



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 10/03/2014 to 10/03/2014

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
2014/03/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	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
2014/03/10	2025	08/05/2014			Bond Future	110.1740	110.1740	110.4937	110.4937	0.290	0.0000	0.0000	0
2014/03/10	2025	08/05/2014	110.99	Put	Bond Future	816.0000	0.8160	496.2600	0.4963	(39.184)	0	0	0
2014/03/10	2025	08/05/2014	111.00	Put	Bond Future	826.0000	0.8260	506.2600	0.5063	(38.709)	0	0	0
2014/03/10	2025	08/05/2014	111.01	Put	Bond Future	836.0000	0.8360	516.2600	0.5163	(38.246)	0	0	0
2014/03/10	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2025	07/08/2014	109.01	Call	Bond Future	1,679.5200	1.6795	2,003.7400	2.0037	19.304	0	0	0
2014/03/10	2025	07/08/2014			Bond Future	110.6895	110.6895	111.0137	111.0137	0.293	0.0000	0.0000	0
2014/03/10	2025	07/08/2014	108.99	Call	Bond Future	1,699.5200	1.6995	2,023.7400	2.0237	19.077	0	0	0
2014/03/10	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2025	07/08/2014	109.00	Call	Bond Future	1,689.5200	1.6895	2,013.7400	2.0137	19.190	0	0	0
2014/03/10	2030	08/05/2014	9.00	Call	Bond Future	227.1000	0.2271	0.0000	0.0000	(100.000)	0	0	0
2014/03/10	2030	08/05/2014			Bond Future	8.9710	94.1334	9.0110	93.8204	0.445	0.0000	0.0000	1,559
2014/03/10	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	164.1000	0.1641	100.000	0	0	0
2014/03/10	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	7.6500	0.0077	100.000	0	0	0
2014/03/10	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	85.8300	0.0858	100.000	0	0	0
2014/03/10	2030	08/05/2014	9.01	Call	Bond Future	305.2800	0.3053	0.0000	0.0000	(100.000)	0	0	0
2014/03/10	2030	08/05/2014	8.99	Call	Bond Future	148.8300	0.1488	0.0000	0.0000	(100.000)	0	0	0
2014/03/10	2030	07/08/2014	8.99	Put	Bond Future	555.8900	0.5559	873.5700	0.8736	57.148	0	0	0
2014/03/10	2030	07/08/2014			Bond Future	9.0618	91.5133	9.1031	91.1957	0.456	0.0000	0.0000	0
2014/03/10	2030	07/08/2014	9.01	Put	Bond Future	400.5400	0.4005	718.2200	0.7182	79.313	0	0	0
2014/03/10	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2030	07/08/2014	9.00	Put	Bond Future	478.1700	0.4782	795.8500	0.7958	66.437	0	0	0
2014/03/10	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2030	06/11/2014			Bond Future	9.1417	92.9320	9.1850	92.6040	0.474	0.0000	0.0000	0
2014/03/10	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2030	06/11/2014	8.99	Put	Bond Future	1,161.2500	1.1613	1,489.2400	1.4892	28.245	0	0	0
2014/03/10	2030	06/11/2014	9.01	Put	Bond Future	1,006.9200	1.0069	1,334.9100	1.3349	32.574	0	0	0
2014/03/10	2030	06/11/2014	9.00	Put	Bond Future	1,084.0400	1.0840	1,412.0300	1.4120	30.256	0	0	0
2014/03/10	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2037	08/05/2014			Bond Future	9.1570	96.1354	9.1867	95.8677	0.325	0.0000	0.0000	5,914
2014/03/10	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2037	08/05/2014	9.38	Call	Bond Future	1,976.9100	1.9769	1,709.2500	1.7093	(13.539)	0	0	0
2014/03/10	2037	08/05/2014	9.39	Call	Bond Future	2,063.9700	2.0640	1,796.3100	1.7963	(12.968)	0	0	0
2014/03/10	2037	08/05/2014	9.37	Call	Bond Future	1,889.7100	1.8897	1,622.0500	1.6221	(14.164)	0	0	0
2014/03/10	2037	07/08/2014	9.06	Put	Bond Future	1,640.2900	1.6403	1,912.0800	1.9121	16.570	0	0	0
2014/03/10	2037	07/08/2014			Bond Future	9.2423	93.2944	9.2730	93.0226	0.332	0.0000	0.0000	3,280
2014/03/10	2037	07/08/2014	9.05	Put	Bond Future	1,731.5900	1.7316	2,003.3800	2.0034	15.696	0	0	0
2014/03/10	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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2014/03/10	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2037	07/08/2014	9.04	Put	Bond Future	1,823.0300	1.8230	2,094.8200	2.0948	14.909	0	0	0
2014/03/10	2037	06/11/2014	9.69	Call	Bond Future	3,167.8400	3.1678	2,886.2700	2.8863	(8.888)	0	0	0
2014/03/10	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2037	06/11/2014			Bond Future	9.3175	94.6237	9.3498	94.3421	0.346	0.0000	0.0000	0
2014/03/10	2037	06/11/2014	9.70	Call	Bond Future	3,250.4600	3.2505	2,968.8900	2.9689	(8.662)	0	0	0
2014/03/10	2037	06/11/2014	9.71	Call	Bond Future	3,332.9600	3.3330	3,051.3900	3.0514	(8.448)	0	0	0
2014/03/10	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2038	08/05/2014			Bond Future	109.9901	109.9901	111.0039	111.0039	0.922	0.0000	0.0000	57
2014/03/10	2038	08/05/2014	109.00	Call	Bond Future	990.0900	0.9901	2,003.8700	2.0039	102.393	0	0	0
2014/03/10	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2038	08/05/2014	109.01	Call	Bond Future	980.0900	0.9801	1,993.8700	1.9939	103.437	0	0	0
2014/03/10	2038	08/05/2014	108.99	Call	Bond Future	1,000.0900	1.0001	2,013.8700	2.0139	101.369	0	0	0
2014/03/10	2038	07/08/2014			Bond Future	110.3626	110.3626	111.3911	111.3911	0.932	0.0000	0.0000	0
2014/03/10	2038	07/08/2014	106.00	Call	Bond Future	4,362.5600	4.3626	5,391.1500	5.3912	23.578	0	0	0
2014/03/10	2038	07/08/2014	106.01	Call	Bond Future	4,352.5600	4.3526	5,381.1500	5.3812	23.632	0	0	0
2014/03/10	2038	07/08/2014	105.99	Call	Bond Future	4,372.5600	4.3726	5,401.1500	5.4012	23.524	0	0	0
2014/03/10	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2046	08/05/2014			Bond Future	108.1894	108.1894	108.1882	108.1882	(0.001)	0.0000	0.0000	5,218
2014/03/10	2046	08/05/2014	104.35	Call	Bond Future	3,839.4000	3.8394	3,838.2000	3.8382	(0.031)	0	0	0
2014/03/10	2046	08/05/2014	104.36	Call	Bond Future	3,829.4000	3.8294	3,828.2000	3.8282	(0.031)	0	0	0
2014/03/10	2046	08/05/2014	104.34	Call	Bond Future	3,849.4000	3.8494	3,848.2000	3.8482	(0.031)	0	0	0
2014/03/10	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2046	07/08/2014			Bond Future	109.7974	109.7974	109.7960	109.7960	(0.001)	0.0000	0.0000	0
2014/03/10	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2046	07/08/2014	104.44	Call	Bond Future	5,357.4300	5.3574	5,356.0000	5.3560	(0.027)	0	0	0
2014/03/10	2046	07/08/2014	104.45	Call	Bond Future	5,347.4300	5.3474	5,346.0000	5.3460	(0.027)	0	0	0
2014/03/10	2046	07/08/2014	104.43	Call	Bond Future	5,367.4300	5.3674	5,366.0000	5.3660	(0.027)	0	0	0
