



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 26/03/2014 to 26/03/2014

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
26/03/2014	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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26/03/2014	2025	08/05/2014			Bond Future	111.0164	111.0164	112.0941	112.0941	0.971	0.0000	0.0000	0
26/03/2014	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2025	08/05/2014	111.01	Call	Bond Future	6.3500	0.0064	1,084.1400	1.0841	16973.071	0	0	0
26/03/2014	2025	08/05/2014	110.99	Call	Bond Future	26.3500	0.0263	1,104.1400	1.1041	4090.285	0	0	0
26/03/2014	2025	08/05/2014	111.00	Call	Bond Future	16.3500	0.0164	1,094.1400	1.0941	6591.988	0	0	0
26/03/2014	2025	07/08/2014	109.01	Call	Bond Future	2,519.2900	2.5193	3,610.4600	3.6105	43.313	0	0	0
26/03/2014	2025	07/08/2014			Bond Future	111.5293	111.5293	112.6205	112.6205	0.978	0.0000	0.0000	0
26/03/2014	2025	07/08/2014	108.99	Call	Bond Future	2,539.2900	2.5393	3,630.4600	3.6305	42.971	0	0	0
26/03/2014	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2025	07/08/2014	109.00	Call	Bond Future	2,529.2900	2.5293	3,620.4600	3.6205	43.141	0	0	0
26/03/2014	2030	08/05/2014			Bond Future	8.9288	94.4654	8.8850	94.8122	(0.491)	0.0000	0.0000	1,991
26/03/2014	2030	08/05/2014	9.00	Call	Bond Future	559.1700	0.5592	905.9000	0.9059	62.008	0	0	0
26/03/2014	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2030	08/05/2014	9.01	Call	Bond Future	637.3500	0.6373	984.0800	0.9841	54.402	0	0	0
26/03/2014	2030	08/05/2014	8.99	Call	Bond Future	480.9000	0.4809	827.6300	0.8276	72.100	0	0	0
26/03/2014	2030	07/08/2014	8.99	Put	Bond Future	227.6200	0.2276	0.0000	0.0000	(100.000)	0	0	0
26/03/2014	2030	07/08/2014			Bond Future	9.0193	91.8416	8.9743	92.1912	(0.499)	0.0000	0.0000	0
26/03/2014	2030	07/08/2014	9.01	Put	Bond Future	72.2700	0.0723	0.0000	0.0000	(100.000)	0	0	0
26/03/2014	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	121.9900	0.1220	100.000	0	0	0
26/03/2014	2030	07/08/2014	9.00	Put	Bond Future	149.9000	0.1499	0.0000	0.0000	(100.000)	0	0	0
26/03/2014	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	199.7100	0.1997	100.000	0	0	0
26/03/2014	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	277.3400	0.2773	100.000	0	0	0
26/03/2014	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2030	06/11/2014			Bond Future	9.0997	93.2515	9.0532	93.6065	(0.510)	0.0000	0.0000	0
26/03/2014	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2030	06/11/2014	8.99	Put	Bond Future	841.7700	0.8418	486.7100	0.4867	(42.180)	0	0	0
26/03/2014	2030	06/11/2014	9.01	Put	Bond Future	687.4400	0.6874	332.3800	0.3324	(51.650)	0	0	0
26/03/2014	2030	06/11/2014	9.00	Put	Bond Future	764.5600	0.7646	409.5000	0.4095	(46.440)	0	0	0
26/03/2014	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2037	08/05/2014			Bond Future	9.0600	97.0170	9.0215	97.3701	(0.425)	0.0000	0.0000	5,914
26/03/2014	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2037	08/05/2014	9.38	Call	Bond Future	2,858.4800	2.8585	3,211.6000	3.2116	12.353	0	0	0
26/03/2014	2037	08/05/2014	9.39	Call	Bond Future	2,945.5400	2.9455	3,298.6600	3.2987	11.988	0	0	0
26/03/2014	2037	08/05/2014	9.37	Call	Bond Future	2,771.2800	2.7713	3,124.4000	3.1244	12.742	0	0	0
26/03/2014	2037	07/08/2014	9.06	Put	Bond Future	754.7400	0.7547	398.6100	0.3986	(47.186)	0	0	0
26/03/2014	2037	07/08/2014			Bond Future	9.1433	94.1800	9.1038	94.5361	(0.431)	0.0000	0.0000	3,280
26/03/2014	2037	07/08/2014	9.05	Put	Bond Future	846.0400	0.8460	489.9100	0.4899	(42.094)	0	0	0
