03/07	R203	07/08/2014	7.30	Put	Bond Future	2,129.6100	2.1296	2,243.6000	2.2436	5.353	0	0	0
2014/03/07	R203	07/08/2014	6.84	Call	Bond Future	276.9700	0.2770	246.3800	0.2464	(11.045)	0	0	46

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/07	R203	06/11/2014	6.86	Call	Bond Future	474.3600	0.4744	434.5900	0.4346	(8.384)	0	0	0
2014/03/07	R203	06/11/2014			Bond Future	8.0230	101.8485	8.0923	101.6749	0.864	0.0000	0.0000	0
2014/03/07	R203	06/11/2014	6.98	Call	Bond Future	544.2400	0.5442	500.0900	0.5001	(8.112)	0	0	14
2014/03/07	R203	06/11/2014	6.84	Call	Bond Future	463.4100	0.4634	424.3400	0.4243	(8.431)	0	0	45
2014/03/07	R203	06/11/2014	6.85	Call	Bond Future	468.8600	0.4689	429.4400	0.4294	(8.408)	0	0	0
2014/03/07	R203	06/11/2014	6.98	Put	Bond Future	3,203.4300	3.2034	3,332.9000	3.3329	4.042	0	0	0
2014/03/07	R203	06/11/2014	6.84	Put	Bond Future	3,486.1800	3.4862	3,620.7300	3.6207	3.860	0	0	0
2014/03/07	R203	06/11/2014	6.86	Put	Bond Future	3,445.0900	3.4451	3,578.9400	3.5789	3.885	0	0	0
2014/03/07	R203	06/11/2014	6.85	Put	Bond Future	3,465.6100	3.4656	3,599.8100	3.5998	3.872	0	0	0
2014/03/07	R204	08/05/2014			Bond Future	7.9365	103.3707	7.9925	103.1580	0.705	0.0000	0.0000	31,206
2014/03/07	R204	08/05/2014	6.05	Call	Bond Future	2.5300	0.0025	1.7700	0.0018	(30.040)	0	0	0
2014/03/07	R204	08/05/2014	6.06	Call	Bond Future	2.6500	0.0027	1.8600	0.0019	(29.811)	0	0	0
2014/03/07	R204	08/05/2014	6.04	Call	Bond Future	2.4100	0.0024	1.6800	0.0017	(30.290)	0	0	0
2014/03/07	R204	08/05/2014	6.05	Put	Bond Future	7,504.1200	7.5041	7,716.0700	7.7161	2.824	0	0	0
2014/03/07	R204	08/05/2014	6.04	Put	Bond Future	7,545.5500	7.5455	7,757.5300	7.7575	2.809	0	0	0
2014/03/07	R204	08/05/2014	6.06	Put	Bond Future	7,462.7000	7.4627	7,674.6200	7.6746	2.840	0	0	0
2014/03/07	R204	07/08/2014			Bond Future	8.0717	100.8614	8.1316	100.6456	0.742	0.0000	0.0000	100
2014/03/07	R204	07/08/2014	7.44	Put	Bond Future	3,059.0300	3.0590	3,208.6400	3.2086	4.891	0	0	0
2014/03/07	R204	07/08/2014	7.46	Put	Bond Future	3,006.8300	3.0068	3,155.0600	3.1551	4.930	0	0	0
2014/03/07	R204	07/08/2014	7.45	Put	Bond Future	3,032.8700	3.0329	3,181.7900	3.1818	4.910	0	0	0
2014/03/07	R204	07/08/2014	7.78	Call	Bond Future	1,182.7200	1.1827	1,091.8400	1.0918	(7.684)	0	0	0
2014/03/07	R204	07/08/2014	7.46	Call	Bond Future	768.4700	0.7685	700.8700	0.7009	(8.797)	0	0	0
2014/03/07	R204	07/08/2014	7.44	Call	Bond Future	746.4600	0.7465	680.2400	0.6802	(8.871)	0	0	0
2014/03/07	R204	07/08/2014	7.78	Put	Bond Future	2,242.5800	2.2426	2,367.5300	2.3675	5.572	0	0	530
2014/03/07	R204	07/08/2014	7.45	Call	Bond Future	757.4100	0.7574	690.5000	0.6905	(8.834)	0	0	0
2014/03/07	R204	06/11/2014	7.99	Put	Bond Future	2,467.7300	2.4677	2,586.7700	2.5868	4.824	0	0	1,270
2014/03/07	R204	06/11/2014			Bond Future	8.1994	102.4281	8.2647	102.2052	0.797	0.0000	0.0000	0
