



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 13/03/2014 to 13/03/2014

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
2014/03/13	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	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
2014/03/13	2025	08/05/2014			Bond Future	110.4899	110.4899	110.5961	110.5961	0.096	0.0000	0.0000	0
2014/03/13	2025	08/05/2014	110.99	Put	Bond Future	500.0600	0.5001	393.8500	0.3938	(21.239)	0	0	0
2014/03/13	2025	08/05/2014	111.00	Put	Bond Future	510.0600	0.5101	403.8500	0.4038	(20.823)	0	0	0
2014/03/13	2025	08/05/2014	111.01	Put	Bond Future	520.0600	0.5201	413.8500	0.4138	(20.423)	0	0	0
2014/03/13	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2025	07/08/2014	109.01	Call	Bond Future	1,997.7000	1.9977	2,105.4800	2.1055	5.395	0	0	0
2014/03/13	2025	07/08/2014			Bond Future	111.0077	111.0077	111.1155	111.1155	0.097	0.0000	0.0000	0
2014/03/13	2025	07/08/2014	108.99	Call	Bond Future	2,017.7000	2.0177	2,125.4800	2.1255	5.342	0	0	0
2014/03/13	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2025	07/08/2014	109.00	Call	Bond Future	2,007.7000	2.0077	2,115.4800	2.1155	5.368	0	0	0
2014/03/13	2030	08/05/2014			Bond Future	9.0679	93.3770	9.0312	93.6629	(0.405)	0.0000	0.0000	1,559
2014/03/13	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2030	08/05/2014	8.99	Put	Bond Future	607.5000	0.6075	321.6200	0.3216	(47.058)	0	0	0
2014/03/13	2030	08/05/2014	9.01	Put	Bond Future	451.0500	0.4510	165.1700	0.1652	(63.381)	0	0	0
2014/03/13	2030	08/05/2014	9.00	Put	Bond Future	529.2300	0.5292	243.3500	0.2434	(54.018)	0	0	0
2014/03/13	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2030	07/08/2014	8.99	Put	Bond Future	1,325.4400	1.3254	1,035.3700	1.0354	(21.885)	0	0	0
2014/03/13	2030	07/08/2014			Bond Future	9.1622	90.7438	9.1242	91.0339	(0.415)	0.0000	0.0000	0
2014/03/13	2030	07/08/2014	9.01	Put	Bond Future	1,170.0900	1.1701	880.0200	0.8800	(24.790)	0	0	0
2014/03/13	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2030	07/08/2014	9.00	Put	Bond Future	1,247.7200	1.2477	957.6500	0.9577	(23.248)	0	0	0
2014/03/13	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2030	06/11/2014			Bond Future	9.2463	92.1436	9.2073	92.4363	(0.422)	0.0000	0.0000	0
2014/03/13	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2030	06/11/2014	8.99	Put	Bond Future	1,949.6800	1.9497	1,656.9200	1.6569	(15.016)	0	0	0
2014/03/13	2030	06/11/2014	9.01	Put	Bond Future	1,795.3500	1.7953	1,502.5900	1.5026	(16.307)	0	0	0
2014/03/13	2030	06/11/2014	9.00	Put	Bond Future	1,872.4700	1.8725	1,579.7100	1.5797	(15.635)	0	0	0
2014/03/13	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2037	08/05/2014			Bond Future	9.2184	95.5840	9.1614	96.0958	(0.619)	0.0000	0.0000	5,914
2014/03/13	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2037	08/05/2014	9.38	Call	Bond Future	1,425.4900	1.4255	1,937.3400	1.9373	35.907	0	0	0
2014/03/13	2037	08/05/2014	9.39	Call	Bond Future	1,512.5500	1.5125	2,024.4000	2.0244	33.840	0	0	0
2014/03/13	2037	08/05/2014	9.37	Call	Bond Future	1,338.2900	1.3383	1,850.1400	1.8501	38.247	0	0	0
2014/03/13	2037	07/08/2014	9.06	Put	Bond Future	2,201.9200	2.2019	1,682.5900	1.6826	(23.585)	0	0	0
2014/03/13	2037	07/08/2014			Bond Future	9.3060	92.7328	9.2471	93.2521	(0.632)	0.0000	0.0000	3,280
2014/03/13	2037	07/08/2014	9.05	Put	Bond Future	2,293.2200	2.2932	1,773.8900	1.7739	(22.646)	0	0	0
2014/03/13	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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2014/03/13	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2037	07/08/2014	9.04	Put	Bond Future	2,384.6600	2.3847	1,865.3300	1.8653	(21.778)	0	0	0
2014/03/13	2037	06/11/2014	9.69	Call	Bond Future	2,590.2300	2.5902	3,115.8200	3.1158	20.291	0	0	0
2014/03/13	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2037	06/11/2014			Bond Future	9.3839	94.0461	9.3235	94.5717	(0.644)	0.0000	0.0000	0
2014/03/13	2037	06/11/2014	9.70	Call	Bond Future	2,672.8500	2.6729	3,198.4400	3.1984	19.664	0	0	0
2014/03/13	2037	06/11/2014	9.71	Call	Bond Future	2,755.3500	2.7554	3,280.9400	3.2809	19.075	0	0	0
2014/03/13	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2038	08/05/2014			Bond Future	111.0031	111.0031	111.0027	111.0027	0.000	0.0000	0.0000	57
2014/03/13	2038	08/05/2014	109.00	Call	Bond Future	2,003.0700	2.0031	2,002.6600	2.0027	(0.020)	0	0	0
2014/03/13	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2038	08/05/2014	109.01	Call	Bond Future	1,993.0700	1.9931	1,992.6600	1.9927	(0.021)	0	0	0
2014/03/13	2038	08/05/2014	108.99	Call	Bond Future	2,013.0700	2.0131	2,012.6600	2.0127	(0.020)	0	0	0
2014/03/13	2038	07/08/2014			Bond Future	111.3881	111.3881	111.3877	111.3877	0.000	0.0000	0.0000	0
2014/03/13	2038	07/08/2014	106.00	Call	Bond Future	5,388.1300	5.3881	5,387.7200	5.3877	(0.008)	0	0	0
2014/03/13	2038	07/08/2014	106.01	Call	Bond Future	5,378.1300	5.3781	5,377.7200	5.3777	(0.008)	0	0	0
2014/03/13	2038	07/08/2014	105.99	Call	Bond Future	5,398.1300	5.3981	5,397.7200	5.3977	(0.008)	0	0	0
2014/03/13	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2046	08/05/2014			Bond Future	108.1884	108.1884	108.1882	108.1882	0.000	0.0000	0.0000	5,218
2014/03/13	2046	08/05/2014	104.35	Call	Bond Future	3,838.4400	3.8384	3,838.2000	3.8382	(0.006)	0	0	0
2014/03/13	2046	08/05/2014	104.36	Call	Bond Future	3,828.4400	3.8284	3,828.2000	3.8282	(0.006)	0	0	0
2014/03/13	2046	08/05/2014	104.34	Call	Bond Future	3,848.4400	3.8484	3,848.2000	3.8482	(0.006)	0	0	0
2014/03/13	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2046	07/08/2014			Bond Future	109.7941	109.7941	109.7939	109.7939	0.000	0.0000	0.0000	0
2014/03/13	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2046	07/08/2014	104.44	Call	Bond Future	5,354.0900	5.3541	5,353.8500	5.3538	(0.004)	0	0	0
2014/03/13	2046	07/08/2014	104.45	Call	Bond Future	5,344.0900	5.3441	5,343.8500	5.3438	(0.004)	0	0	0
2014/03/13	2046	07/08/2014	104.43	Call	Bond Future	5,364.0900	5.3641	5,363.8500	5.3638	(0.004)	0	0	0
2014/03/13	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2046	06/11/2014	104.45	Call	Bond Future	5,713.8000	5.7138	5,711.6400	5.7116	(0.038)	0	0	0