26/03/2014	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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26/03/2014	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2037	07/08/2014	9.04	Put	Bond Future	937.4800	0.9375	581.3500	0.5813	(37.988)	0	0	0
26/03/2014	2037	06/11/2014	9.69	Call	Bond Future	4,053.0300	4.0530	4,414.6500	4.4146	8.922	0	0	0
26/03/2014	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2037	06/11/2014			Bond Future	9.2171	95.5089	9.1765	95.8705	(0.440)	0.0000	0.0000	0
26/03/2014	2037	06/11/2014	9.70	Call	Bond Future	4,135.6500	4.1356	4,497.2700	4.4973	8.744	0	0	0
26/03/2014	2037	06/11/2014	9.71	Call	Bond Future	4,218.1500	4.2181	4,579.7700	4.5798	8.573	0	0	0
26/03/2014	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2038	08/05/2014			Bond Future	111.6143	111.6143	112.0249	112.0249	0.368	0.0000	0.0000	57
26/03/2014	2038	08/05/2014	109.00	Call	Bond Future	2,614.2800	2.6143	3,024.8600	3.0249	15.705	0	0	0
26/03/2014	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2038	08/05/2014	109.01	Call	Bond Future	2,604.2800	2.6043	3,014.8600	3.0149	15.766	0	0	0
26/03/2014	2038	08/05/2014	108.99	Call	Bond Future	2,624.2800	2.6243	3,034.8600	3.0349	15.645	0	0	0
26/03/2014	2038	07/08/2014			Bond Future	111.9953	111.9953	112.4092	112.4092	0.370	0.0000	0.0000	0
26/03/2014	2038	07/08/2014	106.00	Call	Bond Future	5,995.2800	5.9953	6,409.1900	6.4092	6.904	0	0	0
26/03/2014	2038	07/08/2014	106.01	Call	Bond Future	5,985.2800	5.9853	6,399.1900	6.3992	6.915	0	0	0
26/03/2014	2038	07/08/2014	105.99	Call	Bond Future	6,005.2800	6.0053	6,419.1900	6.4192	6.892	0	0	0
26/03/2014	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2046	08/05/2014			Bond Future	108.1894	108.1894	108.9140	108.9140	0.670	0.0000	0.0000	5,218
26/03/2014	2046	08/05/2014	104.35	Call	Bond Future	3,839.3700	3.8394	4,563.9800	4.5640	18.873	0	0	0
26/03/2014	2046	08/05/2014	104.36	Call	Bond Future	3,829.3700	3.8294	4,553.9800	4.5540	18.922	0	0	0
26/03/2014	2046	08/05/2014	104.34	Call	Bond Future	3,849.3700	3.8494	4,573.9800	4.5740	18.824	0	0	0
26/03/2014	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2046	07/08/2014			Bond Future	109.7873	109.7873	110.5204	110.5204	0.668	0.0000	0.0000	0
26/03/2014	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2046	07/08/2014	104.44	Call	Bond Future	5,347.3100	5.3473	6,080.3700	6.0804	13.709	0	0	0
26/03/2014	2046	07/08/2014	104.45	Call	Bond Future	5,337.3100	5.3373	6,070.3700	6.0704	13.735	0	0	0
26/03/2014	2046	07/08/2014	104.43	Call	Bond Future	5,357.3100	5.3573	6,090.3700	6.0904	13.683	0	0	0
26/03/2014	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2046	06/11/2014	104.45	Call	Bond Future	5,692.1500	5.6922	6,436.6100	6.4366	13.079	0	0	0
26/03/2014	2046	06/11/2014			Bond Future	110.1422	110.1422	110.8866	110.8866	0.676	0.0000	0.0000	0
26/03/2014	2046	06/11/2014	104.43	Call	Bond Future	5,712.1500	5.7122	6,456.6100	6.4566	13.033	0	0	0
26/03/2014	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2046	06/11/2014	104.44	Call	Bond Future	5,702.1500	5.7022	6,446.6100	6.4466	13.056	0	0	0

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26/03/2014	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2050	08/05/2014			Bond Future	116.2792	116.2792	116.9862	116.9862	0.608	0.0000	0.0000	472
26/03/2014	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2050	08/05/2014	114.99	Call	Bond Future	1,289.1900	1.2892	1,996.2200	1.9962	54.843	0	0	0
26/03/2014	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2050	08/05/2014	115.00	Call	Bond Future	1,279.1900	1.2792	1,986.2200	1.9862	55.272	0	0	0