2014/03/10	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2046	06/11/2014	104.45	Call	Bond Future	5,725.5400	5.7255	5,717.8700	5.7179	(0.134)	0	0	0
2014/03/10	2046	06/11/2014			Bond Future	110.1755	110.1755	110.1679	110.1679	(0.007)	0.0000	0.0000	0
2014/03/10	2046	06/11/2014	104.43	Call	Bond Future	5,745.5400	5.7455	5,737.8700	5.7379	(0.133)	0	0	0
2014/03/10	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2046	06/11/2014	104.44	Call	Bond Future	5,735.5400	5.7355	5,727.8700	5.7279	(0.134)	0	0	0

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2014/03/10	2050	08/05/2014	114.99	Put	Bond Future	525.3100	0.5253	526.4100	0.5264	0.209	0	0	0
2014/03/10	2050	08/05/2014			Bond Future	114.4647	114.4647	114.4636	114.4636	(0.001)	0.0000	0.0000	472
2014/03/10	2050	08/05/2014	115.01	Put	Bond Future	545.3100	0.5453	546.4100	0.5464	0.202	0	0	0
2014/03/10	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2050	08/05/2014	115.00	Put	Bond Future	535.3100	0.5353	536.4100	0.5364	0.205	0	0	0
2014/03/10	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2050	07/08/2014			Bond Future	114.7626	114.7626	114.7615	114.7615	(0.001)	0.0000	0.0000	0
2014/03/10	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	2050	07/08/2014	112.00	Call	Bond Future	2,762.6100	2.7626	2,761.5100	2.7615	(0.040)	0	0	0
2014/03/10	2050	07/08/2014	112.01	Call	Bond Future	2,752.6100	2.7526	2,751.5100	2.7515	(0.040)	0	0	0
2014/03/10	2050	07/08/2014	111.99	Call	Bond Future	2,772.6100	2.7726	2,771.5100	2.7715	(0.040)	0	0	0
2014/03/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	AL37	08/05/2014			Index Future	410.3490	410.3490	410.0550	410.0550	(0.072)	0.0000	0.0000	0
2014/03/10	AL37	07/08/2014			Index Future	416.3980	416.3980	416.0950	416.0950	(0.073)	0.0000	0.0000	0
2014/03/10	AL7T	08/05/2014			Index Future	482.3960	482.3960	481.5420	481.5420	(0.177)	0.0000	0.0000	1
2014/03/10	AL7T	07/08/2014			Index Future	489.5070	489.5070	488.6360	488.6360	(0.178)	0.0000	0.0000	0
2014/03/10	ALBI	08/05/2014			Index Future	439.2770	439.2770	438.5230	438.5230	(0.172)	0.0000	0.0000	704
2014/03/10	ALBI	07/08/2014			Index Future	445.7520	445.7520	444.9830	444.9830	(0.173)	0.0000	0.0000	0
2014/03/10	ALBI	06/11/2014			Index Future	452.6540	452.6540	451.8440	451.8440	(0.179)	0.0000	0.0000	0
2014/03/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	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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2014/03/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/03/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/10	EL28	08/05/2014	114.01	Call	Bond Future	1,594.4800	1.5945	1,593.1200	1.5931	(0.085)	0	0	0
2014/03/10	EL28	08/05/2014			Bond Future	115.6045	115.6045	115.6031	115.6031	(0.001)	0.0000	0.0000	0
2014/03/10	EL28	08/05/2014	113.99	Call	Bond Future	1,614.4800	1.6145	1,613.1200	1.6131	(0.084)	0	0	0
2014/03/10	EL28	08/05/2014	114.00	Call	Bond Future	1,604.4800	1.6045	1,603.1200	1.6031	(0.085)	0	0	0
2014/03/10	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	EL28	07/08/2014	114.00	Call	Bond Future	3,323.0800	3.3231	3,321.4700	3.3215	(0.048)	0	0	0
2014/03/10	EL28	07/08/2014			Bond Future	117.3231	117.3231	117.3215	117.3215	(0.001)	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
2014/03/10	EL28	07/08/2014	114.01	Call	Bond Future	3,313.0800	3.3131	3,311.4700	3.3115	(0.049)	0	0	0
2014/03/10	EL28	07/08/2014	113.99	Call	Bond Future	3,333.0800	3.3331	3,331.4700	3.3315	(0.048)	0	0	0
2014/03/10	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	ES33	08/05/2014	9.55	Put	Bond Future	1,579.4500	1.5794	1,794.7600	1.7948	13.632	0	0	0
2014/03/10	ES33	08/05/2014			Bond Future	9.7631	81.6715	9.7926	81.4562	0.303	0.0000	0.0000	6,292
2014/03/10	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	ES33	08/05/2014	9.54	Put	Bond Future	1,654.7400	1.6547	1,870.0500	1.8700	13.012	0	0	0
2014/03/10	ES33	08/05/2014	9.56	Put	Bond Future	1,504.2600	1.5043	1,719.5700	1.7196	14.313	0	0	0
2014/03/10	ES33	07/08/2014			Bond Future	9.8661	82.7670	9.8966	82.5483	0.310	0.0000	0.0000	0
2014/03/10	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	ES33	07/08/2014	10.14	Call	Bond Future	1,929.0700	1.9291	1,710.3700	1.7104	(11.337)	0	0	0
2014/03/10	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	ES33	07/08/2014	10.15	Call	Bond Future	1,998.1100	1.9981	1,779.4100	1.7794	(10.945)	0	0	0
2014/03/10	ES33	07/08/2014	10.16	Call	Bond Future	2,067.0600	2.0671	1,848.3600	1.8484	(10.580)	0	0	0
2014/03/10	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	ES33	06/11/2014			Bond Future	9.9664	80.2654	9.9986	80.0386	0.323	0.0000	0.0000	0
2014/03/10	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	ES33	06/11/2014	10.29	Call	Bond Future	2,233.2400	2.2332	2,006.4600	2.0065	(10.155)	0	0	0
2014/03/10	ES33	06/11/2014	10.30	Call	Bond Future	2,300.7000	2.3007	2,073.9200	2.0739	(9.857)	0	0	0
2014/03/10	ES33	06/11/2014	10.31	Call	Bond Future	2,368.0600	2.3681	2,141.2800	2.1413	(9.577)	0	0	0
2014/03/10	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	GOVI	08/05/2014			GOVI	438.2050	438.2050	437.4750	437.4750	(0.167)	0.0000	0.0000	307
2014/03/10	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	GOVI	08/05/2014	441.99	Put	GOVI	37,850.0000	3.7850	45,150.0000	4.5150	19.287	0	0	0
2014/03/10	GOVI	08/05/2014	442.01	Put	GOVI	38,050.0000	3.8050	45,350.0000	4.5350	19.185	0	0	0
2014/03/10	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	GOVI	08/05/2014	442.00	Put	GOVI	37,950.0000	3.7950	45,250.0000	4.5250	19.236	0	0	0
2014/03/10	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	GOVI	07/08/2014			GOVI	444.6640	444.6640	443.9190	443.9190	(0.168)	0.0000	0.0000	175
2014/03/10	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	GOVI	07/08/2014	459.99	Put	GOVI	153,260.0000	15.3260	160,710.0000	16.0710	4.861	0	0	0
2014/03/10	GOVI	07/08/2014	460.01	Put	GOVI	153,460.0000	15.3460	160,910.0000	16.0910	4.855	0	0	0
2014/03/10	GOVI	07/08/2014	460.00	Put	GOVI	153,360.0000	15.3360	160,810.0000	16.0810	4.858	0	0	0
2014/03/10	GOVI	06/11/2014	449.01	Call	GOVI	25,390.0000	2.5390	17,540.0000	1.7540	(30.918)	0	0	0
2014/03/10	GOVI	06/11/2014			GOVI	451.5490	451.5490	450.7640	450.7640	(0.174)	0.0000	0.0000	0