2014/03/07	R204	06/11/2014	6.99	Put	Bond Future	4,860.0500	4.8600	5,033.0900	5.0331	3.560	0	0	0
2014/03/07	R204	06/11/2014	7.01	Put	Bond Future	4,802.8200	4.8028	4,974.9600	4.9750	3.584	0	0	0
2014/03/07	R204	06/11/2014	6.99	Call	Bond Future	620.0100	0.6200	570.1800	0.5702	(8.037)	0	0	0
2014/03/07	R204	06/11/2014	7.00	Put	Bond Future	4,831.4000	4.8314	5,003.9900	5.0040	3.572	0	0	0
2014/03/07	R204	06/11/2014	7.99	Call	Bond Future	1,749.0800	1.7491	1,645.2500	1.6453	(5.936)	0	0	0
2014/03/07	R204	06/11/2014	7.00	Call	Bond Future	627.3100	0.6273	577.0300	0.5770	(8.015)	0	0	0
2014/03/07	R204	06/11/2014	7.01	Call	Bond Future	634.6800	0.6347	583.9500	0.5840	(7.993)	0	0	0
2014/03/07	R207	08/05/2014	6.19	Put	Bond Future	9,101.9500	9.1020	9,366.2000	9.3662	2.903	0	0	0
2014/03/07	R207	08/05/2014	6.21	Put	Bond Future	9,004.8500	9.0049	9,269.0300	9.2690	2.934	0	0	0
2014/03/07	R207	08/05/2014			Bond Future	8.1647	98.2580	8.2256	97.9932	0.745	0.0000	0.0000	19,048
2014/03/07	R207	08/05/2014	6.20	Put	Bond Future	9,053.3900	9.0534	9,317.6000	9.3176	2.918	0	0	0
2014/03/07	R207	08/05/2014	6.20	Call	Bond Future	1.9200	0.0019	1.2900	0.0013	(32.813)	0	0	0
2014/03/07	R207	08/05/2014	6.21	Call	Bond Future	2.0200	0.0020	1.3600	0.0014	(32.673)	0	0	0
2014/03/07	R207	08/05/2014	6.19	Call	Bond Future	1.8200	0.0018	1.2300	0.0012	(32.418)	0	0	0
2014/03/07	R207	07/08/2014	7.69	Call	Bond Future	942.5100	0.9425	856.2800	0.8563	(9.149)	0	0	0
2014/03/07	R207	07/08/2014	7.70	Put	Bond Future	3,468.2900	3.4683	3,650.0000	3.6500	5.239	0	0	0
2014/03/07	R207	07/08/2014			Bond Future	8.2916	96.0653	8.3560	95.7965	0.777	0.0000	0.0000	0
2014/03/07	R207	07/08/2014	7.70	Call	Bond Future	955.6600	0.9557	868.5700	0.8686	(9.113)	0	0	0
2014/03/07	R207	07/08/2014	7.71	Call	Bond Future	968.9300	0.9689	880.9800	0.8810	(9.077)	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
2014/03/07	R207	07/08/2014	7.69	Put	Bond Future	3,498.3000	3.4983	3,680.8700	3.6809	5.219	0	0	0
2014/03/07	R207	07/08/2014	7.71	Put	Bond Future	3,438.4200	3.4384	3,619.2700	3.6193	5.260	0	0	0
2014/03/07	R207	06/11/2014	7.36	Put	Bond Future	5,219.6000	5.2196	5,423.3800	5.4234	3.904	0	0	0
2014/03/07	R207	06/11/2014	7.35	Put	Bond Future	5,251.9700	5.2520	5,456.3500	5.4563	3.891	0	0	0
2014/03/07	R207	06/11/2014			Bond Future	8.4053	97.5576	8.4743	97.2812	0.822	0.0000	0.0000	0
2014/03/07	R207	06/11/2014	7.36	Call	Bond Future	914.3100	0.9143	841.6300	0.8416	(7.949)	0	0	0
2014/03/07	R207	06/11/2014	7.34	Call	Bond Future	894.4900	0.8945	823.0000	0.8230	(7.992)	0	0	0
2014/03/07	R207	06/11/2014	7.35	Call	Bond Future	904.3600	0.9044	832.2800	0.8323	(7.970)	0	0	0
2014/03/07	R207	06/11/2014	7.34	Put	Bond Future	5,284.4400	5.2844	5,489.4100	5.4894	3.879	0	0	0
2014/03/07	R208	08/05/2014	6.31	Call	Bond Future	2.9500	0.0030	2.0300	0.0020	(31.186)	0	0	0