2014/03/13	2046	06/11/2014			Bond Future	110.1638	110.1638	110.1616	110.1616	(0.002)	0.0000	0.0000	0
2014/03/13	2046	06/11/2014	104.43	Call	Bond Future	5,733.8000	5.7338	5,731.6400	5.7316	(0.038)	0	0	0
2014/03/13	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2046	06/11/2014	104.44	Call	Bond Future	5,723.8000	5.7238	5,721.6400	5.7216	(0.038)	0	0	0

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2014/03/13	2050	08/05/2014	114.99	Put	Bond Future	525.3100	0.5253	0.0000	0.0000	(100.000)	0	0	0
2014/03/13	2050	08/05/2014			Bond Future	114.4647	114.4647	115.2970	115.2970	0.727	0.0000	0.0000	472
2014/03/13	2050	08/05/2014	115.01	Put	Bond Future	545.3100	0.5453	0.0000	0.0000	(100.000)	0	0	0
2014/03/13	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	307.0400	0.3070	100.000	0	0	0
2014/03/13	2050	08/05/2014	115.00	Put	Bond Future	535.3100	0.5353	0.0000	0.0000	(100.000)	0	0	0
2014/03/13	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	297.0400	0.2970	100.000	0	0	0
2014/03/13	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	287.0400	0.2870	100.000	0	0	0
2014/03/13	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2050	07/08/2014			Bond Future	114.7601	114.7601	115.6048	115.6048	0.736	0.0000	0.0000	0
2014/03/13	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	2050	07/08/2014	112.00	Call	Bond Future	2,760.1400	2.7601	3,604.8300	3.6048	30.603	0	0	0
2014/03/13	2050	07/08/2014	112.01	Call	Bond Future	2,750.1400	2.7501	3,594.8300	3.5948	30.714	0	0	0
2014/03/13	2050	07/08/2014	111.99	Call	Bond Future	2,770.1400	2.7701	3,614.8300	3.6148	30.493	0	0	0
2014/03/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	AL37	08/05/2014			Index Future	409.3620	409.3620	409.6590	409.6590	0.073	0.0000	0.0000	0
2014/03/13	AL37	07/08/2014			Index Future	415.3880	415.3880	415.6880	415.6880	0.072	0.0000	0.0000	0
2014/03/13	AL7T	08/05/2014			Index Future	480.1120	480.1120	480.8920	480.8920	0.162	0.0000	0.0000	1
2014/03/13	AL7T	07/08/2014			Index Future	487.1790	487.1790	487.9700	487.9700	0.162	0.0000	0.0000	0
2014/03/13	ALBI	08/05/2014			Index Future	437.4490	437.4490	438.4940	438.4940	0.239	0.0000	0.0000	704
2014/03/13	ALBI	07/08/2014			Index Future	443.8870	443.8870	444.9480	444.9480	0.239	0.0000	0.0000	0
2014/03/13	ALBI	06/11/2014			Index Future	450.7270	450.7270	451.7950	451.7950	0.237	0.0000	0.0000	0
2014/03/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	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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2014/03/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/03/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/13	EL28	08/05/2014	114.01	Call	Bond Future	1,592.5800	1.5926	1,592.1700	1.5922	(0.026)	0	0	0
2014/03/13	EL28	08/05/2014			Bond Future	115.6026	115.6026	115.6022	115.6022	0.000	0.0000	0.0000	0
2014/03/13	EL28	08/05/2014	113.99	Call	Bond Future	1,612.5800	1.6126	1,612.1700	1.6122	(0.025)	0	0	0
2014/03/13	EL28	08/05/2014	114.00	Call	Bond Future	1,602.5800	1.6026	1,602.1700	1.6022	(0.026)	0	0	0
2014/03/13	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	EL28	07/08/2014	114.00	Call	Bond Future	3,318.5000	3.3185	3,318.1000	3.3181	(0.012)	0	0	0
2014/03/13	EL28	07/08/2014			Bond Future	117.3185	117.3185	117.3181	117.3181	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
2014/03/13	EL28	07/08/2014	114.01	Call	Bond Future	3,308.5000	3.3085	3,308.1000	3.3081	(0.012)	0	0	0
2014/03/13	EL28	07/08/2014	113.99	Call	Bond Future	3,328.5000	3.3285	3,328.1000	3.3281	(0.012)	0	0	0
2014/03/13	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	ES33	08/05/2014	9.55	Put	Bond Future	2,055.8700	2.0559	1,677.1200	1.6771	(18.423)	0	0	0
2014/03/13	ES33	08/05/2014			Bond Future	9.8286	81.1951	9.7765	81.5738	(0.531)	0.0000	0.0000	6,292
2014/03/13	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	ES33	08/05/2014	9.54	Put	Bond Future	2,131.1600	2.1312	1,752.4100	1.7524	(17.772)	0	0	0
2014/03/13	ES33	08/05/2014	9.56	Put	Bond Future	1,980.6800	1.9807	1,601.9300	1.6019	(19.122)	0	0	0
2014/03/13	ES33	07/08/2014			Bond Future	9.9340	82.2817	9.8801	82.6660	(0.542)	0.0000	0.0000	0
2014/03/13	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	ES33	07/08/2014	10.14	Call	Bond Future	1,443.7300	1.4437	1,828.0500	1.8281	26.620	0	0	0
2014/03/13	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	ES33	07/08/2014	10.15	Call	Bond Future	1,512.7700	1.5128	1,897.0900	1.8971	25.405	0	0	0
2014/03/13	ES33	07/08/2014	10.16	Call	Bond Future	1,581.7200	1.5817	1,966.0400	1.9660	24.298	0	0	0
2014/03/13	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	ES33	06/11/2014			Bond Future	10.0375	79.7665	9.9821	80.1552	(0.552)	0.0000	0.0000	0
2014/03/13	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	ES33	06/11/2014	10.29	Call	Bond Future	1,734.3400	1.7343	2,123.0000	2.1230	22.410	0	0	0
2014/03/13	ES33	06/11/2014	10.30	Call	Bond Future	1,801.8000	1.8018	2,190.4600	2.1905	21.571	0	0	0
2014/03/13	ES33	06/11/2014	10.31	Call	Bond Future	1,869.1600	1.8692	2,257.8200	2.2578	20.793	0	0	0
2014/03/13	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	GOVI	08/05/2014			GOVI	436.3970	436.3970	437.3490	437.3490	0.218	0.0000	0.0000	308
2014/03/13	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	GOVI	08/05/2014	441.99	Put	GOVI	55,930.0000	5.5930	46,410.0000	4.6410	(17.021)	0	0	0
2014/03/13	GOVI	08/05/2014	442.01	Put	GOVI	56,130.0000	5.6130	46,610.0000	4.6610	(16.961)	0	0	0
2014/03/13	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	GOVI	08/05/2014	442.00	Put	GOVI	56,030.0000	5.6030	46,510.0000	4.6510	(16.991)	0	0	0
2014/03/13	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	GOVI	07/08/2014			GOVI	442.8210	442.8210	443.7860	443.7860	0.218	0.0000	0.0000	175
2014/03/13	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	GOVI	07/08/2014	459.99	Put	GOVI	171,690.0000	17.1690	162,040.0000	16.2040	(5.621)	0	0	0
2014/03/13	GOVI	07/08/2014	460.01	Put	GOVI	171,890.0000	17.1890	162,240.0000	16.2240	(5.614)	0	0	0
2014/03/13	GOVI	07/08/2014	460.00	Put	GOVI	171,790.0000	17.1790	162,140.0000	16.2140	(5.617)	0	0	0