2014/03/10	GOVI	06/11/2014	448.99	Call	GOVI	25,590.0000	2.5590	17,740.0000	1.7740	(30.676)	0	0	0
2014/03/10	GOVI	06/11/2014	449.00	Call	GOVI	25,490.0000	2.5490	17,640.0000	1.7640	(30.796)	0	0	0
2014/03/10	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	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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2014/03/10	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/03/10	IGOV	08/05/2014			Index Future	201.7060	201.7060	201.8250	201.8250	0.059	0.0000	0.0000	1,266
2014/03/10	IGOV	07/08/2014			Index Future	204.7040	204.7040	204.8220	204.8220	0.058	0.0000	0.0000	90
2014/03/10	IGOV	06/11/2014			Index Future	207.8970	207.8970	208.0050	208.0050	0.052	0.0000	0.0000	0
2014/03/10	ILBI	08/05/2014			Index Future	546.3170	546.3170	546.6690	546.6690	0.064	0.0000	0.0000	0
2014/03/10	ILBI	07/08/2014			Index Future	554.2180	554.2180	554.5720	554.5720	0.064	0.0000	0.0000	210
2014/03/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/03/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/03/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/03/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/03/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/03/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/03/10	JBAF	19/03/2014			Jibar Tradeable Future	5.7600	94.2400	5.7600	94.2400	0.000	0.0000	0.0000	3,000
2014/03/10	JBAF	16/04/2014			Jibar Tradeable Future	5.9700	94.0300	6.0100	93.9900	0.670	0.0000	0.0000	0
2014/03/10	JBAF	21/05/2014			Jibar Tradeable Future	6.0700	93.9300	6.1100	93.8900	0.659	0.0000	0.0000	2,000
2014/03/10	JBAF	18/06/2014			Jibar Tradeable Future	6.3200	93.6800	6.3600	93.6400	0.633	0.0000	0.0000	2,000
2014/03/10	JBAF	16/07/2014			Jibar Tradeable Future	6.4200	93.5800	6.4600	93.5400	0.623	0.0000	0.0000	1,000
2014/03/10	JBAF	20/08/2014			Jibar Tradeable Future	6.6100	93.3900	6.6600	93.3400	0.756	0.0000	0.0000	600
2014/03/10	JBAF	17/09/2014			Jibar Tradeable Future	6.7100	93.2900	6.7600	93.2400	0.745	0.0000	0.0000	1,000
2014/03/10	JBAF	17/12/2014			Jibar Tradeable Future	7.2500	92.7500	7.2900	92.7100	0.552	0.0000	0.0000	0
2014/03/10	JBAF	18/03/2015			Jibar Tradeable Future	7.5500	92.4500	7.6200	92.3800	0.927	0.0000	0.0000	2,850
2014/03/10	JBAF	17/06/2015			Jibar Tradeable Future	7.7700	92.2300	7.8300	92.1700	0.772	0.0000	0.0000	5,400
2014/03/10	JBAF	16/09/2015			Jibar Tradeable Future	7.9100	92.0900	7.9800	92.0200	0.885	0.0000	0.0000	0
2014/03/10	JBAF	15/12/2015			Jibar Tradeable Future	8.0400	91.9600	8.1100	91.8900	0.871	0.0000	0.0000	0
2014/03/10	R023	08/05/2014			Bond Future	8.4316	97.3638	8.4666	97.1554	0.415	0.0000	0.0000	12,886
2014/03/10	R023	08/05/2014	7.60	Call	Bond Future	227.7300	0.2277	186.6200	0.1866	(18.052)	0	0	0
2014/03/10	R023	08/05/2014	7.61	Call	Bond Future	234.9200	0.2349	192.8500	0.1929	(17.908)	0	0	0
2014/03/10	R023	08/05/2014	7.59	Put	Bond Future	5,411.5300	5.4115	5,579.7100	5.5797	3.108	0	0	0
2014/03/10	R023	08/05/2014	7.61	Put	Bond Future	5,298.3600	5.2984	5,464.6300	5.4646	3.138	0	0	0
2014/03/10	R023	08/05/2014	7.60	Put	Bond Future	5,354.8700	5.3549	5,522.1000	5.5221	3.123	0	0	0
2014/03/10	R023	08/05/2014	7.59	Call	Bond Future	220.6400	0.2206	180.4800	0.1805	(18.202)	0	0	0
2014/03/10	R023	07/08/2014	8.51	Call	Bond Future	2,684.0400	2.6840	2,550.9800	2.5510	(4.957)	0	0	0
2014/03/10	R023	07/08/2014			Bond Future	8.5301	98.6869	8.5666	98.4751	0.428	0.0000	0.0000	0
2014/03/10	R023	07/08/2014	8.49	Call	Bond Future	2,627.0600	2.6271	2,495.4500	2.4954	(5.010)	0	0	0
2014/03/10	R023	07/08/2014	8.50	Call	Bond Future	2,655.4600	2.6555	2,523.1300	2.5231	(4.983)	0	0	0

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2014/03/10	R023	07/08/2014	8.49	Put	Bond Future	2,860.2900	2.8603	2,940.5000	2.9405	2.804	0	0	0
2014/03/10	R023	07/08/2014	8.51	Put	Bond Future	2,800.7700	2.8008	2,879.5300	2.8795	2.812	0	0	0
2014/03/10	R023	07/08/2014	8.50	Put	Bond Future	2,830.4200	2.8304	2,909.9100	2.9099	2.808	0	0	0
2014/03/10	R023	06/11/2014			Bond Future	8.6254	96.2954	8.6645	96.0746	0.453	0.0000	0.0000	0
2014/03/10	R023	06/11/2014	8.59	Put	Bond Future	3,634.6300	3.6346	3,722.3400	3.7223	2.413	0	0	0
2014/03/10	R023	06/11/2014	8.61	Put	Bond Future	3,577.6400	3.5776	3,664.2100	3.6642	2.420	0	0	0
2014/03/10	R023	06/11/2014	8.59	Call	Bond Future	3,434.2300	3.4342	3,301.1400	3.3011	(3.875)	0	0	0
2014/03/10	R023	06/11/2014	8.60	Put	Bond Future	3,606.0500	3.6061	3,693.1900	3.6932	2.416	0	0	0
2014/03/10	R023	06/11/2014	8.60	Call	Bond Future	3,462.3600	3.4624	3,328.7000	3.3287	(3.860)	0	0	0
2014/03/10	R023	06/11/2014	8.61	Call	Bond Future	3,490.6200	3.4906	3,356.3900	3.3564	(3.845)	0	0	0
2014/03/10	R157	08/05/2014	5.20	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2014/03/10	R157	08/05/2014			Bond Future	7.1815	110.0739	7.2076	110.0392	0.364	0.0000	0.0000	25,346
2014/03/10	R157	08/05/2014	5.21	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2014/03/10	R157	08/05/2014	5.19	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2014/03/10	R157	08/05/2014	5.20	Put	Bond Future	2,679.9700	2.6800	2,714.6700	2.7147	1.295	0	0	0
2014/03/10	R157	08/05/2014	5.19	Put	Bond Future	2,693.7300	2.6937	2,728.4300	2.7284	1.288	0	0	0
2014/03/10	R157	08/05/2014	5.21	Put	Bond Future	2,666.2100	2.6662	2,700.9200	2.7009	1.302	0	0	0
2014/03/10	R157	07/08/2014	6.76	Put	Bond Future	928.8000	0.9288	952.5900	0.9526	2.561	0	0	0
2014/03/10	R157	07/08/2014			Bond Future	7.4721	111.6965	7.5050	111.6610	0.439	0.0000	0.0000	13,000
2014/03/10	R157	07/08/2014	6.75	Put	Bond Future	936.9000	0.9369	960.8300	0.9608	2.554	0	0	0
2014/03/10	R157	07/08/2014	6.74	Call	Bond Future	149.8400	0.1498	138.4400	0.1384	(7.608)	0	0	0
2014/03/10	R157	07/08/2014	6.75	Call	Bond Future	152.3900	0.1524	140.8600	0.1409	(7.566)	0	0	0
2014/03/10	R157	07/08/2014	6.76	Call	Bond Future	155.2100	0.1552	143.5400	0.1435	(7.519)	0	0	0
2014/03/10	R157	07/08/2014	6.74	Put	Bond Future	945.2700	0.9453	969.3300	0.9693	2.545	0	0	0
2014/03/10	R157	06/11/2014	6.19	Put	Bond Future	1,475.5000	1.4755	1,511.4000	1.5114	2.433	0	0	0
2014/03/10	R157	06/11/2014			Bond Future	7.8575	106.6125	7.9084	106.5702	0.648	0.0000	0.0000	0