2014/03/07	R208	08/05/2014			Bond Future	8.2717	92.9150	8.3324	92.6174	0.733	0.0000	0.0000	11,020
2014/03/07	R208	08/05/2014	6.29	Call	Bond Future	2.6800	0.0027	1.8300	0.0018	(31.716)	0	0	0
2014/03/07	R208	08/05/2014	6.31	Put	Bond Future	10,297.6000	10.2976	10,594.2600	10.5943	2.881	0	0	0
2014/03/07	R208	08/05/2014	6.30	Put	Bond Future	10,353.4500	10.3535	10,650.1500	10.6502	2.866	0	0	0
2014/03/07	R208	08/05/2014	6.29	Put	Bond Future	10,409.3300	10.4093	10,706.0600	10.7061	2.851	0	0	0
2014/03/07	R208	08/05/2014	6.30	Call	Bond Future	2.8100	0.0028	1.9300	0.0019	(31.317)	0	0	0
2014/03/07	R208	07/08/2014	8.28	Call	Bond Future	2,090.6300	2.0906	1,941.5500	1.9416	(7.131)	0	0	0
2014/03/07	R208	07/08/2014			Bond Future	8.3810	94.2849	8.4447	93.9829	0.759	0.0000	0.0000	0
2014/03/07	R208	07/08/2014	7.80	Call	Bond Future	1,180.4000	1.1804	1,078.5300	1.0785	(8.630)	0	0	0
2014/03/07	R208	07/08/2014	7.79	Put	Bond Future	4,029.3200	4.0293	4,230.3600	4.2304	4.989	0	0	0
2014/03/07	R208	07/08/2014	7.81	Put	Bond Future	3,961.9000	3.9619	4,161.0500	4.1611	5.027	0	0	0
2014/03/07	R208	07/08/2014	7.80	Put	Bond Future	3,995.5200	3.9955	4,195.6200	4.1956	5.008	0	0	0
2014/03/07	R208	07/08/2014	8.28	Put	Bond Future	2,572.6700	2.5727	2,725.5600	2.7256	5.943	0	0	630
2014/03/07	R208	07/08/2014	7.81	Call	Bond Future	1,196.1100	1.1961	1,093.2900	1.0933	(8.596)	0	0	0
2014/03/07	R208	07/08/2014	7.79	Call	Bond Future	1,164.8300	1.1648	1,063.9000	1.0639	(8.665)	0	0	0
2014/03/07	R208	06/11/2014	7.46	Call	Bond Future	1,117.7000	1.1177	1,032.6100	1.0326	(7.613)	0	0	0
2014/03/07	R208	06/11/2014			Bond Future	8.4845	92.3500	8.5520	92.0400	0.796	0.0000	0.0000	0
2014/03/07	R208	06/11/2014	7.44	Call	Bond Future	1,094.2100	1.0942	1,010.4600	1.0105	(7.654)	0	0	0
2014/03/07	R208	06/11/2014	7.45	Call	Bond Future	1,105.9100	1.1059	1,021.4900	1.0215	(7.634)	0	0	0
2014/03/07	R208	06/11/2014	8.50	Put	Bond Future	2,884.4400	2.8844	3,030.0200	3.0300	5.047	0	0	1,520
2014/03/07	R208	06/11/2014	7.44	Put	Bond Future	6,055.3100	6.0553	6,281.5900	6.2816	3.737	0	0	0
2014/03/07	R208	06/11/2014	7.46	Put	Bond Future	5,980.7600	5.9808	6,205.7000	6.2057	3.761	0	0	0
2014/03/07	R208	06/11/2014	8.50	Call	Bond Future	2,955.7800	2.9558	2,791.3300	2.7913	(5.564)	0	0	0
2014/03/07	R208	06/11/2014	7.45	Put	Bond Future	6,017.9800	6.0180	6,243.5900	6.2436	3.749	0	0	0
2014/03/07	R209	08/05/2014	9.63	Call	Bond Future	5,076.2300	5.0762	4,740.7000	4.7407	(6.610)	0	0	0
2014/03/07	R209	08/05/2014			Bond Future	9.0208	74.4609	9.0760	74.0488	0.612	0.0000	0.0000	25,105
2014/03/07	R209	08/05/2014	7.85	Call	Bond Future	132.2300	0.1322	106.0200	0.1060	(19.822)	0	0	0
2014/03/07	R209	08/05/2014	9.00	Put	Bond Future	2,365.3700	2.3654	2,557.4600	2.5575	8.121	0	0	0
2014/03/07	R209	08/05/2014	9.50	Call	Bond Future	4,404.3300	4.4043	4,087.9000	4.0879	(7.185)	0	0	0