2014/03/13	GOVI	06/11/2014	449.01	Call	GOVI	6,340.0000	0.6340	16,050.0000	1.6050	153.155	0	0	0
2014/03/13	GOVI	06/11/2014			GOVI	449.6440	449.6440	450.6150	450.6150	0.216	0.0000	0.0000	0
2014/03/13	GOVI	06/11/2014	448.99	Call	GOVI	6,540.0000	0.6540	16,250.0000	1.6250	148.471	0	0	0
2014/03/13	GOVI	06/11/2014	449.00	Call	GOVI	6,440.0000	0.6440	16,150.0000	1.6150	150.776	0	0	0
2014/03/13	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/13	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/03/13	IGOV	08/05/2014			Index Future	201.8210	201.8210	201.9870	201.9870	0.082	0.0000	0.0000	1,266
2014/03/13	IGOV	07/08/2014			Index Future	204.8160	204.8160	204.9850	204.9850	0.083	0.0000	0.0000	90
2014/03/13	IGOV	06/11/2014			Index Future	207.9960	207.9960	208.1640	208.1640	0.081	0.0000	0.0000	0
2014/03/13	ILBI	08/05/2014			Index Future	546.6560	546.6560	547.1110	547.1110	0.083	0.0000	0.0000	0
2014/03/13	ILBI	07/08/2014			Index Future	554.5560	554.5560	555.0170	555.0170	0.083	0.0000	0.0000	210
2014/03/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/03/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/03/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/03/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/03/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/03/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/03/13	JBAF	19/03/2014			Jibar Tradeable Future	5.7600	94.2400	5.7600	94.2400	0.000	0.0000	0.0000	3,000
2014/03/13	JBAF	16/04/2014			Jibar Tradeable Future	5.9700	94.0300	5.9300	94.0700	(0.670)	0.0000	0.0000	0
2014/03/13	JBAF	21/05/2014			Jibar Tradeable Future	6.0700	93.9300	6.0300	93.9700	(0.659)	0.0000	0.0000	2,000
2014/03/13	JBAF	18/06/2014			Jibar Tradeable Future	6.3400	93.6600	6.2700	93.7300	(1.104)	0.0000	0.0000	2,000
2014/03/13	JBAF	16/07/2014			Jibar Tradeable Future	6.4300	93.5700	6.3700	93.6300	(0.933)	0.0000	0.0000	1,000
2014/03/13	JBAF	20/08/2014			Jibar Tradeable Future	6.6500	93.3500	6.5700	93.4300	(1.203)	0.0000	0.0000	600
2014/03/13	JBAF	17/09/2014			Jibar Tradeable Future	6.7500	93.2500	6.6700	93.3300	(1.185)	0.0000	0.0000	1,000
2014/03/13	JBAF	17/12/2014			Jibar Tradeable Future	7.2600	92.7400	7.1800	92.8200	(1.102)	0.0000	0.0000	0
2014/03/13	JBAF	18/03/2015			Jibar Tradeable Future	7.5800	92.4200	7.5100	92.4900	(0.923)	0.0000	0.0000	2,850
2014/03/13	JBAF	17/06/2015			Jibar Tradeable Future	7.8100	92.1900	7.7700	92.2300	(0.512)	0.0000	0.0000	5,400
2014/03/13	JBAF	16/09/2015			Jibar Tradeable Future	7.9600	92.0400	7.9400	92.0600	(0.251)	0.0000	0.0000	0
2014/03/13	JBAF	15/12/2015			Jibar Tradeable Future	8.1200	91.8800	8.1100	91.8900	(0.123)	0.0000	0.0000	0
2014/03/13	R023	08/05/2014			Bond Future	8.5133	96.8785	8.4814	97.0677	(0.375)	0.0000	0.0000	12,886
2014/03/13	R023	08/05/2014	7.60	Call	Bond Future	149.7200	0.1497	160.8100	0.1608	7.407	0	0	0
2014/03/13	R023	08/05/2014	7.61	Call	Bond Future	154.9900	0.1550	166.4400	0.1664	7.388	0	0	0
2014/03/13	R023	08/05/2014	7.59	Put	Bond Future	5,820.7100	5.8207	5,642.2300	5.6422	(3.066)	0	0	0
2014/03/13	R023	08/05/2014	7.61	Put	Bond Future	5,703.7000	5.7037	5,525.9400	5.5259	(3.117)	0	0	0
2014/03/13	R023	08/05/2014	7.60	Put	Bond Future	5,762.1300	5.7621	5,584.0100	5.5840	(3.091)	0	0	0
2014/03/13	R023	08/05/2014	7.59	Call	Bond Future	144.5500	0.1446	155.2800	0.1553	7.423	0	0	0
2014/03/13	R023	07/08/2014	8.51	Call	Bond Future	2,395.2400	2.3952	2,478.9900	2.4790	3.497	0	0	0
2014/03/13	R023	07/08/2014			Bond Future	8.6155	98.1919	8.5823	98.3840	(0.386)	0.0000	0.0000	0
2014/03/13	R023	07/08/2014	8.49	Call	Bond Future	2,341.6900	2.3417	2,424.1200	2.4241	3.520	0	0	0
2014/03/13	R023	07/08/2014	8.50	Call	Bond Future	2,368.3700	2.3684	2,451.4700	2.4515	3.509	0	0	0

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2014/03/13	R023	07/08/2014	8.49	Put	Bond Future	3,069.9800	3.0700	2,960.2700	2.9603	(3.574)	0	0	0
2014/03/13	R023	07/08/2014	8.51	Put	Bond Future	3,007.0300	3.0070	2,898.6400	2.8986	(3.605)	0	0	0
2014/03/13	R023	07/08/2014	8.50	Put	Bond Future	3,038.3900	3.0384	2,929.3500	2.9294	(3.589)	0	0	0
2014/03/13	R023	06/11/2014			Bond Future	8.7158	95.7853	8.6815	95.9786	(0.394)	0.0000	0.0000	0
2014/03/13	R023	06/11/2014	8.59	Put	Bond Future	3,854.6600	3.8547	3,748.8300	3.7488	(2.746)	0	0	0
2014/03/13	R023	06/11/2014	8.61	Put	Bond Future	3,795.0200	3.7950	3,690.1800	3.6902	(2.763)	0	0	0
2014/03/13	R023	06/11/2014	8.59	Call	Bond Future	3,144.1100	3.1441	3,231.5700	3.2316	2.782	0	0	0
2014/03/13	R023	06/11/2014	8.60	Put	Bond Future	3,824.7600	3.8248	3,719.4200	3.7194	(2.754)	0	0	0
2014/03/13	R023	06/11/2014	8.60	Call	Bond Future	3,170.9200	3.1709	3,258.8700	3.2589	2.774	0	0	0
2014/03/13	R023	06/11/2014	8.61	Call	Bond Future	3,197.8500	3.1979	3,286.3000	3.2863	2.766	0	0	0
2014/03/13	R157	08/05/2014	5.20	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/03/13	R157	08/05/2014			Bond Future	7.2237	110.0178	7.1704	110.0886	(0.738)	0.0000	0.0000	25,346
2014/03/13	R157	08/05/2014	5.21	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/03/13	R157	08/05/2014	5.19	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/03/13	R157	08/05/2014	5.20	Put	Bond Future	2,736.0200	2.7360	2,665.1900	2.6652	(2.589)	0	0	0
2014/03/13	R157	08/05/2014	5.19	Put	Bond Future	2,749.7800	2.7498	2,678.9500	2.6789	(2.576)	0	0	0
2014/03/13	R157	08/05/2014	5.21	Put	Bond Future	2,722.2600	2.7223	2,651.4300	2.6514	(2.602)	0	0	0
2014/03/13	R157	07/08/2014	6.76	Put	Bond Future	960.3200	0.9603	903.5900	0.9036	(5.907)	0	0	0
2014/03/13	R157	07/08/2014			Bond Future	7.5271	111.6372	7.4606	111.7090	(0.883)	0.0000	0.0000	13,000
2014/03/13	R157	07/08/2014	6.75	Put	Bond Future	968.9400	0.9689	912.0000	0.9120	(5.877)	0	0	0
2014/03/13	R157	07/08/2014	6.74	Call	Bond Future	122.6200	0.1226	137.2600	0.1373	11.939	0	0	0
2014/03/13	R157	07/08/2014	6.75	Call	Bond Future	125.0900	0.1251	139.9600	0.1400	11.887	0	0	0
2014/03/13	R157	07/08/2014	6.76	Call	Bond Future	127.3900	0.1274	142.4700	0.1425	11.838	0	0	0
2014/03/13	R157	07/08/2014	6.74	Put	Bond Future	977.3900	0.9774	920.2200	0.9202	(5.849)	0	0	0
2014/03/13	R157	06/11/2014	6.19	Put	Bond Future	1,521.4600	1.5215	1,457.3300	1.4573	(4.215)	0	0	0