2014/03/10	R157	06/11/2014	6.21	Put	Bond Future	1,460.5600	1.4606	1,496.3100	1.4963	2.448	0	0	0
2014/03/10	R157	06/11/2014	6.20	Put	Bond Future	1,468.0200	1.4680	1,503.8400	1.5038	2.440	0	0	0
2014/03/10	R157	06/11/2014	6.21	Call	Bond Future	74.1200	0.0741	67.5000	0.0675	(8.931)	0	0	0
2014/03/10	R157	06/11/2014	6.19	Call	Bond Future	72.0500	0.0721	65.5800	0.0656	(8.980)	0	0	0
2014/03/10	R157	06/11/2014	6.20	Call	Bond Future	73.0800	0.0731	66.5300	0.0665	(8.963)	0	0	0
2014/03/10	R186	08/05/2014	8.75	Put	Bond Future	1,658.1600	1.6582	1,718.7100	1.7187	3.652	0	0	0
2014/03/10	R186	08/05/2014	7.50	Put	Bond Future	9,612.0000	9.6120	9,873.6500	9.8737	2.722	0	0	0
2014/03/10	R186	08/05/2014	8.25	Put	Bond Future	3,947.4300	3.9474	4,095.4800	4.0955	3.751	0	0	0
2014/03/10	R186	08/05/2014	8.40	Call	Bond Future	1,705.1600	1.7052	1,531.7600	1.5318	(10.169)	0	0	1,000
2014/03/10	R186	08/05/2014			Bond Future	8.5675	118.8295	8.6024	118.5367	0.408	0.0000	0.0000	51,559
2014/03/10	R186	08/05/2014	7.09	Put	Bond Future	13,422.6800	13.4227	13,707.2200	13.7072	2.120	0	0	0
2014/03/10	R186	08/05/2014	9.75	Put	Bond Future	143.8200	0.1438	143.1400	0.1431	(0.473)	0	0	6,000
2014/03/10	R186	08/05/2014	9.10	Call	Bond Future	5,135.2000	5.1352	4,864.7000	4.8647	(5.268)	0	0	0
2014/03/10	R186	08/05/2014	9.25	Put	Bond Future	550.4300	0.5504	562.9700	0.5630	2.278	0	0	10,000
2014/03/10	R186	08/05/2014	8.80	Put	Bond Future	1,501.1300	1.5011	1,554.8000	1.5548	3.575	0	0	900
2014/03/10	R186	08/05/2014	7.10	Call	Bond Future	29.9300	0.0299	21.3800	0.0214	(28.567)	0	0	0
2014/03/10	R186	08/05/2014	9.00	Put	Bond Future	983.8800	0.9839	1,014.7600	1.0148	3.139	0	0	400
2014/03/10	R186	08/05/2014	7.11	Call	Bond Future	31.2400	0.0312	22.3700	0.0224	(28.393)	0	0	0
2014/03/10	R186	08/05/2014	9.75	Call	Bond Future	9,493.6100	9.4936	9,200.1500	9.2001	(3.091)	0	0	0
2014/03/10	R186	08/05/2014	8.50	Call	Bond Future	2,070.9200	2.0709	1,879.1400	1.8791	(9.261)	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
2014/03/10	R186	08/05/2014	7.09	Call	Bond Future	28.6600	0.0287	20.4200	0.0204	(28.751)	0	0	0
2014/03/10	R186	08/05/2014	9.10	Put	Bond Future	785.5000	0.7855	807.7800	0.8078	2.836	0	0	1,500
2014/03/10	R186	08/05/2014	9.25	Call	Bond Future	6,083.3600	6.0834	5,803.1200	5.8031	(4.607)	0	0	0
2014/03/10	R186	08/05/2014	8.80	Call	Bond Future	3,429.5300	3.4295	3,190.4200	3.1904	(6.972)	0	0	0
2014/03/10	R186	08/05/2014	8.25	Call	Bond Future	1,239.3100	1.2393	1,094.5800	1.0946	(11.678)	0	0	10,000
2014/03/10	R186	08/05/2014	7.11	Put	Bond Future	13,229.8900	13.2299	13,513.8000	13.5138	2.146	0	0	0
2014/03/10	R186	08/05/2014	8.50	Put	Bond Future	2,639.1100	2.6391	2,740.1100	2.7401	3.827	0	0	1,933
2014/03/10	R186	08/05/2014	8.75	Call	Bond Future	3,175.7600	3.1758	2,943.5300	2.9435	(7.313)	0	0	6,000
2014/03/10	R186	08/05/2014	7.50	Call	Bond Future	142.8000	0.1428	111.6700	0.1117	(21.800)	0	0	1,933
2014/03/10	R186	08/05/2014	8.40	Put	Bond Future	3,122.7300	3.1227	3,242.1100	3.2421	3.823	0	0	0
2014/03/10	R186	08/05/2014	7.10	Put	Bond Future	13,326.2100	13.3262	13,610.4400	13.6104	2.133	0	0	0
2014/03/10	R186	08/05/2014	9.00	Call	Bond Future	4,534.6900	4.5347	4,272.7900	4.2728	(5.775)	0	0	0
2014/03/10	R186	07/08/2014	8.31	Call	Bond Future	2,557.5500	2.5575	2,405.6200	2.4056	(5.940)	0	0	0
2014/03/10	R186	07/08/2014			Bond Future	8.6571	115.2877	8.6934	114.9905	0.419	0.0000	0.0000	0
2014/03/10	R186	07/08/2014	8.92	Put	Bond Future	2,849.6500	2.8496	2,932.1700	2.9322	2.896	0	0	840
2014/03/10	R186	07/08/2014	8.29	Call	Bond Future	2,493.5200	2.4935	2,343.8200	2.3438	(6.004)	0	0	0
2014/03/10	R186	07/08/2014	8.30	Call	Bond Future	2,525.4100	2.5254	2,374.5900	2.3746	(5.972)	0	0	0
2014/03/10	R186	07/08/2014	8.29	Put	Bond Future	5,564.7700	5.5648	5,712.3000	5.7123	2.651	0	0	0
2014/03/10	R186	07/08/2014	8.31	Put	Bond Future	5,458.5200	5.4585	5,603.8200	5.6038	2.662	0	0	0
2014/03/10	R186	07/08/2014	8.92	Call	Bond Future	4,980.3200	4.9803	4,765.6100	4.7656	(4.311)	0	0	0
2014/03/10	R186	07/08/2014	8.30	Put	Bond Future	5,511.4800	5.5115	5,657.8900	5.6579	2.656	0	0	0
2014/03/10	R186	06/11/2014	8.15	Put	Bond Future	7,745.3900	7.7454	7,915.0900	7.9151	2.191	0	0	0
2014/03/10	R186	06/11/2014	8.14	Call	Bond Future	2,831.6100	2.8316	2,693.4600	2.6935	(4.879)	0	0	0
2014/03/10	R186	06/11/2014			Bond Future	8.7399	117.0745	8.7784	116.7657	0.440	0.0000	0.0000	0
2014/03/10	R186	06/11/2014	9.17	Call	Bond Future	6,786.9700	6.7870	6,565.0600	6.5651	(3.270)	0	0	0
2014/03/10	R186	06/11/2014	8.15	Call	Bond Future	2,860.8600	2.8609	2,721.8400	2.7218	(4.859)	0	0	0
2014/03/10	R186	06/11/2014	8.16	Call	Bond Future	2,889.9400	2.8899	2,750.0500	2.7500	(4.841)	0	0	0
2014/03/10	R186	06/11/2014	9.17	Put	Bond Future	3,401.2500	3.4013	3,488.0600	3.4881	2.552	0	0	2,010
2014/03/10	R186	06/11/2014	8.14	Put	Bond Future	7,801.4500	7.8014	7,972.0200	7.9720	2.186	0	0	0
2014/03/10	R186	06/11/2014	8.16	Put	Bond Future	7,689.2500	7.6892	7,858.0800	7.8581	2.196	0	0	0
2014/03/10	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R197	08/05/2014			Bond Future	275.1128	275.1128	275.1074	275.1074	(0.002)	0.0000	0.0000	1,912
2014/03/10	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R197	08/05/2014	250.01	Call	Bond Future	25,102.8200	25.1028	25,097.3500	25.0974	(0.022)	0	0	0
2014/03/10	R197	08/05/2014	249.99	Call	Bond Future	25,122.8200	25.1228	25,117.3500	25.1174	(0.022)	0	0	0
2014/03/10	R197	08/05/2014	250.00	Call	Bond Future	25,112.8200	25.1128	25,107.3500	25.1074	(0.022)	0	0	0
2014/03/10	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R197	07/08/2014			Bond Future	273.3991	273.3991	273.3929	273.3929	(0.002)	0.0000	0.0000	0
2014/03/10	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R197	07/08/2014	270.00	Call	Bond Future	3,399.1000	3.3991	3,392.9200	3.3929	(0.182)	0	0	0
2014/03/10	R197	07/08/2014	270.01	Call	Bond Future	3,389.1000	3.3891	3,382.9200	3.3829	(0.182)	0	0	0
2014/03/10	R197	07/08/2014	269.99	Call	Bond Future	3,409.1000	3.4091	3,402.9200	3.4029	(0.181)	0	0	0
2014/03/10	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R201	08/05/2014			Bond Future	6.7103	104.6193	6.7534	104.5937	0.642	0.0000	0.0000	0
2014/03/10	R201	08/05/2014	4.75	Call	Bond Future	0.4400	0.0004	0.2800	0.0003	(36.364)	0	0	0