2014/03/07	R209	08/05/2014	7.86	Call	Bond Future	136.7100	0.1367	109.7400	0.1097	(19.728)	0	0	0
2014/03/07	R209	08/05/2014	9.75	Put	Bond Future	554.5900	0.5546	616.0700	0.6161	11.086	0	0	7,262
2014/03/07	R209	08/05/2014	9.85	Put	Bond Future	442.7700	0.4428	493.4100	0.4934	11.437	0	0	10,000
2014/03/07	R209	08/05/2014	8.50	Put	Bond Future	4,898.9500	4.8989	5,197.8700	5.1979	6.102	0	0	0
2014/03/07	R209	08/05/2014	7.84	Call	Bond Future	127.8700	0.1279	102.3900	0.1024	(19.926)	0	0	0
2014/03/07	R209	08/05/2014	7.85	Put	Bond Future	9,792.7100	9.7927	10,178.6500	10.1787	3.941	0	0	0
2014/03/07	R209	08/05/2014	9.50	Put	Bond Future	942.8600	0.9429	1,038.5800	1.0386	10.152	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
2014/03/07	R209	08/05/2014	7.84	Put	Bond Future	9,879.0100	9.8790	10,265.6800	10.2657	3.914	0	0	0
2014/03/07	R209	08/05/2014	9.63	Put	Bond Future	719.6500	0.7197	796.2700	0.7963	10.647	0	0	883
2014/03/07	R209	08/05/2014	9.85	Call	Bond Future	6,273.5100	6.2735	5,912.0000	5.9120	(5.762)	0	0	0
2014/03/07	R209	08/05/2014	7.86	Put	Bond Future	9,706.6700	9.7067	10,091.8500	10.0918	3.968	0	0	0
2014/03/07	R209	08/05/2014	9.75	Call	Bond Future	5,721.4900	5.7215	5,370.8200	5.3708	(6.129)	0	0	0
2014/03/07	R209	08/05/2014	8.50	Call	Bond Future	825.6400	0.8256	712.4100	0.7124	(13.714)	0	0	640
2014/03/07	R209	08/05/2014	9.00	Call	Bond Future	2,208.7900	2.2088	1,988.7300	1.9887	(9.963)	0	0	640
2014/03/07	R209	07/08/2014	9.04	Put	Bond Future	3,893.8400	3.8938	4,092.0900	4.0921	5.091	0	0	0
2014/03/07	R209	07/08/2014			Bond Future	9.0952	75.5589	9.1520	75.1406	0.624	0.0000	0.0000	0
2014/03/07	R209	07/08/2014	9.06	Put	Bond Future	3,815.5000	3.8155	4,011.0400	4.0110	5.125	0	0	0
2014/03/07	R209	07/08/2014	9.05	Put	Bond Future	3,854.5200	3.8545	4,051.4100	4.0514	5.108	0	0	0
2014/03/07	R209	07/08/2014	9.05	Call	Bond Future	3,518.6800	3.5187	3,297.3300	3.2973	(6.291)	0	0	0
2014/03/07	R209	07/08/2014	9.06	Call	Bond Future	3,554.1200	3.5541	3,331.4200	3.3314	(6.266)	0	0	0
2014/03/07	R209	07/08/2014	9.04	Call	Bond Future	3,483.4200	3.4834	3,263.4300	3.2634	(6.315)	0	0	0
2014/03/07	R209	06/11/2014			Bond Future	9.1648	73.5850	9.2235	73.1576	0.641	0.0000	0.0000	0
2014/03/07	R209	06/11/2014	8.99	Put	Bond Future	5,392.5700	5.3926	5,604.9300	5.6049	3.938	0	0	0
2014/03/07	R209	06/11/2014	9.01	Put	Bond Future	5,309.4000	5.3094	5,519.5900	5.5196	3.959	0	0	0
2014/03/07	R209	06/11/2014	9.00	Put	Bond Future	5,350.9800	5.3510	5,562.2500	5.5623	3.948	0	0	0
2014/03/07	R209	06/11/2014	8.99	Call	Bond Future	4,098.5700	4.0986	3,883.5400	3.8835	(5.246)	0	0	0
2014/03/07	R209	06/11/2014	9.00	Call	Bond Future	4,131.9800	4.1320	3,915.8600	3.9159	(5.230)	0	0	0
2014/03/07	R209	06/11/2014	9.01	Call	Bond Future	4,165.2900	4.1653	3,948.0900	3.9481	(5.215)	0	0	0