2014/03/13	R157	06/11/2014			Bond Future	7.9399	106.5440	7.8548	106.6148	(1.072)	0.0000	0.0000	0
2014/03/13	R157	06/11/2014	6.21	Put	Bond Future	1,506.0600	1.5061	1,442.1100	1.4421	(4.246)	0	0	0
2014/03/13	R157	06/11/2014	6.20	Put	Bond Future	1,513.7500	1.5138	1,449.7100	1.4497	(4.231)	0	0	0
2014/03/13	R157	06/11/2014	6.21	Call	Bond Future	51.0400	0.0510	57.9300	0.0579	13.499	0	0	0
2014/03/13	R157	06/11/2014	6.19	Call	Bond Future	49.4300	0.0494	56.1400	0.0561	13.575	0	0	0
2014/03/13	R157	06/11/2014	6.20	Call	Bond Future	50.2300	0.0502	57.0300	0.0570	13.538	0	0	0
2014/03/13	R186	08/05/2014	8.75	Put	Bond Future	1,832.9000	1.8329	1,650.3800	1.6504	(9.958)	0	0	0
2014/03/13	R186	08/05/2014	7.50	Put	Bond Future	10,192.8400	10.1928	9,811.6000	9.8116	(3.740)	0	0	0
2014/03/13	R186	08/05/2014	8.25	Put	Bond Future	4,303.7000	4.3037	4,009.5600	4.0096	(6.835)	0	0	0
2014/03/13	R186	08/05/2014	8.40	Call	Bond Future	1,359.4400	1.3594	1,489.6100	1.4896	9.575	0	0	1,000
2014/03/13	R186	08/05/2014			Bond Future	8.6441	118.1888	8.5970	118.5820	(0.545)	0.0000	0.0000	51,659
2014/03/13	R186	08/05/2014	7.09	Put	Bond Future	14,048.3400	14.0483	13,657.3000	13.6573	(2.784)	0	0	0
2014/03/13	R186	08/05/2014	9.75	Put	Bond Future	146.3700	0.1464	119.9300	0.1199	(18.064)	0	0	6,000
2014/03/13	R186	08/05/2014	9.10	Call	Bond Future	4,575.0600	4.5751	4,859.8100	4.8598	6.224	0	0	0
2014/03/13	R186	08/05/2014	9.25	Put	Bond Future	604.3300	0.6043	521.6000	0.5216	(13.690)	0	0	10,000
2014/03/13	R186	08/05/2014	8.80	Put	Bond Future	1,659.6900	1.6597	1,488.6200	1.4886	(10.307)	0	0	900
2014/03/13	R186	08/05/2014	7.10	Call	Bond Future	14.2600	0.0143	16.5300	0.0165	15.919	0	0	0
2014/03/13	R186	08/05/2014	9.00	Put	Bond Future	1,086.7400	1.0867	958.8700	0.9589	(11.766)	0	0	400
2014/03/13	R186	08/05/2014	7.11	Call	Bond Future	14.9600	0.0150	17.3500	0.0174	15.976	0	0	0
2014/03/13	R186	08/05/2014	9.75	Call	Bond Future	8,855.4200	8.8554	9,222.1900	9.2222	4.142	0	0	0
2014/03/13	R186	08/05/2014	8.50	Call	Bond Future	1,685.0800	1.6851	1,837.6700	1.8377	9.055	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
2014/03/13	R186	08/05/2014	7.09	Call	Bond Future	13.5800		0.0136	15.7500	0.0157	15.979	0	0	0
2014/03/13	R186	08/05/2014	9.10	Put	Bond Future	866.1000		0.8661	757.6400	0.7576	(12.523)	0	0	1,500
2014/03/13	R186	08/05/2014	9.25	Call	Bond Future	5,496.5200		5.4965	5,807.0000	5.8070	5.649	0	0	0
2014/03/13	R186	08/05/2014	8.80	Call	Bond Future	2,947.3500		2.9474	3,169.4900	3.1695	7.537	0	0	0
2014/03/13	R186	08/05/2014	8.25	Call	Bond Future	954.8400		0.9548	1,053.9100	1.0539	10.376	0	0	10,000
2014/03/13	R186	08/05/2014	7.11	Put	Bond Future	13,854.3500		13.8543	13,463.5300	13.4635	(2.821)	0	0	0
2014/03/13	R186	08/05/2014	8.50	Put	Bond Future	2,894.0100		2.8940	2,653.3900	2.6534	(8.314)	0	0	1,933
2014/03/13	R186	08/05/2014	8.75	Call	Bond Future	2,709.7600		2.7098	2,920.4500	2.9205	7.775	0	0	6,000
2014/03/13	R186	08/05/2014	7.50	Call	Bond Future	82.9000		0.8229	94.8700	0.0949	14.439	0	0	1,933
2014/03/13	R186	08/05/2014	8.40	Put	Bond Future	3,417.7500		3.4177	3,154.7100	3.1547	(7.696)	0	0	0
2014/03/13	R186	08/05/2014	7.10	Put	Bond Future	13,951.2800		13.9513	13,560.3400	13.5603	(2.802)	0	0	0
2014/03/13	R186	08/05/2014	9.00	Call	Bond Future	3,996.8100		3.9968	4,262.1500	4.2621	6.639	0	0	0
2014/03/13	R186	07/08/2014	8.31	Call	Bond Future	2,135.6100		2.1356	2,272.2100	2.2722	6.396	0	0	0
2014/03/13	R186	07/08/2014	8.92	Put	Bond Future	2,936.6600		2.9367	2,760.5000	2.7605	(5.999)	0	0	840
2014/03/13	R186	07/08/2014	8.29	Call	Bond Future	2,077.1100		2.0771	2,210.9800	2.2110	6.445	0	0	0
2014/03/13	R186	07/08/2014			Bond Future	8.7369		114.6350	8.6880	115.0340	(0.559)	0.0000	0.0000	0
2014/03/13	R186	07/08/2014	8.30	Call	Bond Future	2,106.2300		2.1062	2,241.4600	2.2415	6.420	0	0	0
2014/03/13	R186	07/08/2014	8.29	Put	Bond Future	5,801.0600		5.8011	5,535.9100	5.5359	(4.571)	0	0	0
2014/03/13	R186	07/08/2014	8.92	Call	Bond Future	4,414.6300		4.4146	4,637.4900	4.6375	5.048	0	0	0
2014/03/13	R186	07/08/2014	8.31	Put	Bond Future	5,689.2800		5.6893	5,426.8600	5.4269	(4.613)	0	0	0
2014/03/13	R186	07/08/2014	8.30	Put	Bond Future	5,745.0000		5.7450	5,481.2100	5.4812	(4.592)	0	0	0
2014/03/13	R186	06/11/2014	8.15	Put	Bond Future	8,052.2200		8.0522	7,779.4600	7.7795	(3.387)	0	0	0
2014/03/13	R186	06/11/2014	8.14	Call	Bond Future	2,468.8400		2.4688	2,597.9300	2.5979	5.229	0	0	0
2014/03/13	R186	06/11/2014			Bond Future	8.8238		116.4028	8.7734	116.8056	(0.571)	0.0000	0.0000	0
2014/03/13	R186	06/11/2014	9.17	Call	Bond Future	6,239.2700		6.2393	6,477.9400	6.4779	3.825	0	0	0
2014/03/13	R186	06/11/2014	8.15	Call	Bond Future	2,495.9900		2.4960	2,626.1100	2.6261	5.213	0	0	0
2014/03/13	R186	06/11/2014	8.16	Call	Bond Future	2,523.3300		2.5233	2,654.4800	2.6545	5.197	0	0	0
2014/03/13	R186	06/11/2014	9.17	Put	Bond Future	3,525.2500		3.5252	3,361.0400	3.3610	(4.658)	0	0	2,010
2014/03/13	R186	06/11/2014	8.14	Put	Bond Future	8,110.3800		8.1104	7,836.5900	7.8366	(3.376)	0	0	0
2014/03/13	R186	06/11/2014	8.16	Put	Bond Future	7,994.3400		7.9943	7,722.6100	7.7226	(3.399)	0	0	0
2014/03/13	R197	08/05/2014	250.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R197	08/05/2014			Bond Future	275.0971		275.0971	275.5234	275.5234	0.155	0.0000	0.0000	1,912
2014/03/13	R197	08/05/2014	250.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R197	08/05/2014	250.01	Call	Bond Future	25,087.0600		25.0871	25,513.3800	25.5134	1.699	0	0	0
2014/03/13	R197	08/05/2014	249.99	Call	Bond Future	25,107.0600		25.1071	25,533.3800	25.5334	1.698	0	0	0
2014/03/13	R197	08/05/2014	250.00	Call	Bond Future	25,097.0600		25.0971	25,523.3800	25.5234	1.699	0	0	0
2014/03/13	R197	08/05/2014	249.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R197	07/08/2014			Bond Future	273.3771		273.3771	273.8096	273.8096	0.158	0.0000	0.0000	0
2014/03/13	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R197	07/08/2014	270.00	Call	Bond Future	3,377.0500		3.3770	3,809.5800	3.8096	12.808	0	0	0
2014/03/13	R197	07/08/2014	270.01	Call	Bond Future	3,367.0500		3.3670	3,799.5800	3.7996	12.846	0	0	0
2014/03/13	R197	07/08/2014	269.99	Call	Bond Future	3,387.0500		3.3870	3,819.5800	3.8196	12.770	0	0	0