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2014/03/10	R201	08/05/2014	4.76	Call	Bond Future	0.4600	0.0005	0.2900	0.0003	(36.957)	0	0	0
2014/03/10	R201	08/05/2014	4.74	Call	Bond Future	0.4200	0.0004	0.2700	0.0003	(35.714)	0	0	0
2014/03/10	R201	08/05/2014	4.76	Put	Bond Future	1,170.2300	1.1702	1,195.6300	1.1956	2.171	0	0	0
2014/03/10	R201	08/05/2014	4.75	Put	Bond Future	1,176.2700	1.1763	1,201.6800	1.2017	2.160	0	0	0
2014/03/10	R201	08/05/2014	4.74	Put	Bond Future	1,182.3100	1.1823	1,207.7300	1.2077	2.150	0	0	0
2014/03/10	R201	07/08/2014	5.31	Put	Bond Future	725.9500	0.7259	746.6700	0.7467	2.854	0	0	0
2014/03/10	R201	07/08/2014			Bond Future	7.1872	101.7503	7.2607	101.7242	1.022	0.0000	0.0000	0
2014/03/10	R201	07/08/2014	5.30	Put	Bond Future	729.0000	0.7290	749.7600	0.7498	2.848	0	0	0
2014/03/10	R201	07/08/2014	5.31	Call	Bond Future	53.2200	0.0532	47.8100	0.0478	(10.165)	0	0	0
2014/03/10	R201	07/08/2014	5.29	Call	Bond Future	52.1200	0.0521	46.8000	0.0468	(10.207)	0	0	0
2014/03/10	R201	07/08/2014	5.30	Call	Bond Future	52.6700	0.0527	47.3000	0.0473	(10.196)	0	0	0
2014/03/10	R201	07/08/2014	5.29	Put	Bond Future	732.0600	0.7321	752.8700	0.7529	2.843	0	0	0
2014/03/10	R202	08/05/2014	215.00	Call	Bond Future	4,107.0800	4.1071	3,995.3200	3.9953	(2.721)	0	0	0
2014/03/10	R202	08/05/2014			Bond Future	214.1582	214.1582	214.1551	214.1551	(0.001)	0.0000	0.0000	44,663
2014/03/10	R202	08/05/2014	215.01	Call	Bond Future	4,102.4800	4.1025	3,990.7300	3.9907	(2.724)	0	0	0
2014/03/10	R202	08/05/2014	214.99	Put	Bond Future	4,943.4900	4.9435	4,834.8400	4.8348	(2.198)	0	0	0
2014/03/10	R202	08/05/2014	215.01	Put	Bond Future	4,954.2900	4.9543	4,845.6600	4.8457	(2.193)	0	0	0
2014/03/10	R202	08/05/2014	214.99	Call	Bond Future	4,111.6800	4.1117	3,999.9100	3.9999	(2.718)	0	0	0
2014/03/10	R202	08/05/2014	215.00	Put	Bond Future	4,948.8900	4.9489	4,840.2500	4.8402	(2.195)	0	0	0
2014/03/10	R202	07/08/2014	207.99	Call	Bond Future	10,453.5500	10.4536	10,387.8300	10.3878	(0.629)	0	0	0
2014/03/10	R202	07/08/2014	208.00	Put	Bond Future	4,188.1000	4.1881	4,126.1100	4.1261	(1.480)	0	0	0
2014/03/10	R202	07/08/2014			Bond Future	214.2592	214.2592	214.2554	214.2554	(0.002)	0.0000	0.0000	0
2014/03/10	R202	07/08/2014	207.99	Put	Bond Future	4,184.3700	4.1844	4,122.3900	4.1224	(1.481)	0	0	0
2014/03/10	R202	07/08/2014	208.01	Put	Bond Future	4,191.8400	4.1918	4,129.8300	4.1298	(1.479)	0	0	0
2014/03/10	R202	07/08/2014	208.00	Call	Bond Future	10,447.2800	10.4473	10,381.5500	10.3815	(0.629)	0	0	0
2014/03/10	R202	07/08/2014	208.01	Call	Bond Future	10,441.0200	10.4410	10,375.2700	10.3753	(0.630)	0	0	0
2014/03/10	R203	08/05/2014	5.74	Call	Bond Future	0.6700	0.0007	0.4600	0.0005	(31.343)	0	0	0
2014/03/10	R203	08/05/2014	5.76	Call	Bond Future	0.7500	0.0008	0.5200	0.0005	(30.667)	0	0	0
2014/03/10	R203	08/05/2014	6.84	Call	Bond Future	75.8300	0.0758	65.2700	0.0653	(13.926)	0	0	29
2014/03/10	R203	08/05/2014	7.40	Put	Bond Future	1,443.0500	1.4431	1,455.8700	1.4559	0.888	0	0	0
2014/03/10	R203	08/05/2014			Bond Future	7.7643	102.7108	7.7786	102.6691	0.184	0.0000	0.0000	16,949
2014/03/10	R203	08/05/2014	5.76	Put	Bond Future	6,067.6800	6.0677	6,109.2200	6.1092	0.685	0	0	0
2014/03/10	R203	08/05/2014	6.84	Put	Bond Future	2,819.6600	2.8197	2,850.8700	2.8509	1.107	0	0	0
2014/03/10	R203	08/05/2014	5.75	Put	Bond Future	6,099.0200	6.0990	6,140.5700	6.1406	0.681	0	0	0
2014/03/10	R203	08/05/2014	5.74	Put	Bond Future	6,130.3600	6.1304	6,171.9200	6.1719	0.678	0	0	0
2014/03/10	R203	08/05/2014	7.40	Call	Bond Future	372.4500	0.3724	343.5000	0.3435	(7.773)	0	0	16
2014/03/10	R203	08/05/2014	5.75	Call	Bond Future	0.7100	0.0007	0.4900	0.0005	(30.986)	0	0	0
2014/03/10	R203	07/08/2014	7.30	Call	Bond Future	528.9600	0.5290	506.8700	0.5069	(4.176)	0	0	0
2014/03/10	R203	07/08/2014			Bond Future	7.9257	104.2249	7.9414	104.1823	0.198	0.0000	0.0000	0
2014/03/10	R203	07/08/2014	7.31	Call	Bond Future	536.9600	0.5370	514.6700	0.5147	(4.151)	0	0	0
2014/03/10	R203	07/08/2014	6.84	Put	Bond Future	3,244.6700	3.2447	3,273.5700	3.2736	0.891	0	0	0
2014/03/10	R203	07/08/2014	7.29	Put	Bond Future	2,263.3900	2.2634	2,284.1100	2.2841	0.915	0	0	0
2014/03/10	R203	07/08/2014	7.31	Put	Bond Future	2,223.9200	2.2239	2,244.2500	2.2443	0.914	0	0	0
2014/03/10	R203	07/08/2014	7.29	Call	Bond Future	521.0500	0.5210	499.1500	0.4991	(4.203)	0	0	0
2014/03/10	R203	07/08/2014	7.30	Put	Bond Future	2,243.6000	2.2436	2,264.1300	2.2641	0.915	0	0	0
2014/03/10	R203	07/08/2014	6.84	Call	Bond Future	246.3800	0.2464	232.6600	0.2327	(5.569)	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
2014/03/10	R203	06/11/2014	6.86	Call	Bond Future	434.5900	0.4346	417.8400	0.4178	(3.854)	0	0	0
2014/03/10	R203	06/11/2014			Bond Future	8.0923	101.6749	8.1120	101.6257	0.243	0.0000	0.0000	0
2014/03/10	R203	06/11/2014	6.98	Call	Bond Future	500.0900	0.5001	481.7400	0.4817	(3.669)	0	0	14
2014/03/10	R203	06/11/2014	6.84	Call	Bond Future	424.3400	0.4243	407.8600	0.4079	(3.884)	0	0	45
2014/03/10	R203	06/11/2014	6.85	Call	Bond Future	429.4400	0.4294	412.8300	0.4128	(3.868)	0	0	0
2014/03/10	R203	06/11/2014	6.98	Put	Bond Future	3,332.9000	3.3329	3,363.7700	3.3638	0.926	0	0	0
2014/03/10	R203	06/11/2014	6.84	Put	Bond Future	3,620.7300	3.6207	3,653.4700	3.6535	0.904	0	0	0
2014/03/10	R203	06/11/2014	6.86	Put	Bond Future	3,578.9400	3.5789	3,611.4100	3.6114	0.907	0	0	0
2014/03/10	R203	06/11/2014	6.85	Put	Bond Future	3,599.8100	3.5998	3,632.4200	3.6324	0.906	0	0	0
2014/03/10	R204	08/05/2014			Bond Future	7.9925	103.1580	8.0068	103.1036	0.179	0.0000	0.0000	31,206
2014/03/10	R204	08/05/2014	6.05	Call	Bond Future	1.7700	0.0018	1.2500	0.0013	(29.379)	0	0	0
2014/03/10	R204	08/05/2014	6.06	Call	Bond Future	1.8600	0.0019	1.3200	0.0013	(29.032)	0	0	0
2014/03/10	R204	08/05/2014	6.04	Call	Bond Future	1.6800	0.0017	1.1900	0.0012	(29.167)	0	0	0
2014/03/10	R204	08/05/2014	6.05	Put	Bond Future	7,716.0700	7.7161	7,769.9400	7.7699	0.698	0	0	0
2014/03/10	R204	08/05/2014	6.04	Put	Bond Future	7,757.5300	7.7575	7,811.4300	7.8114	0.695	0	0	0
2014/03/10	R204	08/05/2014	6.06	Put	Bond Future	7,674.6200	7.6746	7,728.4700	7.7285	0.702	0	0	0