2014/03/07	R210	08/05/2014			Bond Future	160.6097	160.6097	160.6084	160.6084	(0.001)	0.0000	0.0000	719
2014/03/07	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R210	08/05/2014	160.01	Call	Bond Future	599.7200	0.5997	598.4100	0.5984	(0.218)	0	0	0
2014/03/07	R210	08/05/2014	159.99	Call	Bond Future	619.7200	0.6197	618.4100	0.6184	(0.211)	0	0	0
2014/03/07	R210	08/05/2014	160.00	Call	Bond Future	609.7200	0.6097	608.4100	0.6084	(0.215)	0	0	0
2014/03/07	R210	07/08/2014			Bond Future	162.9972	162.9972	162.9957	162.9957	(0.001)	0.0000	0.0000	0
2014/03/07	R210	07/08/2014	159.00	Call	Bond Future	3,997.2200	3.9972	3,995.7300	3.9957	(0.037)	0	0	0
2014/03/07	R210	07/08/2014	159.01	Call	Bond Future	3,987.2200	3.9872	3,985.7300	3.9857	(0.037)	0	0	0
2014/03/07	R210	07/08/2014	158.99	Call	Bond Future	4,007.2200	4.0072	4,005.7300	4.0057	(0.037)	0	0	0
2014/03/07	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R211	08/05/2014	130.00	Put	Bond Future	2,619.4300	2.6194	2,624.1600	2.6242	0.181	0	0	0
2014/03/07	R211	08/05/2014			Bond Future	127.3806	127.3806	127.3758	127.3758	(0.004)	0.0000	0.0000	390
2014/03/07	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R211	08/05/2014	129.99	Put	Bond Future	2,609.4300	2.6094	2,614.1600	2.6142	0.181	0	0	0
2014/03/07	R211	08/05/2014	130.01	Put	Bond Future	2,629.4300	2.6294	2,634.1600	2.6342	0.180	0	0	0
2014/03/07	R211	07/08/2014	127.99	Put	Bond Future	273.8000	0.2738	278.5900	0.2786	1.749	0	0	0
2014/03/07	R211	07/08/2014			Bond Future	127.7162	127.7162	127.7114	127.7114	(0.004)	0.0000	0.0000	0
2014/03/07	R211	07/08/2014	128.01	Put	Bond Future	293.8000	0.2938	298.5900	0.2986	1.630	0	0	0
2014/03/07	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
2014/03/07	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R211	07/08/2014	128.00	Put	Bond Future	283.8000	0.2838	288.5900	0.2886	1.688	0	0	0
2014/03/07	R212	08/05/2014			Bond Future	128.9418	128.9418	129.7652	129.7652	0.639	0.0000	0.0000	21,797
2014/03/07	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R212	08/05/2014	131.99	Put	Bond Future	3,048.2000	3.0482	2,224.8000	2.2248	(27.013)	0	0	0
2014/03/07	R212	08/05/2014	132.01	Put	Bond Future	3,068.2000	3.0682	2,244.8000	2.2448	(26.837)	0	0	0
2014/03/07	R212	08/05/2014	132.00	Put	Bond Future	3,058.2000	3.0582	2,234.8000	2.2348	(26.924)	0	0	0
2014/03/07	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R212	07/08/2014	128.99	Call	Bond Future	158.5000	0.1585	994.2400	0.9942	527.281	0	0	0
2014/03/07	R212	07/08/2014			Bond Future	129.1485	129.1485	129.9842	129.9842	0.647	0.0000	0.0000	0
2014/03/07	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R212	07/08/2014	129.00	Call	Bond Future	148.5000	0.1485	984.2400	0.9842	562.788	0	0	0
2014/03/07	R212	07/08/2014	129.01	Call	Bond Future	138.5000	0.1385	974.2400	0.9742	603.422	0	0	0
2014/03/07	R213	08/05/2014	7.65	Put	Bond Future	10,316.7700	10.3168	10,641.7300	10.6417	3.150	0	0	0