2014/03/13	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R201	08/05/2014			Bond Future	6.8198		104.5543	6.7715	104.5830	(0.708)	0.0000	0.0000	0
2014/03/13	R201	08/05/2014	4.75	Call	Bond Future	0.1700		0.0002	0.1900	0.0002	11.765	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
2014/03/13	R201	08/05/2014	4.76	Call	Bond Future	0.1800	0.0002	0.2000	0.0002	11.111	0	0	0
2014/03/13	R201	08/05/2014	4.74	Call	Bond Future	0.1600	0.0002	0.1800	0.0002	12.500	0	0	0
2014/03/13	R201	08/05/2014	4.76	Put	Bond Future	1,234.9000	1.2349	1,206.3100	1.2063	(2.315)	0	0	0
2014/03/13	R201	08/05/2014	4.75	Put	Bond Future	1,240.9500	1.2409	1,212.3600	1.2124	(2.304)	0	0	0
2014/03/13	R201	08/05/2014	4.74	Put	Bond Future	1,247.0000	1.2470	1,218.4100	1.2184	(2.293)	0	0	0
2014/03/13	R201	07/08/2014	5.31	Put	Bond Future	782.0700	0.7821	756.4500	0.7564	(3.276)	0	0	0
2014/03/13	R201	07/08/2014			Bond Future	7.3789	101.6822	7.2974	101.7111	(1.104)	0.0000	0.0000	0
2014/03/13	R201	07/08/2014	5.30	Put	Bond Future	785.2100	0.7852	759.5700	0.7596	(3.265)	0	0	0
2014/03/13	R201	07/08/2014	5.31	Call	Bond Future	41.1700	0.0412	44.5200	0.0445	8.137	0	0	0
2014/03/13	R201	07/08/2014	5.29	Call	Bond Future	40.2600	0.0403	43.5600	0.0436	8.197	0	0	0
2014/03/13	R201	07/08/2014	5.30	Call	Bond Future	40.7100	0.0407	44.0400	0.0440	8.180	0	0	0
2014/03/13	R201	07/08/2014	5.29	Put	Bond Future	788.3700	0.7884	762.7000	0.7627	(3.256)	0	0	0
2014/03/13	R202	08/05/2014	215.00	Call	Bond Future	3,231.0500	3.2311	3,198.5400	3.1985	(1.006)	0	0	0
2014/03/13	R202	08/05/2014			Bond Future	214.1513	214.1513	214.1501	214.1501	(0.001)	0.0000	0.0000	44,663
2014/03/13	R202	08/05/2014	215.01	Call	Bond Future	3,226.5100	3.2265	3,194.0000	3.1940	(1.008)	0	0	0
2014/03/13	R202	08/05/2014	214.99	Put	Bond Future	4,074.2800	4.0743	4,043.0100	4.0430	(0.767)	0	0	0
2014/03/13	R202	08/05/2014	215.01	Put	Bond Future	4,085.1900	4.0852	4,053.9200	4.0539	(0.765)	0	0	0
2014/03/13	R202	08/05/2014	214.99	Call	Bond Future	3,235.6000	3.2356	3,203.0900	3.2031	(1.005)	0	0	0
2014/03/13	R202	08/05/2014	215.00	Put	Bond Future	4,079.7300	4.0797	4,048.4600	4.0485	(0.766)	0	0	0
2014/03/13	R202	07/08/2014	207.99	Call	Bond Future	9,376.0700	9.3761	9,357.6800	9.3577	(0.196)	0	0	0
2014/03/13	R202	07/08/2014	208.00	Put	Bond Future	3,122.1500	3.1221	3,104.9900	3.1050	(0.550)	0	0	0
2014/03/13	R202	07/08/2014			Bond Future	214.2474	214.2474	214.2461	214.2461	(0.001)	0.0000	0.0000	0
2014/03/13	R202	07/08/2014	207.99	Put	Bond Future	3,118.7100	3.1187	3,101.5600	3.1016	(0.550)	0	0	0
2014/03/13	R202	07/08/2014	208.01	Put	Bond Future	3,125.5800	3.1256	3,108.4200	3.1084	(0.549)	0	0	0
2014/03/13	R202	07/08/2014	208.00	Call	Bond Future	9,369.5100	9.3695	9,351.1100	9.3511	(0.196)	0	0	0
2014/03/13	R202	07/08/2014	208.01	Call	Bond Future	9,362.9400	9.3629	9,344.5400	9.3445	(0.197)	0	0	0
2014/03/13	R203	08/05/2014	5.74	Call	Bond Future	0.2200	0.0002	0.2200	0.0002	0.000	0	0	0
2014/03/13	R203	08/05/2014	5.76	Call	Bond Future	0.2500	0.0003	0.2500	0.0003	0.000	0	0	0
2014/03/13	R203	08/05/2014	6.84	Call	Bond Future	47.7400	0.0477	49.8800	0.0499	4.483	0	0	29
2014/03/13	R203	08/05/2014	7.40	Put	Bond Future	1,533.4500	1.5334	1,478.9700	1.4790	(3.553)	0	0	0
2014/03/13	R203	08/05/2014			Bond Future	7.8237	102.5373	7.8009	102.6039	(0.292)	0.0000	0.0000	16,949
2014/03/13	R203	08/05/2014	5.76	Put	Bond Future	6,240.6800	6.2407	6,174.1000	6.1741	(1.067)	0	0	0
2014/03/13	R203	08/05/2014	6.84	Put	Bond Future	2,965.0700	2.9651	2,900.6300	2.9006	(2.173)	0	0	0
2014/03/13	R203	08/05/2014	5.75	Put	Bond Future	6,272.0400	6.2720	6,205.4700	6.2055	(1.061)	0	0	0
2014/03/13	R203	08/05/2014	5.74	Put	Bond Future	6,303.4100	6.3034	6,236.8300	6.2368	(1.056)	0	0	0
2014/03/13	R203	08/05/2014	7.40	Call	Bond Future	289.3500	0.2893	301.4500	0.3014	4.182	0	0	16
2014/03/13	R203	08/05/2014	5.75	Call	Bond Future	0.2300	0.0002	0.2400	0.0002	4.348	0	0	0
2014/03/13	R203	07/08/2014	7.30	Call	Bond Future	445.9800	0.4460	460.6400	0.4606	3.287	0	0	0
2014/03/13	R203	07/08/2014			Bond Future	7.9915	104.0466	7.9666	104.1141	(0.312)	0.0000	0.0000	0
2014/03/13	R203	07/08/2014	7.31	Call	Bond Future	453.2100	0.4532	468.0700	0.4681	3.279	0	0	0
2014/03/13	R203	07/08/2014	6.84	Put	Bond Future	3,372.7600	3.3728	3,312.5900	3.3126	(1.784)	0	0	0
2014/03/13	R203	07/08/2014	7.29	Put	Bond Future	2,359.4600	2.3595	2,306.4500	2.3065	(2.247)	0	0	0
2014/03/13	R203	07/08/2014	7.31	Put	Bond Future	2,318.4700	2.3185	2,265.8400	2.2658	(2.270)	0	0	0
2014/03/13	R203	07/08/2014	7.29	Call	Bond Future	438.8200	0.4388	453.3000	0.4533	3.300	0	0	0
2014/03/13	R203	07/08/2014	7.30	Put	Bond Future	2,338.9200	2.3389	2,286.0900	2.2861	(2.259)	0	0	0
2014/03/13	R203	07/08/2014	6.84	Call	Bond Future	196.1700	0.1962	203.4900	0.2035	3.731	0	0	46

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/13	R203	06/11/2014	6.86	Call	Bond Future	331.0400	0.3310	341.1200	0.3411	3.045	0	0	0
2014/03/13	R203	06/11/2014			Bond Future	8.1678	101.4860	8.1412	101.5526	(0.326)	0.0000	0.0000	0
2014/03/13	R203	06/11/2014	6.98	Call	Bond Future	387.2800	0.3873	398.7900	0.3988	2.972	0	0	14
2014/03/13	R203	06/11/2014	6.84	Call	Bond Future	322.3200	0.3223	332.1800	0.3322	3.059	0	0	45
2014/03/13	R203	06/11/2014	6.85	Call	Bond Future	326.6500	0.3266	336.6300	0.3366	3.055	0	0	0
2014/03/13	R203	06/11/2014	6.98	Put	Bond Future	3,408.9200	3.4089	3,353.8500	3.3538	(1.615)	0	0	0
2014/03/13	R203	06/11/2014	6.84	Put	Bond Future	3,707.5400	3.7075	3,650.8200	3.6508	(1.530)	0	0	0
2014/03/13	R203	06/11/2014	6.86	Put	Bond Future	3,664.2200	3.6642	3,607.7200	3.6077	(1.542)	0	0	0
2014/03/13	R203	06/11/2014	6.85	Put	Bond Future	3,685.8500	3.6858	3,629.2500	3.6293	(1.536)	0	0	0
2014/03/13	R204	08/05/2014			Bond Future	8.0316	103.0100	8.0248	103.0358	(0.085)	0.0000	0.0000	31,206
2014/03/13	R204	08/05/2014	6.05	Call	Bond Future	0.6700	0.0007	0.6300	0.0006	(5.970)	0	0	0
2014/03/13	R204	08/05/2014	6.06	Call	Bond Future	0.7100	0.0007	0.6600	0.0007	(7.042)	0	0	0
2014/03/13	R204	08/05/2014	6.04	Call	Bond Future	0.6300	0.0006	0.5900	0.0006	(6.349)	0	0	0
2014/03/13	R204	08/05/2014	6.05	Put	Bond Future	7,863.0000	7.8630	7,837.1600	7.8372	(0.329)	0	0	0