2014/03/10	R204	07/08/2014			Bond Future	8.1316	100.6456	8.1470	100.5902	0.189	0.0000	0.0000	100
2014/03/10	R204	07/08/2014	7.44	Put	Bond Future	3,208.6400	3.2086	3,235.5300	3.2355	0.838	0	0	0
2014/03/10	R204	07/08/2014	7.46	Put	Bond Future	3,155.0600	3.1551	3,181.4600	3.1815	0.837	0	0	0
2014/03/10	R204	07/08/2014	7.45	Put	Bond Future	3,181.7900	3.1818	3,208.4400	3.2084	0.838	0	0	0
2014/03/10	R204	07/08/2014	7.78	Call	Bond Future	1,091.8400	1.0918	1,055.1300	1.0551	(3.362)	0	0	0
2014/03/10	R204	07/08/2014	7.46	Call	Bond Future	700.8700	0.7009	671.9200	0.6719	(4.131)	0	0	0
2014/03/10	R204	07/08/2014	7.44	Call	Bond Future	680.2400	0.6802	651.7800	0.6518	(4.184)	0	0	0
2014/03/10	R204	07/08/2014	7.78	Put	Bond Future	2,367.5300	2.3675	2,386.1700	2.3862	0.787	0	0	530
2014/03/10	R204	07/08/2014	7.45	Call	Bond Future	690.5000	0.6905	661.8000	0.6618	(4.156)	0	0	0
2014/03/10	R204	06/11/2014	7.99	Put	Bond Future	2,586.7700	2.5868	2,609.2100	2.6092	0.867	0	0	1,270
2014/03/10	R204	06/11/2014			Bond Future	8.2647	102.2052	8.2829	102.1431	0.221	0.0000	0.0000	0
2014/03/10	R204	06/11/2014	6.99	Put	Bond Future	5,033.0900	5.0331	5,073.8800	5.0739	0.810	0	0	0
2014/03/10	R204	06/11/2014	7.01	Put	Bond Future	4,974.9600	4.9750	5,015.4100	5.0154	0.813	0	0	0
2014/03/10	R204	06/11/2014	6.99	Call	Bond Future	570.1800	0.5702	548.8400	0.5488	(3.743)	0	0	0
2014/03/10	R204	06/11/2014	7.00	Put	Bond Future	5,003.9900	5.0040	5,044.6100	5.0446	0.812	0	0	0
2014/03/10	R204	06/11/2014	7.99	Call	Bond Future	1,645.2500	1.6453	1,605.5600	1.6056	(2.412)	0	0	0
2014/03/10	R204	06/11/2014	7.00	Call	Bond Future	577.0300	0.5770	555.5200	0.5555	(3.728)	0	0	0
2014/03/10	R204	06/11/2014	7.01	Call	Bond Future	583.9500	0.5840	562.2700	0.5623	(3.713)	0	0	0
2014/03/10	R207	08/05/2014	6.19	Put	Bond Future	9,366.2000	9.3662	9,517.8000	9.5178	1.619	0	0	0
2014/03/10	R207	08/05/2014	6.21	Put	Bond Future	9,269.0300	9.2690	9,420.5900	9.4206	1.635	0	0	0
2014/03/10	R207	08/05/2014			Bond Future	8.2256	97.9932	8.2606	97.8411	0.426	0.0000	0.0000	19,048
2014/03/10	R207	08/05/2014	6.20	Put	Bond Future	9,317.6000	9.3176	9,469.1800	9.4692	1.627	0	0	0
2014/03/10	R207	08/05/2014	6.20	Call	Bond Future	1.2900	0.0013	0.8000	0.0008	(37.984)	0	0	0
2014/03/10	R207	08/05/2014	6.21	Call	Bond Future	1.3600	0.0014	0.8500	0.0009	(37.500)	0	0	0
2014/03/10	R207	08/05/2014	6.19	Call	Bond Future	1.2300	0.0012	0.7600	0.0008	(38.211)	0	0	0
2014/03/10	R207	07/08/2014	7.69	Call	Bond Future	856.2800	0.8563	796.3200	0.7963	(7.002)	0	0	0
2014/03/10	R207	07/08/2014	7.70	Put	Bond Future	3,650.0000	3.6500	3,743.9800	3.7440	2.575	0	0	0
2014/03/10	R207	07/08/2014			Bond Future	8.3560	95.7965	8.3931	95.6420	0.444	0.0000	0.0000	0
2014/03/10	R207	07/08/2014	7.70	Call	Bond Future	868.5700	0.8686	808.0600	0.8081	(6.967)	0	0	0
2014/03/10	R207	07/08/2014	7.71	Call	Bond Future	880.9800	0.8810	819.9200	0.8199	(6.931)	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
2014/03/10	R207	07/08/2014	7.69	Put	Bond Future	3,680.8700		3.6809	3,775.4000	3.7754	2.568	0	0	0
2014/03/10	R207	07/08/2014	7.71	Put	Bond Future	3,619.2700		3.6193	3,712.7000	3.7127	2.581	0	0	0
2014/03/10	R207	06/11/2014	7.36	Put	Bond Future	5,423.3800		5.4234	5,535.9000	5.5359	2.075	0	0	0
2014/03/10	R207	06/11/2014			Bond Future	8.4743		97.2812	8.5151	97.1187	0.481	0.0000	0.0000	0
2014/03/10	R207	06/11/2014	7.35	Put	Bond Future	5,456.3500		5.4563	5,569.2500	5.5692	2.069	0	0	0
2014/03/10	R207	06/11/2014	7.36	Call	Bond Future	841.6300		0.8416	791.6500	0.7917	(5.938)	0	0	0
2014/03/10	R207	06/11/2014	7.34	Call	Bond Future	823.0000		0.8230	773.7900	0.7738	(5.979)	0	0	0
2014/03/10	R207	06/11/2014	7.35	Call	Bond Future	832.2800		0.8323	782.6800	0.7827	(5.960)	0	0	0
2014/03/10	R207	06/11/2014	7.34	Put	Bond Future	5,489.4100		5.4894	5,602.7000	5.6027	2.064	0	0	0
2014/03/10	R208	08/05/2014	6.31	Call	Bond Future	2.0300		0.0020	1.2800	0.0013	(36.946)	0	0	0
2014/03/10	R208	08/05/2014			Bond Future	8.3324		92.6174	8.3674	92.4465	0.420	0.0000	0.0000	11,730
2014/03/10	R208	08/05/2014	6.29	Call	Bond Future	1.8300		0.0018	1.1500	0.0012	(37.158)	0	0	0
2014/03/10	R208	08/05/2014	6.31	Put	Bond Future	10,594.2600		10.5943	10,764.4800	10.7645	1.607	0	0	0
2014/03/10	R208	08/05/2014	6.30	Put	Bond Future	10,650.1500		10.6502	10,820.4100	10.8204	1.599	0	0	0
2014/03/10	R208	08/05/2014	6.29	Put	Bond Future	10,706.0600		10.7061	10,876.3500	10.8763	1.591	0	0	0
2014/03/10	R208	08/05/2014	6.30	Call	Bond Future	1.9300		0.0019	1.2200	0.0012	(36.788)	0	0	0
2014/03/10	R208	07/08/2014	8.28	Call	Bond Future	1,941.5500		1.9416	1,840.5500	1.8406	(5.202)	0	0	0
2014/03/10	R208	07/08/2014			Bond Future	8.4447		93.9829	8.4813	93.8093	0.435	0.0000	0.0000	0
2014/03/10	R208	07/08/2014	7.80	Call	Bond Future	1,078.5300		1.0785	1,007.0500	1.0070	(6.628)	0	0	0
2014/03/10	R208	07/08/2014	7.79	Put	Bond Future	4,230.3600		4.2304	4,333.1300	4.3331	2.429	0	0	0
2014/03/10	R208	07/08/2014	7.81	Put	Bond Future	4,161.0500		4.1611	4,262.6000	4.2626	2.440	0	0	0
2014/03/10	R208	07/08/2014	7.80	Put	Bond Future	4,195.6200		4.1956	4,297.7800	4.2978	2.435	0	0	0
2014/03/10	R208	07/08/2014	8.28	Put	Bond Future	2,725.5600		2.7256	2,798.2000	2.7982	2.665	0	0	630
2014/03/10	R208	07/08/2014	7.81	Call	Bond Future	1,093.2900		1.0933	1,021.2000	1.0212	(6.594)	0	0	0
2014/03/10	R208	07/08/2014	7.79	Call	Bond Future	1,063.9000		1.0639	993.0300	0.9930	(6.661)	0	0	0
2014/03/10	R208	06/11/2014	7.46	Call	Bond Future	1,032.6100		1.0326	973.8400	0.9738	(5.691)	0	0	0
2014/03/10	R208	06/11/2014			Bond Future	8.5520		92.0400	8.5918	91.8582	0.465	0.0000	0.0000	0
2014/03/10	R208	06/11/2014	7.44	Call	Bond Future	1,010.4600		1.0105	952.5600	0.9526	(5.730)	0	0	0
2014/03/10	R208	06/11/2014	7.45	Call	Bond Future	1,021.4900		1.0215	963.1500	0.9631	(5.711)	0	0	0
2014/03/10	R208	06/11/2014	8.50	Put	Bond Future	3,030.0200		3.0300	3,103.4000	3.1034	2.422	0	0	1,520
2014/03/10	R208	06/11/2014	7.44	Put	Bond Future	6,281.5900		6.2816	6,405.4100	6.4054	1.971	0	0	0
2014/03/10	R208	06/11/2014	7.46	Put	Bond Future	6,205.7000		6.2057	6,328.6500	6.3287	1.981	0	0	0
2014/03/10	R208	06/11/2014	8.50	Call	Bond Future	2,791.3300		2.7913	2,682.9900	2.6830	(3.881)	0	0	0
2014/03/10	R208	06/11/2014	7.45	Put	Bond Future	6,243.5900		6.2436	6,366.9700	6.3670	1.976	0	0	0