2014/03/07	R213	08/05/2014			Bond Future	8.8885	85.0727	8.9335	84.7315	0.507	0.0000	0.0000	21,730
2014/03/07	R213	08/05/2014	7.64	Put	Bond Future	10,403.3600	10.4034	10,728.8100	10.7288	3.128	0	0	0
2014/03/07	R213	08/05/2014	7.66	Put	Bond Future	10,230.4000	10.2304	10,554.8400	10.5548	3.171	0	0	0
2014/03/07	R213	08/05/2014	7.65	Call	Bond Future	86.9600	0.0870	70.7400	0.0707	(18.652)	0	0	0
2014/03/07	R213	08/05/2014	7.64	Call	Bond Future	83.8500	0.0838	68.1200	0.0681	(18.760)	0	0	0
2014/03/07	R213	08/05/2014	7.66	Call	Bond Future	90.1700	0.0902	73.4300	0.0734	(18.565)	0	0	0
2014/03/07	R213	07/08/2014	8.86	Call	Bond Future	3,242.2100	3.2422	3,065.0700	3.0651	(5.464)	0	0	0
2014/03/07	R213	07/08/2014			Bond Future	8.9676	86.3267	9.0140	85.9805	0.518	0.0000	0.0000	0
2014/03/07	R213	07/08/2014	8.84	Call	Bond Future	3,173.0500	3.1731	2,998.2400	2.9982	(5.509)	0	0	0
2014/03/07	R213	07/08/2014	8.85	Call	Bond Future	3,207.5200	3.2075	3,031.5500	3.0315	(5.486)	0	0	0
2014/03/07	R213	07/08/2014	8.84	Put	Bond Future	4,135.7800	4.1358	4,307.2000	4.3072	4.145	0	0	0
2014/03/07	R213	07/08/2014	8.86	Put	Bond Future	4,053.0100	4.0530	4,222.1000	4.2221	4.172	0	0	0
2014/03/07	R213	07/08/2014	8.85	Put	Bond Future	4,094.2400	4.0942	4,264.5000	4.2645	4.159	0	0	0
2014/03/07	R213	06/11/2014	8.85	Put	Bond Future	5,418.4800	5.4185	5,596.2300	5.5962	3.280	0	0	0
2014/03/07	R213	06/11/2014	8.84	Call	Bond Future	3,944.6300	3.9446	3,768.6900	3.7687	(4.460)	0	0	0
2014/03/07	R213	06/11/2014			Bond Future	9.0430	84.1249	9.0913	83.7702	0.534	0.0000	0.0000	0
2014/03/07	R213	06/11/2014	8.85	Call	Bond Future	3,977.9500	3.9780	3,801.0900	3.8011	(4.446)	0	0	0
2014/03/07	R213	06/11/2014	8.86	Call	Bond Future	4,011.4300	4.0114	3,833.6500	3.8337	(4.432)	0	0	0
2014/03/07	R213	06/11/2014	8.84	Put	Bond Future	5,460.7700	5.4608	5,639.4400	5.6394	3.272	0	0	0
2014/03/07	R213	06/11/2014	8.86	Put	Bond Future	5,376.4400	5.3764	5,553.2700	5.5533	3.289	0	0	0
2014/03/07	R214	08/05/2014			Bond Future	9.1039	75.3195	9.1642	74.8514	0.663	0.0000	0.0000	5,055
2014/03/07	R214	08/05/2014	9.00	Call	Bond Future	1,940.5200	1.9405	1,714.8900	1.7149	(11.627)	0	0	0
2014/03/07	R214	08/05/2014	8.99	Put	Bond Future	2,802.9400	2.8029	3,047.9600	3.0480	8.742	0	0	0
2014/03/07	R214	08/05/2014	9.01	Put	Bond Future	2,713.5000	2.7135	2,953.4000	2.9534	8.841	0	0	0
2014/03/07	R214	08/05/2014	9.00	Put	Bond Future	2,757.9700	2.7580	3,000.4300	3.0004	8.791	0	0	0
2014/03/07	R214	08/05/2014	9.01	Call	Bond Future	1,975.4000	1.9754	1,747.2100	1.7472	(11.552)	0	0	0
2014/03/07	R214	08/05/2014	8.99	Call	Bond Future	1,906.0100	1.9060	1,682.9400	1.6829	(11.704)	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
2014/03/07	R214	07/08/2014	9.54	Put	Bond Future	2,561.5500	2.5615	2,726.7200	2.7267	6.448	0	0	0