26/03/2014	2050	08/05/2014	115.01	Call	Bond Future	1,269.1900	1.2692	1,976.2200	1.9762	55.707	0	0	0
26/03/2014	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2050	07/08/2014			Bond Future	116.5889	116.5889	117.3039	117.3039	0.613	0.0000	0.0000	0
26/03/2014	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	2050	07/08/2014	112.00	Call	Bond Future	4,588.8800	4.5889	5,303.9200	5.3039	15.582	0	0	0
26/03/2014	2050	07/08/2014	112.01	Call	Bond Future	4,578.8800	4.5789	5,293.9200	5.2939	15.616	0	0	0
26/03/2014	2050	07/08/2014	111.99	Call	Bond Future	4,598.8800	4.5989	5,313.9200	5.3139	15.548	0	0	0
26/03/2014	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	AL12	08/05/2014			Index Future	483.7030	483.7030	485.3390	485.3390	0.338	0.0000	0.0000	0
26/03/2014	AL12	07/08/2014			Index Future	490.7840	490.7840	492.4370	492.4370	0.337	0.0000	0.0000	0
26/03/2014	AL12	06/11/2014			Index Future	498.3070	498.3070	499.9890	499.9890	0.338	0.0000	0.0000	0
26/03/2014	AL37	08/05/2014			Index Future	411.0400	411.0400	411.8150	411.8150	0.189	0.0000	0.0000	0
26/03/2014	AL37	07/08/2014			Index Future	417.0570	417.0570	417.8380	417.8380	0.187	0.0000	0.0000	0
26/03/2014	AL7T	08/05/2014			Index Future	483.2960	483.2960	484.9680	484.9680	0.346	0.0000	0.0000	1
26/03/2014	AL7T	07/08/2014			Index Future	490.3710	490.3710	492.0600	492.0600	0.344	0.0000	0.0000	0
26/03/2014	ALBI	08/05/2014			Index Future	441.1360	441.1360	442.3220	442.3220	0.269	0.0000	0.0000	704
26/03/2014	ALBI	07/08/2014			Index Future	447.5930	447.5930	448.7910	448.7910	0.268	0.0000	0.0000	0
26/03/2014	ALBI	06/11/2014			Index Future	454.4550	454.4550	455.6740	455.6740	0.268	0.0000	0.0000	0
26/03/2014	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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26/03/2014	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
26/03/2014	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
26/03/2014	EL28	08/05/2014	114.01	Call	Bond Future	1,591.3500	1.5913	1,866.3800	1.8664	17.283	0	0	0
26/03/2014	EL28	08/05/2014			Bond Future	115.6014	115.6014	115.8764	115.8764	0.238	0.0000	0.0000	0
26/03/2014	EL28	08/05/2014	113.99	Call	Bond Future	1,611.3500	1.6113	1,886.3800	1.8864	17.068	0	0	0
26/03/2014	EL28	08/05/2014	114.00	Call	Bond Future	1,601.3500	1.6013	1,876.3800	1.8764	17.175	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
26/03/2014	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	EL28	07/08/2014	114.00	Call	Bond Future	3,309.1100	3.3091	3,585.5800	3.5856	8.355	0	0	0
26/03/2014	EL28	07/08/2014			Bond Future	117.3091	117.3091	117.5856	117.5856	0.236	0.0000	0.0000	0
26/03/2014	EL28	07/08/2014	114.01	Call	Bond Future	3,299.1100	3.2991	3,575.5800	3.5756	8.380	0	0	0
26/03/2014	EL28	07/08/2014	113.99	Call	Bond Future	3,319.1100	3.3191	3,595.5800	3.5956	8.330	0	0	0
26/03/2014	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	ES33	08/05/2014	9.55	Put	Bond Future	919.1700	0.9192	667.6100	0.6676	(27.368)	0	0	0
26/03/2014	ES33	08/05/2014			Bond Future	9.6732	82.3317	9.6393	82.5833	(0.351)	0.0000	0.0000	6,292
26/03/2014	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	ES33	08/05/2014	9.54	Put	Bond Future	994.4600	0.9945	742.9000	0.7429	(25.296)	0	0	0
26/03/2014	ES33	08/05/2014	9.56	Put	Bond Future	843.9800	0.8440	592.4200	0.5924	(29.806)	0	0	0
26/03/2014	ES33	07/08/2014			Bond Future	9.7743	83.4295	9.7396	83.6829	(0.356)	0.0000	0.0000	0
26/03/2014	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	ES33	07/08/2014	10.14	Call	Bond Future	2,591.5000	2.5915	2,844.9100	2.8449	9.779	0	0	0