2014/03/13	R204	08/05/2014	6.04	Put	Bond Future	7,904.5100	7.9045	7,878.6700	7.8787	(0.327)	0	0	0
2014/03/13	R204	08/05/2014	6.06	Put	Bond Future	7,821.5000	7.8215	7,795.6500	7.7957	(0.330)	0	0	0
2014/03/13	R204	07/08/2014			Bond Future	8.1740	100.4932	8.1667	100.5193	(0.089)	0.0000	0.0000	200
2014/03/13	R204	07/08/2014	7.44	Put	Bond Future	3,251.0600	3.2511	3,227.3700	3.2274	(0.729)	0	0	0
2014/03/13	R204	07/08/2014	7.46	Put	Bond Future	3,195.7100	3.1957	3,172.1300	3.1721	(0.738)	0	0	0
2014/03/13	R204	07/08/2014	7.45	Put	Bond Future	3,223.3300	3.2233	3,199.6900	3.1997	(0.733)	0	0	0
2014/03/13	R204	07/08/2014	7.78	Call	Bond Future	953.1400	0.9531	957.7500	0.9578	0.484	0	0	0
2014/03/13	R204	07/08/2014	7.46	Call	Bond Future	589.0900	0.5891	591.6400	0.5916	0.433	0	0	0
2014/03/13	R204	07/08/2014	7.44	Call	Bond Future	570.2300	0.5702	572.6700	0.5727	0.428	0	0	0
2014/03/13	R204	07/08/2014	7.78	Put	Bond Future	2,381.2600	2.3813	2,359.7400	2.3597	(0.904)	0	0	530
2014/03/13	R204	07/08/2014	7.45	Call	Bond Future	579.6100	0.5796	582.1000	0.5821	0.430	0	0	0
2014/03/13	R204	06/11/2014	7.99	Put	Bond Future	2,577.2700	2.5773	2,559.0200	2.5590	(0.708)	0	0	1,270
2014/03/13	R204	06/11/2014			Bond Future	8.3124	102.0427	8.3052	102.0673	(0.087)	0.0000	0.0000	0
2014/03/13	R204	06/11/2014	6.99	Put	Bond Future	5,082.5500	5.0825	5,059.7400	5.0597	(0.449)	0	0	0
2014/03/13	R204	06/11/2014	7.01	Put	Bond Future	5,022.8100	5.0228	5,000.0600	5.0001	(0.453)	0	0	0
2014/03/13	R204	06/11/2014	6.99	Call	Bond Future	457.1200	0.4571	458.9000	0.4589	0.389	0	0	0
2014/03/13	R204	06/11/2014	7.00	Put	Bond Future	5,052.6500	5.0526	5,029.8700	5.0299	(0.451)	0	0	0
2014/03/13	R204	06/11/2014	7.99	Call	Bond Future	1,473.2300	1.4732	1,479.5700	1.4796	0.430	0	0	0
2014/03/13	R204	06/11/2014	7.00	Call	Bond Future	463.1700	0.4632	464.9800	0.4650	0.391	0	0	0
2014/03/13	R204	06/11/2014	7.01	Call	Bond Future	469.2800	0.4693	471.1200	0.4711	0.392	0	0	0
2014/03/13	R207	08/05/2014	6.19	Put	Bond Future	9,759.6000	9.7596	9,641.0900	9.6411	(1.214)	0	0	0
2014/03/13	R207	08/05/2014	6.21	Put	Bond Future	9,662.3400	9.6623	9,543.8300	9.5438	(1.227)	0	0	0
2014/03/13	R207	08/05/2014			Bond Future	8.3166	97.5988	8.2892	97.7174	(0.329)	0.0000	0.0000	19,048
2014/03/13	R207	08/05/2014	6.20	Put	Bond Future	9,710.9600	9.7110	9,592.4500	9.5925	(1.220)	0	0	0
2014/03/13	R207	08/05/2014	6.20	Call	Bond Future	0.3200	0.0003	0.3300	0.0003	3.125	0	0	0
2014/03/13	R207	08/05/2014	6.21	Call	Bond Future	0.3400	0.0003	0.3500	0.0004	2.941	0	0	0
2014/03/13	R207	08/05/2014	6.19	Call	Bond Future	0.3000	0.0003	0.3100	0.0003	3.333	0	0	0
2014/03/13	R207	07/08/2014	7.69	Call	Bond Future	653.2700	0.6533	678.7300	0.6787	3.897	0	0	0
2014/03/13	R207	07/08/2014	7.70	Put	Bond Future	3,847.4300	3.8474	3,753.0200	3.7530	(2.454)	0	0	0
2014/03/13	R207	07/08/2014			Bond Future	8.4528	95.3943	8.4238	95.5145	(0.343)	0.0000	0.0000	0
2014/03/13	R207	07/08/2014	7.70	Call	Bond Future	663.8100	0.6638	689.6100	0.6896	3.887	0	0	0
2014/03/13	R207	07/08/2014	7.71	Call	Bond Future	674.4800	0.6745	700.6000	0.7006	3.873	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
2014/03/13	R207	07/08/2014	7.69	Put	Bond Future	3,880.0500	3.8800	3,785.3000	3.7853	(2.442)	0	0	0
2014/03/13	R207	07/08/2014	7.71	Put	Bond Future	3,814.9600	3.8150	3,720.8700	3.7209	(2.466)	0	0	0
2014/03/13	R207	06/11/2014	7.36	Put	Bond Future	5,645.2500	5.6452	5,546.6900	5.5467	(1.746)	0	0	0
2014/03/13	R207	06/11/2014			Bond Future	8.5787	96.8654	8.5485	96.9856	(0.352)	0.0000	0.0000	0
2014/03/13	R207	06/11/2014	7.35	Put	Bond Future	5,679.5800	5.6796	5,580.8000	5.5808	(1.739)	0	0	0
2014/03/13	R207	06/11/2014	7.36	Call	Bond Future	647.7100	0.6477	669.3700	0.6694	3.344	0	0	0
2014/03/13	R207	06/11/2014	7.34	Call	Bond Future	631.8000	0.6318	653.0300	0.6530	3.360	0	0	0
2014/03/13	R207	06/11/2014	7.35	Call	Bond Future	639.7200	0.6397	661.1600	0.6612	3.351	0	0	0
2014/03/13	R207	06/11/2014	7.34	Put	Bond Future	5,714.0000	5.7140	5,615.0100	5.6150	(1.732)	0	0	0
2014/03/13	R208	08/05/2014	6.31	Call	Bond Future	0.6100	0.0006	0.6300	0.0006	3.279	0	0	0
2014/03/13	R208	08/05/2014			Bond Future	8.4236	92.1722	8.3965	92.3042	(0.322)	0.0000	0.0000	11,730
2014/03/13	R208	08/05/2014	6.29	Call	Bond Future	0.5400	0.0005	0.5600	0.0006	3.704	0	0	0
2014/03/13	R208	08/05/2014	6.31	Put	Bond Future	11,038.1100	11.0381	10,906.1300	10.9061	(1.196)	0	0	0
2014/03/13	R208	08/05/2014	6.30	Put	Bond Future	11,094.0600	11.0941	10,962.0900	10.9621	(1.190)	0	0	0
2014/03/13	R208	08/05/2014	6.29	Put	Bond Future	11,150.0400	11.1500	11,018.0600	11.0181	(1.184)	0	0	0
2014/03/13	R208	08/05/2014	6.30	Call	Bond Future	0.5700	0.0006	0.6000	0.0006	5.263	0	0	0
2014/03/13	R208	07/08/2014	8.28	Call	Bond Future	1,572.8900	1.5729	1,622.6700	1.6227	3.165	0	0	0
2014/03/13	R208	07/08/2014			Bond Future	8.5408	93.5290	8.5124	93.6630	(0.333)	0.0000	0.0000	0
2014/03/13	R208	07/08/2014	7.80	Call	Bond Future	804.8900	0.8049	834.5400	0.8345	3.684	0	0	0
2014/03/13	R208	07/08/2014	7.79	Put	Bond Future	4,412.7500	4.4127	4,308.1100	4.3081	(2.371)	0	0	0
2014/03/13	R208	07/08/2014	7.81	Put	Bond Future	4,339.2100	4.3392	4,235.3100	4.2353	(2.394)	0	0	0
2014/03/13	R208	07/08/2014	7.80	Put	Bond Future	4,375.8900	4.3759	4,271.6200	4.2716	(2.383)	0	0	0
2014/03/13	R208	07/08/2014	8.28	Put	Bond Future	2,810.8100	2.8108	2,726.6700	2.7267	(2.993)	0	0	630
2014/03/13	R208	07/08/2014	7.81	Call	Bond Future	817.5400	0.8175	847.5600	0.8476	3.672	0	0	0
2014/03/13	R208	07/08/2014	7.79	Call	Bond Future	792.3800	0.7924	821.6600	0.8217	3.695	0	0	0
2014/03/13	R208	06/11/2014	7.46	Call	Bond Future	774.1000	0.7741	799.0600	0.7991	3.224	0	0	0
2014/03/13	R208	06/11/2014			Bond Future	8.6546	91.5719	8.6251	91.7061	(0.340)	0.0000	0.0000	0
2014/03/13	R208	06/11/2014	7.44	Call	Bond Future	755.3400	0.7553	779.8000	0.7798	3.238	0	0	0
2014/03/13	R208	06/11/2014	7.45	Call	Bond Future	764.6800	0.7647	789.3900	0.7894	3.231	0	0	0
2014/03/13	R208	06/11/2014	8.50	Put	Bond Future	3,073.8000	3.0738	2,998.0100	2.9980	(2.466)	0	0	1,520
2014/03/13	R208	06/11/2014	7.44	Put	Bond Future	6,494.4800	6.4945	6,384.8000	6.3848	(1.689)	0	0	0