2014/03/07	R214	07/08/2014			Bond Future	9.1771	76.3367	9.2391	75.8617	0.677	0.0000	0.0000	0
2014/03/07	R214	07/08/2014	9.56	Put	Bond Future	2,505.2600	2.5053	2,667.7100	2.6677	6.484	0	0	0
2014/03/07	R214	07/08/2014	9.55	Put	Bond Future	2,533.2800	2.5333	2,697.0800	2.6971	6.466	0	0	0
2014/03/07	R214	07/08/2014	9.56	Call	Bond Future	5,354.5300	5.3545	5,041.9800	5.0420	(5.837)	0	0	0
2014/03/07	R214	07/08/2014	9.54	Call	Bond Future	5,266.6400	5.2666	4,956.8100	4.9568	(5.883)	0	0	0
2014/03/07	R214	07/08/2014	9.55	Call	Bond Future	5,310.5200	5.3105	4,999.3200	4.9993	(5.860)	0	0	0
2014/03/07	R214	06/11/2014	9.64	Call	Bond Future	6,441.1900	6.4412	6,131.6400	6.1316	(4.806)	0	0	0
2014/03/07	R214	06/11/2014			Bond Future	9.2466	74.2345	9.3109	73.7495	0.695	0.0000	0.0000	0
2014/03/07	R214	06/11/2014	9.65	Call	Bond Future	6,482.6400	6.4826	6,172.0200	6.1720	(4.792)	0	0	0
2014/03/07	R214	06/11/2014	9.66	Call	Bond Future	6,524.1700	6.5242	6,212.4800	6.2125	(4.777)	0	0	0
2014/03/07	R214	06/11/2014	9.64	Put	Bond Future	3,553.7900	3.5538	3,729.2400	3.7292	4.937	0	0	0
2014/03/07	R214	06/11/2014	9.66	Put	Bond Future	3,495.1000	3.4951	3,668.4100	3.6684	4.959	0	0	0
2014/03/07	R214	06/11/2014	9.65	Put	Bond Future	3,524.3400	3.5243	3,698.7200	3.6987	4.948	0	0	0
2014/03/07	R248	08/05/2014	9.04	Put	Bond Future	1,571.4700	1.5715	2,217.5800	2.2176	41.115	0	0	0
2014/03/07	R248	08/05/2014			Bond Future	9.1960	97.1184	9.2614	96.4723	0.712	0.0000	0.0000	13,515
2014/03/07	R248	08/05/2014	9.06	Put	Bond Future	1,367.4000	1.3674	2,013.5100	2.0135	47.251	0	0	0
2014/03/07	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R248	08/05/2014	9.05	Put	Bond Future	1,469.3400	1.4693	2,115.4500	2.1154	43.973	0	0	0
2014/03/07	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R248	07/08/2014			Bond Future	9.2723	98.4288	9.3398	97.7731	0.728	0.0000	0.0000	0
2014/03/07	R248	07/08/2014	9.65	Call	Bond Future	3,568.2500	3.5682	2,912.5500	2.9125	(18.376)	0	0	0
2014/03/07	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R248	07/08/2014	9.66	Call	Bond Future	3,659.4300	3.6594	3,003.7300	3.0037	(17.918)	0	0	0
2014/03/07	R248	07/08/2014	9.64	Call	Bond Future	3,476.9000	3.4769	2,821.2000	2.8212	(18.859)	0	0	0
2014/03/07	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R248	06/11/2014			Bond Future	9.3451	95.5320	9.4150	94.8626	0.748	0.0000	0.0000	0
2014/03/07	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R248	06/11/2014	9.72	Call	Bond Future	3,493.5200	3.4935	2,824.1300	2.8241	(19.161)	0	0	0
2014/03/07	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/07	R248	06/11/2014	9.73	Call	Bond Future	3,583.5000	3.5835	2,914.1100	2.9141	(18.680)	0	0	0
2014/03/07	R248	06/11/2014	9.74	Call	Bond Future	3,673.3100	3.6733	3,003.9200	3.0039	(18.223)	0	0	0

Total

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