26/03/2014	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	ES33	07/08/2014	10.15	Call	Bond Future	2,660.5400	2.6605	2,913.9500	2.9139	9.525	0	0	0
26/03/2014	ES33	07/08/2014	10.16	Call	Bond Future	2,729.4900	2.7295	2,982.9000	2.9829	9.284	0	0	0
26/03/2014	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	ES33	06/11/2014			Bond Future	9.8734	80.9260	9.8375	81.1833	(0.364)	0.0000	0.0000	0
26/03/2014	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	ES33	06/11/2014	10.29	Call	Bond Future	2,893.8300	2.8938	3,151.1200	3.1511	8.891	0	0	0
26/03/2014	ES33	06/11/2014	10.30	Call	Bond Future	2,961.2900	2.9613	3,218.5800	3.2186	8.688	0	0	0
26/03/2014	ES33	06/11/2014	10.31	Call	Bond Future	3,028.6500	3.0287	3,285.9400	3.2859	8.495	0	0	0
26/03/2014	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	GOVI	08/05/2014			GOVI	439.8320	439.8320	440.9840	440.9840	0.262	0.0000	0.0000	316
26/03/2014	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	GOVI	08/05/2014	441.99	Put	GOVI	21,580.0000	2.1580	10,060.0000	1.0060	(53.383)	0	0	0
26/03/2014	GOVI	08/05/2014	442.01	Put	GOVI	21,780.0000	2.1780	10,260.0000	1.0260	(52.893)	0	0	0
26/03/2014	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	GOVI	08/05/2014	442.00	Put	GOVI	21,680.0000	2.1680	10,160.0000	1.0160	(53.137)	0	0	0
26/03/2014	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	GOVI	07/08/2014			GOVI	446.2710	446.2710	447.4340	447.4340	0.261	0.0000	0.0000	175
26/03/2014	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	GOVI	07/08/2014	459.99	Put	GOVI	137,190.0000	13.7190	125,560.0000	12.5560	(8.477)	0	0	0
26/03/2014	GOVI	07/08/2014	460.01	Put	GOVI	137,390.0000	13.7390	125,760.0000	12.5760	(8.465)	0	0	0
26/03/2014	GOVI	07/08/2014	460.00	Put	GOVI	137,290.0000	13.7290	125,660.0000	12.5660	(8.471)	0	0	0
26/03/2014	GOVI	06/11/2014	449.01	Call	GOVI	41,020.0000	4.1020	52,860.0000	5.2860	28.864	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
26/03/2014	GOVI	06/11/2014			GOVI	453.1120		453.1120					
26/03/2014	GOVI	06/11/2014	448.99	Call	GOVI	41,220.0000	4.1220	53,060.0000	5.3060	28.724	0	0	0
26/03/2014	GOVI	06/11/2014	449.00	Call	GOVI	41,120.0000	4.1120	52,960.0000	5.2960	28.794	0	0	0
26/03/2014	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000		0.000	0.0000	0.0000	0
26/03/2014	IGOV	08/05/2014			Index Future	202.3520	202.3520	203.2900	203.2900	0.464	0.0000	0.0000	1,266
26/03/2014	IGOV	07/08/2014			Index Future	205.3390	205.3390	206.2880	206.2880	0.462	0.0000	0.0000	90
26/03/2014	IGOV	06/11/2014			Index Future	208.5110	208.5110	209.4760	209.4760	0.463	0.0000	0.0000	0
26/03/2014	ILBI	08/05/2014			Index Future	548.1220	548.1220	550.6610	550.6610	0.463	0.0000	0.0000	0
26/03/2014	ILBI	07/08/2014			Index Future	556.0300	556.0300	558.6060	558.6060	0.463	0.0000	0.0000	210
26/03/2014	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
26/03/2014	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
26/03/2014	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
26/03/2014	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
26/03/2014	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
26/03/2014	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
26/03/2014	JBAF	16/04/2014			Jibar Tradeable Future	5.8800	94.1200	5.8400	94.1600	(0.680)	0.0000	0.0000	0
26/03/2014	JBAF	21/05/2014			Jibar Tradeable Future	5.9500	94.0500	5.9100	94.0900	(0.672)	0.0000	0.0000	2,000
26/03/2014	JBAF	18/06/2014			Jibar Tradeable Future	6.2200	93.7800	6.1600	93.8400	(0.965)	0.0000	0.0000	2,000