2014/03/13	R208	06/11/2014	7.46	Put	Bond Future	6,415.2000	6.4152	6,306.0200	6.3060	(1.702)	0	0	0
2014/03/13	R208	06/11/2014	8.50	Call	Bond Future	2,367.1000	2.3671	2,425.4500	2.4254	2.465	0	0	0
2014/03/13	R208	06/11/2014	7.45	Put	Bond Future	6,454.7900	6.4548	6,345.3600	6.3454	(1.695)	0	0	0
2014/03/13	R209	08/05/2014	9.63	Call	Bond Future	4,272.2600	4.2723	4,550.9000	4.5509	6.522	0	0	0
2014/03/13	R209	08/05/2014			Bond Future	9.1428	73.5552	9.0909	73.9381	(0.567)	0.0000	0.0000	25,105
2014/03/13	R209	08/05/2014	7.85	Call	Bond Future	62.2900	0.0623	71.6900	0.0717	15.091	0	0	0
2014/03/13	R209	08/05/2014	9.00	Put	Bond Future	2,709.9400	2.7099	2,480.5500	2.4806	(8.465)	0	0	0
2014/03/13	R209	08/05/2014	9.50	Call	Bond Future	3,636.3000	3.6363	3,892.1200	3.8921	7.035	0	0	0
2014/03/13	R209	08/05/2014	7.86	Call	Bond Future	64.7500	0.0647	74.5000	0.0745	15.058	0	0	0
2014/03/13	R209	08/05/2014	9.75	Put	Bond Future	629.5800	0.6296	544.1200	0.5441	(13.574)	0	0	7,262
2014/03/13	R209	08/05/2014	9.85	Put	Bond Future	499.7700	0.4998	428.1800	0.4282	(14.325)	0	0	10,000
2014/03/13	R209	08/05/2014	8.50	Put	Bond Future	5,505.3000	5.5053	5,185.2000	5.1852	(5.814)	0	0	0
2014/03/13	R209	08/05/2014	7.84	Call	Bond Future	59.9000	0.0599	68.9700	0.0690	15.142	0	0	0
2014/03/13	R209	08/05/2014	7.85	Put	Bond Future	10,628.4700	10.6285	10,254.9700	10.2550	(3.514)	0	0	0
2014/03/13	R209	08/05/2014	9.50	Put	Bond Future	1,080.5300	1.0805	953.4500	0.9534	(11.761)	0	0	640

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2014/03/13	R209	08/05/2014	7.84	Put	Bond Future	10,716.7400	10.7167	10,342.9100	10.3429	(3.488)	0	0	0
2014/03/13	R209	08/05/2014	9.63	Put	Bond Future	821.3800	0.8214	717.1200	0.7171	(12.693)	0	0	883
2014/03/13	R209	08/05/2014	9.85	Call	Bond Future	5,424.8100	5.4248	5,736.1200	5.7361	5.739	0	0	0
2014/03/13	R209	08/05/2014	7.86	Put	Bond Future	10,540.4100	10.5404	10,167.2600	10.1673	(3.540)	0	0	0
2014/03/13	R209	08/05/2014	9.75	Call	Bond Future	4,890.7800	4.8908	5,188.2200	5.1882	6.082	0	0	0
2014/03/13	R209	08/05/2014	8.50	Call	Bond Future	526.2900	0.5263	589.0900	0.5891	11.933	0	0	640
2014/03/13	R209	08/05/2014	9.00	Call	Bond Future	1,647.6600	1.6477	1,801.1700	1.8012	9.317	0	0	640
2014/03/13	R209	07/08/2014	9.04	Put	Bond Future	4,210.3500	4.2104	3,993.3300	3.9933	(5.154)	0	0	0
2014/03/13	R209	07/08/2014			Bond Future	9.2209	74.6381	9.1676	75.0266	(0.578)	0.0000	0.0000	0
2014/03/13	R209	07/08/2014	9.06	Put	Bond Future	4,125.8300	4.1258	3,911.4100	3.9114	(5.197)	0	0	0
2014/03/13	R209	07/08/2014	9.05	Put	Bond Future	4,167.9300	4.1679	3,952.2200	3.9522	(5.175)	0	0	0
2014/03/13	R209	07/08/2014	9.05	Call	Bond Future	2,911.3200	2.9113	3,084.1000	3.0841	5.935	0	0	0
2014/03/13	R209	07/08/2014	9.06	Call	Bond Future	2,943.6800	2.9437	3,117.7500	3.1177	5.913	0	0	0
2014/03/13	R209	07/08/2014	9.04	Call	Bond Future	2,879.1600	2.8792	3,050.6300	3.0506	5.956	0	0	0
2014/03/13	R209	06/11/2014			Bond Future	9.2952	72.6416	9.2405	73.0347	(0.588)	0.0000	0.0000	0
2014/03/13	R209	06/11/2014	8.99	Put	Bond Future	5,757.0800	5.7571	5,535.3200	5.5353	(3.852)	0	0	0
2014/03/13	R209	06/11/2014	9.01	Put	Bond Future	5,668.9300	5.6689	5,449.2000	5.4492	(3.876)	0	0	0
2014/03/13	R209	06/11/2014	9.00	Put	Bond Future	5,713.0000	5.7130	5,492.2500	5.4923	(3.864)	0	0	0
2014/03/13	R209	06/11/2014	8.99	Call	Bond Future	3,519.7500	3.5198	3,691.0400	3.6910	4.867	0	0	0
2014/03/13	R209	06/11/2014	9.00	Call	Bond Future	3,550.6700	3.5507	3,722.9700	3.7230	4.853	0	0	0
2014/03/13	R209	06/11/2014	9.01	Call	Bond Future	3,581.4900	3.5815	3,754.8100	3.7548	4.839	0	0	0
2014/03/13	R210	08/05/2014			Bond Future	160.6017	160.6017	160.6004	160.6004	(0.001)	0.0000	0.0000	719
2014/03/13	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R210	08/05/2014	160.01	Call	Bond Future	591.6700	0.5917	590.3600	0.5904	(0.221)	0	0	0
2014/03/13	R210	08/05/2014	159.99	Call	Bond Future	611.6700	0.6117	610.3600	0.6104	(0.214)	0	0	0
2014/03/13	R210	08/05/2014	160.00	Call	Bond Future	601.6700	0.6017	600.3600	0.6004	(0.218)	0	0	0
2014/03/13	R210	07/08/2014			Bond Future	162.9853	162.9853	162.9840	162.9840	(0.001)	0.0000	0.0000	0
2014/03/13	R210	07/08/2014	159.00	Call	Bond Future	3,985.3300	3.9853	3,984.0300	3.9840	(0.033)	0	0	0
2014/03/13	R210	07/08/2014	159.01	Call	Bond Future	3,975.3300	3.9753	3,974.0300	3.9740	(0.033)	0	0	0
2014/03/13	R210	07/08/2014	158.99	Call	Bond Future	3,995.3300	3.9953	3,994.0300	3.9940	(0.033)	0	0	0
2014/03/13	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R211	08/05/2014	130.00	Put	Bond Future	2,647.6000	2.6476	2,652.2200	2.6522	0.174	0	0	0
2014/03/13	R211	08/05/2014			Bond Future	127.3524	127.3524	127.3478	127.3478	(0.004)	0.0000	0.0000	390
2014/03/13	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R211	08/05/2014	129.99	Put	Bond Future	2,637.6000	2.6376	2,642.2200	2.6422	0.175	0	0	0
2014/03/13	R211	08/05/2014	130.01	Put	Bond Future	2,657.6000	2.6576	2,662.2200	2.6622	0.174	0	0	0
2014/03/13	R211	07/08/2014	127.99	Put	Bond Future	305.1400	0.3051	309.9300	0.3099	1.570	0	0	0
2014/03/13	R211	07/08/2014			Bond Future	127.6849	127.6849	127.6801	127.6801	(0.004)	0.0000	0.0000	0
2014/03/13	R211	07/08/2014	128.01	Put	Bond Future	325.1400	0.3251	329.9300	0.3299	1.473	0	0	0
2014/03/13	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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2014/03/13	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R211	07/08/2014	128.00	Put	Bond Future	315.1400	0.3151	319.9300	0.3199	1.520	0	0	0
2014/03/13	R212	08/05/2014			Bond Future	129.7569	129.7569	129.7551	129.7551	(0.001)	0.0000	0.0000	21,797
2014/03/13	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R212	08/05/2014	131.99	Put	Bond Future	2,233.1400	2.2331	2,234.8500	2.2349	0.077	0	0	0
2014/03/13	R212	08/05/2014	132.01	Put	Bond Future	2,253.1400	2.2531	2,254.8500	2.2549	0.076	0	0	0
2014/03/13	R212	08/05/2014	132.00	Put	Bond Future	2,243.1400	2.2431	2,244.8500	2.2449	0.076	0	0	0
2014/03/13	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R212	07/08/2014	128.99	Call	Bond Future	982.8400	0.9828	981.0900	0.9811	(0.178)	0	0	0