2014/03/10	R209	08/05/2014	9.63	Call	Bond Future	4,740.7000		4.7407	4,528.2100	4.5282	(4.482)	0	0	0
2014/03/10	R209	08/05/2014			Bond Future	9.0760		74.0488	9.1058	73.8280	0.328	0.0000	0.0000	25,105
2014/03/10	R209	08/05/2014	7.85	Call	Bond Future	106.0200		0.1060	83.9100	0.0839	(20.855)	0	0	0
2014/03/10	R209	08/05/2014	9.00	Put	Bond Future	2,557.4600		2.5575	2,620.2800	2.6203	2.456	0	0	0
2014/03/10	R209	08/05/2014	9.50	Call	Bond Future	4,087.9000		4.0879	3,882.4300	3.8824	(5.026)	0	0	0
2014/03/10	R209	08/05/2014	7.86	Call	Bond Future	109.7400		0.1097	87.0300	0.0870	(20.694)	0	0	0
2014/03/10	R209	08/05/2014	9.75	Put	Bond Future	616.0700		0.6161	619.5900	0.6196	0.571	0	0	7,262
2014/03/10	R209	08/05/2014	9.85	Put	Bond Future	493.4100		0.4934	494.0600	0.4941	0.132	0	0	10,000
2014/03/10	R209	08/05/2014	8.50	Put	Bond Future	5,197.8700		5.1979	5,329.8800	5.3299	2.540	0	0	0
2014/03/10	R209	08/05/2014	7.84	Call	Bond Future	102.3900		0.1024	80.9000	0.0809	(20.988)	0	0	0
2014/03/10	R209	08/05/2014	7.85	Put	Bond Future	10,178.6500		10.1787	10,377.2900	10.3773	1.952	0	0	0
2014/03/10	R209	08/05/2014	9.50	Put	Bond Future	1,038.5800		1.0386	1,053.8600	1.0539	1.471	0	0	640

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2014/03/10	R209	08/05/2014	7.84	Put	Bond Future	10,265.6800		10.2657	10,464.9400	10.4649	1.941	0	0	0
2014/03/10	R209	08/05/2014	9.63	Put	Bond Future	796.2700		0.7963	804.5300	0.8045	1.037	0	0	883
2014/03/10	R209	08/05/2014	9.85	Call	Bond Future	5,912.0000		5.9120	5,691.9000	5.6919	(3.723)	0	0	0
2014/03/10	R209	08/05/2014	7.86	Put	Bond Future	10,091.8500		10.0918	10,289.8900	10.2899	1.962	0	0	0
2014/03/10	R209	08/05/2014	9.75	Call	Bond Future	5,370.8200		5.3708	5,153.5900	5.1536	(4.045)	0	0	0
2014/03/10	R209	08/05/2014	8.50	Call	Bond Future	712.4100		0.7124	623.6700	0.6237	(12.456)	0	0	640
2014/03/10	R209	08/05/2014	9.00	Call	Bond Future	1,988.7300		1.9887	1,830.8000	1.8308	(7.941)	0	0	640
2014/03/10	R209	07/08/2014	9.04	Put	Bond Future	4,092.0900		4.0921	4,172.1700	4.1722	1.957	0	0	0
2014/03/10	R209	07/08/2014	9.06	Put	Bond Future	4,011.0400		4.0110	4,089.6200	4.0896	1.959	0	0	0
2014/03/10	R209	07/08/2014			Bond Future	9.1520		75.1406	9.1827	74.9164	0.335	0.0000	0.0000	0
2014/03/10	R209	07/08/2014	9.05	Put	Bond Future	4,051.4100		4.0514	4,130.7400	4.1307	1.958	0	0	0
2014/03/10	R209	07/08/2014	9.06	Call	Bond Future	3,331.4200		3.3314	3,185.7800	3.1858	(4.372)	0	0	0
2014/03/10	R209	07/08/2014	9.05	Call	Bond Future	3,297.3300		3.2973	3,152.4400	3.1524	(4.394)	0	0	0
2014/03/10	R209	07/08/2014	9.04	Call	Bond Future	3,263.4300		3.2634	3,119.2900	3.1193	(4.417)	0	0	0
2014/03/10	R209	06/11/2014			Bond Future	9.2235		73.1576	9.2557	72.9256	0.348	0.0000	0.0000	0
2014/03/10	R209	06/11/2014	8.99	Put	Bond Future	5,604.9300		5.6049	5,699.5500	5.6996	1.688	0	0	0
2014/03/10	R209	06/11/2014	9.01	Put	Bond Future	5,519.5900		5.5196	5,612.9900	5.6130	1.692	0	0	0
2014/03/10	R209	06/11/2014	9.00	Put	Bond Future	5,562.2500		5.5623	5,656.2600	5.6563	1.690	0	0	0
2014/03/10	R209	06/11/2014	8.99	Call	Bond Future	3,883.5400		3.8835	3,746.1800	3.7462	(3.537)	0	0	0
2014/03/10	R209	06/11/2014	9.00	Call	Bond Future	3,915.8600		3.9159	3,777.8900	3.7779	(3.523)	0	0	0
2014/03/10	R209	06/11/2014	9.01	Call	Bond Future	3,948.0900		3.9481	3,809.5100	3.8095	(3.510)	0	0	0
2014/03/10	R210	08/05/2014			Bond Future	160.6084		160.6084	160.6058	160.6058	(0.002)	0.0000	0.0000	719
2014/03/10	R210	08/05/2014	159.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R210	08/05/2014	160.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R210	08/05/2014	160.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R210	08/05/2014	160.01	Call	Bond Future	598.4100		0.5984	595.7900	0.5958	(0.438)	0	0	0
2014/03/10	R210	08/05/2014	159.99	Call	Bond Future	618.4100		0.6184	615.7900	0.6158	(0.424)	0	0	0
2014/03/10	R210	08/05/2014	160.00	Call	Bond Future	608.4100		0.6084	605.7900	0.6058	(0.431)	0	0	0
2014/03/10	R210	07/08/2014			Bond Future	162.9957		162.9957	162.9928	162.9928	(0.002)	0.0000	0.0000	0
2014/03/10	R210	07/08/2014	159.00	Call	Bond Future	3,995.7300		3.9957	3,992.7600	3.9928	(0.074)	0	0	0
2014/03/10	R210	07/08/2014	159.01	Call	Bond Future	3,985.7300		3.9857	3,982.7600	3.9828	(0.075)	0	0	0
2014/03/10	R210	07/08/2014	158.99	Call	Bond Future	4,005.7300		4.0057	4,002.7600	4.0028	(0.074)	0	0	0
2014/03/10	R210	07/08/2014	159.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R210	07/08/2014	159.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R210	07/08/2014	158.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R211	08/05/2014	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R211	08/05/2014	130.00	Put	Bond Future	2,624.1600		2.6242	2,629.9200	2.6299	0.219	0	0	0
2014/03/10	R211	08/05/2014			Bond Future	127.3758		127.3758	127.3701	127.3701	(0.005)	0.0000	0.0000	390
2014/03/10	R211	08/05/2014	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R211	08/05/2014	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R211	08/05/2014	129.99	Put	Bond Future	2,614.1600		2.6142	2,619.9200	2.6199	0.220	0	0	0
2014/03/10	R211	08/05/2014	130.01	Put	Bond Future	2,634.1600		2.6342	2,639.9200	2.6399	0.219	0	0	0
2014/03/10	R211	07/08/2014	127.99	Put	Bond Future	278.5900		0.2786	284.6900	0.2847	2.190	0	0	0
2014/03/10	R211	07/08/2014			Bond Future	127.7114		127.7114	127.7053	127.7053	(0.005)	0.0000	0.0000	0
2014/03/10	R211	07/08/2014	128.01	Put	Bond Future	298.5900		0.2986	304.6900	0.3047	2.043	0	0	0
2014/03/10	R211	07/08/2014	128.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/03/10	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R211	07/08/2014	128.00	Put	Bond Future	288.5900	0.2886	294.6900	0.2947	2.114	0	0	0
2014/03/10	R212	08/05/2014			Bond Future	129.7652	129.7652	129.7624	129.7624	(0.002)	0.0000	0.0000	21,797
2014/03/10	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R212	08/05/2014	131.99	Put	Bond Future	2,224.8000	2.2248	2,227.5800	2.2276	0.125	0	0	0
2014/03/10	R212	08/05/2014	132.01	Put	Bond Future	2,244.8000	2.2448	2,247.5800	2.2476	0.124	0	0	0
2014/03/10	R212	08/05/2014	132.00	Put	Bond Future	2,234.8000	2.2348	2,237.5800	2.2376	0.124	0	0	0