26/03/2014	JBAF	16/07/2014			Jibar Tradeable Future	6.2800	93.7200	6.2300	93.7700	(0.796)	0.0000	0.0000	1,500
26/03/2014	JBAF	20/08/2014			Jibar Tradeable Future	6.4900	93.5100	6.4500	93.5500	(0.616)	0.0000	0.0000	700
26/03/2014	JBAF	17/09/2014			Jibar Tradeable Future	6.5600	93.4400	6.5100	93.4900	(0.762)	0.0000	0.0000	1,000
26/03/2014	JBAF	17/12/2014			Jibar Tradeable Future	6.9700	93.0300	6.9200	93.0800	(0.717)	0.0000	0.0000	0
26/03/2014	JBAF	18/03/2015			Jibar Tradeable Future	7.2700	92.7300	7.2100	92.7900	(0.825)	0.0000	0.0000	2,850
26/03/2014	JBAF	17/06/2015			Jibar Tradeable Future	7.5500	92.4500	7.4800	92.5200	(0.927)	0.0000	0.0000	5,000
26/03/2014	JBAF	16/09/2015			Jibar Tradeable Future	7.7400	92.2600	7.6900	92.3100	(0.646)	0.0000	0.0000	0
26/03/2014	JBAF	15/12/2015			Jibar Tradeable Future	7.9200	92.0800	7.8700	92.1300	(0.631)	0.0000	0.0000	0
26/03/2014	JBAF	16/03/2016			Jibar Tradeable Future	8.1000	91.9000	8.0500	91.9500	(0.617)	0.0000	0.0000	0
26/03/2014	R023	08/05/2014			Bond Future	8.3982	97.5634	8.3336	97.9509	(0.770)	0.0000	0.0000	12,906
26/03/2014	R023	08/05/2014	7.60	Call	Bond Future	122.8400	0.1228	140.5000	0.1405	14.376	0	0	0
26/03/2014	R023	08/05/2014	7.61	Call	Bond Future	127.9100	0.1279	146.3100	0.1463	14.385	0	0	0
26/03/2014	R023	08/05/2014	7.59	Put	Bond Future	5,109.1400	5.1091	4,738.6700	4.7387	(7.251)	0	0	0
26/03/2014	R023	08/05/2014	7.61	Put	Bond Future	4,991.7000	4.9917	4,622.6500	4.6226	(7.393)	0	0	0
26/03/2014	R023	08/05/2014	7.60	Put	Bond Future	5,050.3300	5.0503	4,680.5400	4.6805	(7.322)	0	0	0

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26/03/2014	R023	08/05/2014	7.59	Call	Bond Future	117.9000	0.1179	134.8800	0.1349	14.402	0	0	0
26/03/2014	R023	07/08/2014	8.51	Call	Bond Future	2,489.9100	2.4899	2,707.5700	2.7076	8.742	0	0	0
26/03/2014	R023	07/08/2014			Bond Future	8.4968	98.8807	8.4298	99.2720	(0.788)	0.0000	0.0000	0
26/03/2014	R023	07/08/2014	8.49	Call	Bond Future	2,431.5300	2.4315	2,646.0200	2.6460	8.821	0	0	0
26/03/2014	R023	07/08/2014	8.50	Call	Bond Future	2,460.6200	2.4606	2,676.5800	2.6766	8.777	0	0	0
26/03/2014	R023	07/08/2014	8.49	Put	Bond Future	2,471.0400	2.4710	2,294.1900	2.2942	(7.157)	0	0	0
26/03/2014	R023	07/08/2014	8.51	Put	Bond Future	2,412.9200	2.4129	2,239.2400	2.2392	(7.198)	0	0	0
26/03/2014	R023	07/08/2014	8.50	Put	Bond Future	2,441.8600	2.4419	2,266.4800	2.2665	(7.182)	0	0	0
26/03/2014	R023	06/11/2014			Bond Future	8.5932	96.4777	8.5233	96.8751	(0.813)	0.0000	0.0000	0
26/03/2014	R023	06/11/2014	8.59	Put	Bond Future	3,261.7800	3.2618	3,079.3500	3.0794	(5.593)	0	0	0
26/03/2014	R023	06/11/2014	8.61	Put	Bond Future	3,205.8100	3.2058	3,025.5600	3.0256	(5.623)	0	0	0
26/03/2014	R023	06/11/2014	8.59	Call	Bond Future	3,243.6300	3.2436	3,458.6200	3.4586	6.628	0	0	0
26/03/2014	R023	06/11/2014	8.60	Put	Bond Future	3,233.7000	3.2337	3,052.3700	3.0524	(5.608)	0	0	0
26/03/2014	R023	06/11/2014	8.60	Call	Bond Future	3,272.2600	3.2723	3,488.3500	3.4883	6.604	0	0	0
26/03/2014	R023	06/11/2014	8.61	Call	Bond Future	3,301.0400	3.3010	3,518.2100	3.5182	6.579	0	0	0
26/03/2014	R157	08/05/2014	5.20	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
26/03/2014	R157	08/05/2014			Bond Future	6.9874	110.3324	6.9519	110.3797	(0.507)	0.0000	0.0000	24,346
26/03/2014	R157	08/05/2014	5.21	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
26/03/2014	R157	08/05/2014	5.19	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
26/03/2014	R157	08/05/2014	5.20	Put	Bond Future	2,421.4400	2.4214	2,374.1500	2.3741	(1.953)	0	0	0