2014/03/13	R212	07/08/2014			Bond Future	129.9728	129.9728	129.9711	129.9711	(0.001)	0.0000	0.0000	0
2014/03/13	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R212	07/08/2014	129.00	Call	Bond Future	972.8400	0.9728	971.0900	0.9711	(0.180)	0	0	0
2014/03/13	R212	07/08/2014	129.01	Call	Bond Future	962.8400	0.9628	961.0900	0.9611	(0.182)	0	0	0
2014/03/13	R213	08/05/2014	7.65	Put	Bond Future	11,334.8800	11.3349	11,064.4600	11.0645	(2.386)	0	0	0
2014/03/13	R213	08/05/2014			Bond Future	9.0309	84.0007	8.9942	84.2743	(0.405)	0.0000	0.0000	21,730
2014/03/13	R213	08/05/2014	7.64	Put	Bond Future	11,423.1700	11.4232	11,152.6200	11.1526	(2.368)	0	0	0
2014/03/13	R213	08/05/2014	7.66	Put	Bond Future	11,246.7600	11.2468	10,976.4800	10.9765	(2.403)	0	0	0
2014/03/13	R213	08/05/2014	7.65	Call	Bond Future	33.0800	0.0331	36.2900	0.0363	9.704	0	0	0
2014/03/13	R213	08/05/2014	7.64	Call	Bond Future	31.6700	0.0317	34.7500	0.0348	9.725	0	0	0
2014/03/13	R213	08/05/2014	7.66	Call	Bond Future	34.5400	0.0345	37.8900	0.0379	9.699	0	0	0
2014/03/13	R213	07/08/2014	8.86	Call	Bond Future	2,567.4700	2.5675	2,677.8100	2.6778	4.298	0	0	0
2014/03/13	R213	07/08/2014			Bond Future	9.1147	85.2370	9.0769	85.5146	(0.414)	0.0000	0.0000	0
2014/03/13	R213	07/08/2014	8.84	Call	Bond Future	2,506.0900	2.5061	2,614.5400	2.6145	4.327	0	0	0
2014/03/13	R213	07/08/2014	8.85	Call	Bond Future	2,536.6700	2.5367	2,646.0600	2.6461	4.312	0	0	0
2014/03/13	R213	07/08/2014	8.84	Put	Bond Future	4,558.4800	4.5585	4,389.3300	4.3893	(3.711)	0	0	0
2014/03/13	R213	07/08/2014	8.86	Put	Bond Future	4,467.9300	4.4679	4,300.6700	4.3007	(3.744)	0	0	0
2014/03/13	R213	07/08/2014	8.85	Put	Bond Future	4,513.0500	4.5131	4,344.8400	4.3448	(3.727)	0	0	0
2014/03/13	R213	06/11/2014	8.84	Call	Bond Future	3,265.8900	3.2659	3,379.5100	3.3795	3.479	0	0	0
2014/03/13	R213	06/11/2014	8.85	Put	Bond Future	5,852.6000	5.8526	5,686.6300	5.6866	(2.836)	0	0	0
2014/03/13	R213	06/11/2014			Bond Future	9.1959	83.0089	9.1572	83.2892	(0.421)	0.0000	0.0000	0
2014/03/13	R213	06/11/2014	8.85	Call	Bond Future	3,296.1500	3.2962	3,410.5000	3.4105	3.469	0	0	0
2014/03/13	R213	06/11/2014	8.86	Call	Bond Future	3,326.5700	3.3266	3,441.6600	3.4417	3.460	0	0	0
2014/03/13	R213	06/11/2014	8.84	Put	Bond Future	5,897.9500	5.8979	5,731.2500	5.7313	(2.826)	0	0	0
2014/03/13	R213	06/11/2014	8.86	Put	Bond Future	5,807.5000	5.8075	5,642.2700	5.6423	(2.845)	0	0	0
2014/03/13	R214	08/05/2014			Bond Future	9.2160	74.4538	9.1642	74.8514	(0.562)	0.0000	0.0000	5,055
2014/03/13	R214	08/05/2014	9.00	Call	Bond Future	1,426.3700	1.4264	1,569.3000	1.5693	10.021	0	0	0
2014/03/13	R214	08/05/2014	8.99	Put	Bond Future	3,159.6700	3.1597	2,902.8900	2.9029	(8.127)	0	0	0
2014/03/13	R214	08/05/2014	9.01	Put	Bond Future	3,059.8800	3.0599	2,807.4700	2.8075	(8.249)	0	0	0
2014/03/13	R214	08/05/2014	9.00	Put	Bond Future	3,109.5200	3.1095	2,854.9200	2.8549	(8.188)	0	0	0
2014/03/13	R214	08/05/2014	9.01	Call	Bond Future	1,456.0800	1.4561	1,601.2000	1.6012	9.966	0	0	0
2014/03/13	R214	08/05/2014	8.99	Call	Bond Future	1,397.0400	1.3970	1,537.7900	1.5378	10.075	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
2014/03/13	R214	07/08/2014	9.54	Put	Bond Future	2,719.0100		2.7190	2,551.1800	2.5512	(6.172)	0	0	0
2014/03/13	R214	07/08/2014			Bond Future	9.2926		75.4565	9.2394	75.8598	(0.573)	0.0000	0.0000	0
2014/03/13	R214	07/08/2014	9.56	Put	Bond Future	2,658.2600		2.6583	2,492.9800	2.4930	(6.218)	0	0	0
2014/03/13	R214	07/08/2014	9.55	Put	Bond Future	2,688.5000		2.6885	2,521.9400	2.5219	(6.195)	0	0	0
2014/03/13	R214	07/08/2014	9.56	Call	Bond Future	4,627.4100		4.6274	4,865.4300	4.8654	5.144	0	0	0
2014/03/13	R214	07/08/2014	9.54	Call	Bond Future	4,543.9800		4.5440	4,779.4500	4.7794	5.182	0	0	0
2014/03/13	R214	07/08/2014	9.55	Call	Bond Future	4,585.6200		4.5856	4,822.3600	4.8224	5.163	0	0	0
2014/03/13	R214	06/11/2014	9.64	Call	Bond Future	5,677.9200		5.6779	5,915.7200	5.9157	4.188	0	0	0
2014/03/13	R214	06/11/2014			Bond Future	9.3667		73.3325	9.3121	73.7406	(0.583)	0.0000	0.0000	0
2014/03/13	R214	06/11/2014	9.65	Call	Bond Future	5,717.6400		5.7176	5,956.4200	5.9564	4.176	0	0	0
2014/03/13	R214	06/11/2014	9.66	Call	Bond Future	5,757.4600		5.7575	5,997.2200	5.9972	4.164	0	0	0
2014/03/13	R214	06/11/2014	9.64	Put	Bond Future	3,692.5300		3.6925	3,522.2600	3.5223	(4.611)	0	0	0
2014/03/13	R214	06/11/2014	9.66	Put	Bond Future	3,630.4000		3.6304	3,462.0900	3.4621	(4.636)	0	0	0
2014/03/13	R214	06/11/2014	9.65	Put	Bond Future	3,661.3500		3.6613	3,492.0600	3.4921	(4.624)	0	0	0
2014/03/13	R248	08/05/2014	9.04	Put	Bond Future	2,573.0400		2.5730	2,065.6200	2.0656	(19.721)	0	0	0
2014/03/13	R248	08/05/2014			Bond Future	9.2978		96.1169	9.2460	96.6243	(0.557)	0.0000	0.0000	13,515
2014/03/13	R248	08/05/2014	9.06	Put	Bond Future	2,368.9700		2.3690	1,861.5500	1.8616	(21.419)	0	0	0
2014/03/13	R248	08/05/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R248	08/05/2014	9.05	Put	Bond Future	2,470.9100		2.4709	1,963.4900	1.9635	(20.536)	0	0	0
2014/03/13	R248	08/05/2014	9.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R248	08/05/2014	9.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R248	07/08/2014			Bond Future	9.3775		97.4102	9.3241	97.9251	(0.570)	0.0000	0.0000	0
2014/03/13	R248	07/08/2014	9.65	Call	Bond Future	2,549.7000		2.5497	3,064.6000	3.0646	20.195	0	0	0
2014/03/13	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R248	07/08/2014	9.66	Call	Bond Future	2,640.8800		2.6409	3,155.7800	3.1558	19.497	0	0	0
2014/03/13	R248	07/08/2014	9.64	Call	Bond Future	2,458.3500		2.4584	2,973.2500	2.9732	20.945	0	0	0
2014/03/13	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R248	06/11/2014			Bond Future	9.4546		94.4869	9.3997	95.0079	(0.580)	0.0000	0.0000	0
2014/03/13	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R248	06/11/2014	9.72	Call	Bond Future	2,448.4900		2.4485	2,969.4800	2.9695	21.278	0	0	0
2014/03/13	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/13	R248	06/11/2014	9.73	Call	Bond Future	2,538.4700		2.5385	3,059.4600	3.0595	20.524	0	0	0
2014/03/13	R248	06/11/2014	9.74	Call	Bond Future	2,628.2800		2.6283	3,149.2700	3.1493	19.822	0	0	0

**Total**

**427887**