2014/03/10	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R212	07/08/2014	128.99	Call	Bond Future	994.2400	0.9942	991.1700	0.9912	(0.309)	0	0	0
2014/03/10	R212	07/08/2014			Bond Future	129.9842	129.9842	129.9812	129.9812	(0.002)	0.0000	0.0000	0
2014/03/10	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R212	07/08/2014	129.00	Call	Bond Future	984.2400	0.9842	981.1700	0.9812	(0.312)	0	0	0
2014/03/10	R212	07/08/2014	129.01	Call	Bond Future	974.2400	0.9742	971.1700	0.9712	(0.315)	0	0	0
2014/03/10	R213	08/05/2014	7.65	Put	Bond Future	10,641.7300	10.6417	10,962.1800	10.9622	3.011	0	0	0
2014/03/10	R213	08/05/2014			Bond Future	8.9335	84.7315	8.9786	84.3918	0.505	0.0000	0.0000	21,730
2014/03/10	R213	08/05/2014	7.64	Put	Bond Future	10,728.8100	10.7288	11,049.8700	11.0499	2.993	0	0	0
2014/03/10	R213	08/05/2014	7.66	Put	Bond Future	10,554.8400	10.5548	10,874.6900	10.8747	3.030	0	0	0
2014/03/10	R213	08/05/2014	7.65	Call	Bond Future	70.7400	0.0707	51.4900	0.0515	(27.212)	0	0	0
2014/03/10	R213	08/05/2014	7.64	Call	Bond Future	68.1200	0.0681	49.4800	0.0495	(27.363)	0	0	0
2014/03/10	R213	08/05/2014	7.66	Call	Bond Future	73.4300	0.0734	53.5800	0.0536	(27.033)	0	0	0
2014/03/10	R213	07/08/2014	8.86	Call	Bond Future	3,065.0700	3.0651	2,870.5900	2.8706	(6.345)	0	0	0
2014/03/10	R213	07/08/2014			Bond Future	9.0140	85.9805	9.0606	85.6356	0.516	0.0000	0.0000	0
2014/03/10	R213	07/08/2014	8.84	Call	Bond Future	2,998.2400	2.9982	2,806.1600	2.8062	(6.406)	0	0	0
2014/03/10	R213	07/08/2014	8.85	Call	Bond Future	3,031.5500	3.0315	2,838.2700	2.8383	(6.376)	0	0	0
2014/03/10	R213	07/08/2014	8.84	Put	Bond Future	4,307.2000	4.3072	4,460.0100	4.4600	3.548	0	0	0
2014/03/10	R213	07/08/2014	8.86	Put	Bond Future	4,222.1000	4.2221	4,372.5100	4.3725	3.562	0	0	0
2014/03/10	R213	07/08/2014	8.85	Put	Bond Future	4,264.5000	4.2645	4,416.1100	4.4161	3.555	0	0	0
2014/03/10	R213	06/11/2014	8.84	Call	Bond Future	3,768.6900	3.7687	3,578.2800	3.5783	(5.052)	0	0	0
2014/03/10	R213	06/11/2014	8.85	Put	Bond Future	5,596.2300	5.5962	5,760.0000	5.7600	2.926	0	0	0
2014/03/10	R213	06/11/2014			Bond Future	9.0913	83.7702	9.1399	83.4151	0.535	0.0000	0.0000	0
2014/03/10	R213	06/11/2014	8.85	Call	Bond Future	3,801.0900	3.8011	3,609.7400	3.6097	(5.034)	0	0	0
2014/03/10	R213	06/11/2014	8.86	Call	Bond Future	3,833.6500	3.8337	3,641.3500	3.6413	(5.016)	0	0	0
2014/03/10	R213	06/11/2014	8.84	Put	Bond Future	5,639.4400	5.6394	5,804.1500	5.8041	2.921	0	0	0
2014/03/10	R213	06/11/2014	8.86	Put	Bond Future	5,553.2700	5.5533	5,716.0900	5.7161	2.932	0	0	0
2014/03/10	R214	08/05/2014			Bond Future	9.1642	74.8514	9.1940	74.6220	0.325	0.0000	0.0000	5,055
2014/03/10	R214	08/05/2014	9.00	Call	Bond Future	1,714.8900	1.7149	1,564.5200	1.5645	(8.768)	0	0	0
2014/03/10	R214	08/05/2014	8.99	Put	Bond Future	3,047.9600	3.0480	3,128.4000	3.1284	2.639	0	0	0
2014/03/10	R214	08/05/2014	9.01	Put	Bond Future	2,953.4000	2.9534	3,031.0000	3.0310	2.627	0	0	0
2014/03/10	R214	08/05/2014	9.00	Put	Bond Future	3,000.4300	3.0004	3,079.4500	3.0794	2.634	0	0	0
2014/03/10	R214	08/05/2014	9.01	Call	Bond Future	1,747.2100	1.7472	1,595.4200	1.5954	(8.688)	0	0	0
2014/03/10	R214	08/05/2014	8.99	Call	Bond Future	1,682.9400	1.6829	1,533.9900	1.5340	(8.851)	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
2014/03/10	R214	07/08/2014	9.54	Put	Bond Future	2,726.7200	2.7267	2,780.8800	2.7809	1.986	0	0	0
2014/03/10	R214	07/08/2014			Bond Future	9.2391	75.8617	9.2699	75.6287	0.332	0.0000	0.0000	0
2014/03/10	R214	07/08/2014	9.56	Put	Bond Future	2,667.7100	2.6677	2,720.6200	2.7206	1.983	0	0	0
2014/03/10	R214	07/08/2014	9.55	Put	Bond Future	2,697.0800	2.6971	2,750.6200	2.7506	1.985	0	0	0
2014/03/10	R214	07/08/2014	9.56	Call	Bond Future	5,041.9800	5.0420	4,861.9600	4.8620	(3.570)	0	0	0
2014/03/10	R214	07/08/2014	9.54	Call	Bond Future	4,956.8100	4.9568	4,778.0400	4.7780	(3.607)	0	0	0
2014/03/10	R214	07/08/2014	9.55	Call	Bond Future	4,999.3200	4.9993	4,819.9300	4.8199	(3.588)	0	0	0
2014/03/10	R214	06/11/2014	9.64	Call	Bond Future	6,131.6400	6.1316	5,956.1800	5.9562	(2.862)	0	0	0
2014/03/10	R214	06/11/2014			Bond Future	9.3109	73.7495	9.3430	73.5087	0.346	0.0000	0.0000	0
2014/03/10	R214	06/11/2014	9.65	Call	Bond Future	6,172.0200	6.1720	5,996.0400	5.9960	(2.851)	0	0	0
2014/03/10	R214	06/11/2014	9.66	Call	Bond Future	6,212.4800	6.2125	6,036.0000	6.0360	(2.841)	0	0	0
2014/03/10	R214	06/11/2014	9.64	Put	Bond Future	3,729.2400	3.7292	3,794.6500	3.7946	1.754	0	0	0
2014/03/10	R214	06/11/2014	9.66	Put	Bond Future	3,668.4100	3.6684	3,732.8000	3.7328	1.755	0	0	0
2014/03/10	R214	06/11/2014	9.65	Put	Bond Future	3,698.7200	3.6987	3,763.6100	3.7636	1.754	0	0	0
2014/03/10	R248	08/05/2014	9.04	Put	Bond Future	2,217.5800	2.2176	2,459.4100	2.4594	10.905	0	0	0
2014/03/10	R248	08/05/2014			Bond Future	9.2614	96.4723	9.2862	96.2305	0.267	0.0000	0.0000	13,515
2014/03/10	R248	08/05/2014	9.06	Put	Bond Future	2,013.5100	2.0135	2,255.3400	2.2553	12.010	0	0	0
2014/03/10	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R248	08/05/2014	9.05	Put	Bond Future	2,115.4500	2.1154	2,357.2800	2.3573	11.432	0	0	0
2014/03/10	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R248	07/08/2014			Bond Future	9.3398	97.7731	9.3653	97.5275	0.273	0.0000	0.0000	0
2014/03/10	R248	07/08/2014	9.65	Call	Bond Future	2,912.5500	2.9125	2,666.9400	2.6669	(8.433)	0	0	0
2014/03/10	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R248	07/08/2014	9.66	Call	Bond Future	3,003.7300	3.0037	2,758.1200	2.7581	(8.177)	0	0	0
2014/03/10	R248	07/08/2014	9.64	Call	Bond Future	2,821.2000	2.8212	2,575.5900	2.5756	(8.706)	0	0	0
2014/03/10	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R248	06/11/2014			Bond Future	9.4150	94.8626	9.4418	94.6076	0.285	0.0000	0.0000	0
2014/03/10	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R248	06/11/2014	9.72	Call	Bond Future	2,824.1300	2.8241	2,569.2000	2.5692	(9.027)	0	0	0
2014/03/10	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/10	R248	06/11/2014	9.73	Call	Bond Future	2,914.1100	2.9141	2,659.1800	2.6592	(8.748)	0	0	0
2014/03/10	R248	06/11/2014	9.74	Call	Bond Future	3,003.9200	3.0039	2,748.9900	2.7490	(8.487)	0	0	0

**Total**

**427686**