26/03/2014	R157	08/05/2014	5.19	Put	Bond Future	2,435.2000	2.4352	2,387.9100	2.3879	(1.942)	0	0	0
26/03/2014	R157	08/05/2014	5.21	Put	Bond Future	2,407.6800	2.4077	2,360.3900	2.3604	(1.964)	0	0	0
26/03/2014	R157	07/08/2014	6.76	Put	Bond Future	709.3800	0.7094	678.8200	0.6788	(4.308)	0	0	0
26/03/2014	R157	07/08/2014			Bond Future	7.2393	111.9485	7.1974	111.9940	(0.579)	0.0000	0.0000	13,000
26/03/2014	R157	07/08/2014	6.75	Put	Bond Future	716.8300	0.7168	686.3300	0.6863	(4.255)	0	0	0
26/03/2014	R157	07/08/2014	6.74	Call	Bond Future	180.9200	0.1809	195.7000	0.1957	8.169	0	0	0
26/03/2014	R157	07/08/2014	6.75	Call	Bond Future	184.3400	0.1843	199.3100	0.1993	8.121	0	0	0
26/03/2014	R157	07/08/2014	6.76	Call	Bond Future	187.8100	0.1878	202.7200	0.2027	7.939	0	0	0
26/03/2014	R157	07/08/2014	6.74	Put	Bond Future	724.3300	0.7243	693.6400	0.6936	(4.237)	0	0	0
26/03/2014	R157	06/11/2014	6.19	Put	Bond Future	1,239.8000	1.2398	1,193.9600	1.1940	(3.697)	0	0	0
26/03/2014	R157	06/11/2014			Bond Future	7.5702	106.8522	7.5149	106.8984	(0.730)	0.0000	0.0000	0
26/03/2014	R157	06/11/2014	6.21	Put	Bond Future	1,225.1700	1.2252	1,179.3900	1.1794	(3.737)	0	0	0
26/03/2014	R157	06/11/2014	6.20	Put	Bond Future	1,232.4800	1.2325	1,186.6600	1.1867	(3.718)	0	0	0
26/03/2014	R157	06/11/2014	6.21	Call	Bond Future	78.4100	0.0784	78.8500	0.0788	0.561	0	0	0
26/03/2014	R157	06/11/2014	6.19	Call	Bond Future	76.0300	0.0760	76.4100	0.0764	0.500	0	0	0
26/03/2014	R157	06/11/2014	6.20	Call	Bond Future	77.2200	0.0772	77.6200	0.0776	0.518	0	0	0
26/03/2014	R186	08/05/2014	8.40	Call	Bond Future	1,576.0800	1.5761	1,726.3800	1.7264	9.536	0	0	1,000
26/03/2014	R186	08/05/2014	7.50	Put	Bond Future	8,971.9800	8.9720	8,561.9300	8.5619	(4.570)	0	0	0
26/03/2014	R186	08/05/2014	8.25	Put	Bond Future	3,220.8700	3.2209	2,915.0900	2.9151	(9.494)	0	0	0
26/03/2014	R186	08/05/2014	8.75	Put	Bond Future	1,093.0000	1.0930	936.1100	0.9361	(14.354)	0	0	0
26/03/2014	R186	08/05/2014			Bond Future	8.4994	119.4025	8.4504	119.8179	(0.577)	0.0000	0.0000	51,509
26/03/2014	R186	08/05/2014	7.09	Put	Bond Future	12,830.5400	12.8305	12,415.4100	12.4154	(3.235)	0	0	0
26/03/2014	R186	08/05/2014	8.80	Put	Bond Future	962.0600	0.9621	818.3700	0.8184	(14.936)	0	0	900
26/03/2014	R186	08/05/2014	9.25	Put	Bond Future	257.8500	0.2579	205.4100	0.2054	(20.337)	0	0	10,000
26/03/2014	R186	08/05/2014	9.75	Put	Bond Future	42.4400	0.0424	28.6700	0.0287	(32.446)	0	0	6,000
26/03/2014	R186	08/05/2014	9.10	Call	Bond Future	5,336.2800	5.3363	5,674.9600	5.6750	6.347	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
26/03/2014	R186	08/05/2014	7.10	Call	Bond Future	10.0800	0.0101	10.3600	0.0104	2.778	0	0	0
26/03/2014	R186	08/05/2014	9.00	Put	Bond Future	556.2600	0.5563	459.6700	0.4597	(17.364)	0	0	400
26/03/2014	R186	08/05/2014	7.11	Call	Bond Future	10.6600	0.0107	10.9700	0.0110	2.908	0	0	0
26/03/2014	R186	08/05/2014	8.50	Call	Bond Future	1,970.3500	1.9703	2,149.8200	2.1498	9.109	0	0	900
26/03/2014	R186	08/05/2014	9.75	Call	Bond Future	9,965.2300	9.9652	10,366.8500	10.3668	4.030	0	0	0
26/03/2014	R186	08/05/2014	7.09	Call	Bond Future	9.5200	0.0095	9.7800	0.0098	2.731	0	0	0
26/03/2014	R186	08/05/2014	8.80	Call	Bond Future	3,463.4600	3.4635	3,735.1600	3.7352	7.845	0	0	0
26/03/2014	R186	08/05/2014	8.25	Call	Bond Future	1,085.7500	1.0858	1,195.3600	1.1954	10.095	0	0	10,000
26/03/2014	R186	08/05/2014	9.25	Call	Bond Future	6,363.7800	6.3638	6,726.7300	6.7267	5.703	0	0	0
26/03/2014	R186	08/05/2014	9.10	Put	Bond Future	413.5800	0.4136	336.8700	0.3369	(18.548)	0	0	1,500
26/03/2014	R186	08/05/2014	7.11	Put	Bond Future	12,636.3100	12.6363	12,221.2300	12.2212	(3.285)	0	0	0
26/03/2014	R186	08/05/2014	8.40	Put	Bond Future	2,420.6500	2.4206	2,155.5600	2.1556	(10.951)	0	0	0
26/03/2014	R186	08/05/2014	7.50	Call	Bond Future	75.7800	0.0758	81.1200	0.0811	7.047	0	0	1,933
26/03/2014	R186	08/05/2014	8.50	Put	Bond Future	1,965.5400	1.9655	1,729.6200	1.7296	(12.003)	0	0	1,933
26/03/2014	R186	08/05/2014	8.75	Call	Bond Future	3,183.6000	3.1836	3,442.1000	3.4421	8.120	0	0	6,000
26/03/2014	R186	08/05/2014	7.10	Put	Bond Future	12,733.3600	12.7334	12,318.2500	12.3183	(3.260)	0	0	0
26/03/2014	R186	08/05/2014	9.00	Call	Bond Future	4,680.0700	4.6801	4,998.8700	4.9989	6.812	0	0	0
26/03/2014	R186	07/08/2014	8.31	Call	Bond Future	2,462.6000	2.4626	2,609.7300	2.6097	5.975	0	0	0
26/03/2014	R186	07/08/2014			Bond Future	8.5879	115.8582	8.5374	116.2770	(0.588)	0.0000	0.0000	100
26/03/2014	R186	07/08/2014	8.92	Put	Bond Future	2,306.9300	2.3069	2,139.8700	2.1399	(7.242)	0	0	840
26/03/2014	R186	07/08/2014	8.29	Call	Bond Future	2,396.7000	2.3967	2,540.2300	2.5402	5.989	0	0	0
26/03/2014	R186	07/08/2014	8.30	Call	Bond Future	2,429.5100	2.4295	2,574.8300	2.5748	5.981	0	0	0
26/03/2014	R186	07/08/2014	8.29	Put	Bond Future	4,897.4300	4.8974	4,622.1900	4.6222	(5.620)	0	0	0
26/03/2014	R186	07/08/2014	8.31	Put	Bond Future	4,793.0500	4.7931	4,521.4100	4.5214	(5.667)	0	0	0
26/03/2014	R186	07/08/2014	8.92	Call	Bond Future	5,008.1200	5.0081	5,259.8300	5.2598	5.026	0	0	0
26/03/2014	R186	07/08/2014	8.30	Put	Bond Future	4,845.0600	4.8451	4,571.6100	4.5716	(5.644)	0	0	0
26/03/2014	R186	06/11/2014	8.15	Put	Bond Future	7,149.6400	7.1496	6,823.5900	6.8236	(4.560)	0	0	0
26/03/2014	R186	06/11/2014	8.14	Call	Bond Future	2,796.7500	2.7968	2,894.9100	2.8949	3.510	0	0	0
26/03/2014	R186	06/11/2014			Bond Future	8.6702	117.6362	8.6179	118.0615	(0.604)	0.0000	0.0000	0
26/03/2014	R186	06/11/2014	9.17	Call	Bond Future	6,901.0700	6.9011	7,118.0700	7.1181	3.144	0	0	0
26/03/2014	R186	06/11/2014	8.15	Call	Bond Future	2,826.8800	2.8269	2,926.0800	2.9261	3.509	0	0	0
26/03/2014	R186	06/11/2014	8.16	Call	Bond Future	2,856.8600	2.8569	2,957.1000	2.9571	3.509	0	0	0
26/03/2014	R186	06/11/2014	9.17	Put	Bond Future	2,953.5800	2.9536	2,745.3300	2.7453	(7.051)	0	0	2,010
26/03/2014	R186	06/11/2014	8.14	Put	Bond Future	7,204.8200	7.2048	6,877.7300	6.8777	(4.540)	0	0	0
26/03/2014	R186	06/11/2014	8.16	Put	Bond Future	7,094.4000	7.0944	6,769.3900	6.7694	(4.581)	0	0	0
26/03/2014	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R197	08/05/2014			Bond Future	276.1411	276.1411	278.2895	278.2895	0.778	0.0000	0.0000	1,912
26/03/2014	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R197	08/05/2014	250.01	Call	Bond Future	26,131.1200	26.1311	28,279.4600	28.2795	8.221	0	0	0
26/03/2014	R197	08/05/2014	249.99	Call	Bond Future	26,151.1200	26.1511	28,299.4600	28.2995	8.215	0	0	0
26/03/2014	R197	08/05/2014	250.00	Call	Bond Future	26,141.1200	26.1411	28,289.4600	28.2895	8.218	0	0	0
26/03/2014	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R197	07/08/2014			Bond Future	274.4000	274.4000	276.5738	276.5738	0.792	0.0000	0.0000	0
26/03/2014	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R197	07/08/2014	270.00	Call	Bond Future	4,400.0000	4.4000	6,573.8400	6.5738	49.405	0	0	0
26/03/2014	R197	07/08/2014	270.01	Call	Bond Future	4,390.0000	4.3900	6,563.8400	6.5638	49.518	0	0	0
26/03/2014	R197	07/08/2014	269.99	Call	Bond Future	4,410.0000	4.4100	6,583.8400	6.5838	49.293	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
26/03/2014	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R201	08/05/2014			Bond Future	6.5706	104.7023	6.5228	104.7307	(0.728)	0.0000	0.0000	0
26/03/2014	R201	08/05/2014	4.75	Call	Bond Future	0.1400	0.0001	0.1700	0.0002	21.429	0	0	0
26/03/2014	R201	08/05/2014	4.76	Call	Bond Future	0.1500	0.0002	0.1800	0.0002	20.000	0	0	0
26/03/2014	R201	08/05/2014	4.74	Call	Bond Future	0.1400	0.0001	0.1600	0.0002	14.286	0	0	0
26/03/2014	R201	08/05/2014	4.76	Put	Bond Future	1,086.9500	1.0869	1,058.5600	1.0586	(2.612)	0	0	0
26/03/2014	R201	08/05/2014	4.75	Put	Bond Future	1,093.0000	1.0930	1,064.6100	1.0646	(2.597)	0	0	0
26/03/2014	R201	08/05/2014	4.74	Put	Bond Future	1,099.0600	1.0991	1,070.6600	1.0707	(2.584)	0	0	0
26/03/2014	R201	07/08/2014	5.31	Put	Bond Future	653.6600	0.6537	631.2000	0.6312	(3.436)	0	0	0
26/03/2014	R201	07/08/2014			Bond Future	6.9780	101.8249	6.9038	101.8513	(1.063)	0.0000	0.0000	0
26/03/2014	R201	07/08/2014	5.30	Put	Bond Future	656.6600	0.6567	634.1700	0.6342	(3.425)	0	0	0
26/03/2014	R201	07/08/2014	5.31	Call	Bond Future	55.4800	0.0555	59.4800	0.0595	7.210	0	0	0
26/03/2014	R201	07/08/2014	5.29	Call	Bond Future	54.2900	0.0543	58.2200	0.0582	7.239	0	0	0
26/03/2014	R201	07/08/2014	5.30	Call	Bond Future	54.8800	0.0549	58.8500	0.0588	7.234	0	0	0
26/03/2014	R201	07/08/2014	5.29	Put	Bond Future	659.6800	0.6597	637.1500	0.6372	(3.415)	0	0	0
26/03/2014	R202	08/05/2014	215.00	Call	Bond Future	2,787.1900	2.7872	3,212.8300	3.2128	15.271	0	0	0
26/03/2014	R202	08/05/2014			Bond Future	214.1423	214.1423	215.0888	215.0888	0.442	0.0000	0.0000	44,663
26/03/2014	R202	08/05/2014	215.01	Call	Bond Future	2,782.6900	2.7827	3,207.8600	3.2079	15.279	0	0	0
26/03/2014	R202	08/05/2014	214.99	Put	Bond Future	3,639.4300	3.6394	3,118.9900	3.1190	(14.300)	0	0	0
26/03/2014	R202	08/05/2014	215.01	Put	Bond Future	3,650.4300	3.6504	3,129.0500	3.1290	(14.283)	0	0	0
26/03/2014	R202	08/05/2014	214.99	Call	Bond Future	2,791.6900	2.7917	3,217.8000	3.2178	15.264	0	0	0
26/03/2014	R202	08/05/2014	215.00	Put	Bond Future	3,644.9300	3.6449	3,124.0200	3.1240	(14.291)	0	0	0
26/03/2014	R202	07/08/2014	207.99	Call	Bond Future	9,121.2200	9.1212	9,771.7000	9.7717	7.132	0	0	0
26/03/2014	R202	07/08/2014	208.00	Put	Bond Future	2,900.4000	2.9004	2,594.9600	2.5950	(10.531)	0	0	0
26/03/2014	R202	07/08/2014			Bond Future	214.2142	214.2142	215.1699	215.1699	0.446	0.0000	0.0000	0
26/03/2014	R202	07/08/2014	207.99	Put	Bond Future	2,897.0400	2.8970	2,591.8500	2.5919	(10.535)	0	0	0
26/03/2014	R202	07/08/2014	208.01	Put	Bond Future	2,903.7700	2.9038	2,598.0700	2.5981	(10.528)	0	0	0
26/03/2014	R202	07/08/2014	208.00	Call	Bond Future	9,114.5800	9.1146	9,764.8100	9.7648	7.134	0	0	0
26/03/2014	R202	07/08/2014	208.01	Call	Bond Future	9,107.9500	9.1079	9,757.9200	9.7579	7.136	0	0	0
26/03/2014	R203	08/05/2014	5.74	Call	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0	0	0
26/03/2014	R203	08/05/2014	5.76	Call	Bond Future	0.0800	0.0001	0.1000	0.0001	25.000	0	0	0
26/03/2014	R203	08/05/2014	6.84	Call	Bond Future	38.9800	0.0390	47.6700	0.0477	22.293	0	0	29
26/03/2014	R203	08/05/2014	7.40	Put	Bond Future	1,249.9000	1.2499	1,114.1100	1.1141	(10.864)	0	0	0
26/03/2014	R203	08/05/2014			Bond Future	7.7249	102.8259	7.6621	103.0097	(0.813)	0.0000	0.0000	16,949
26/03/2014	R203	08/05/2014	5.76	Put	Bond Future	5,951.9300	5.9519	5,768.1100	5.7681	(3.088)	0	0	0
26/03/2014	R203	08/05/2014	6.84	Put	Bond Future	2,667.7300	2.6677	2,492.5800	2.4926	(6.566)	0	0	0
26/03/2014	R203	08/05/2014	5.75	Put	Bond Future	5,983.3000	5.9833	5,799.4800	5.7995	(3.072)	0	0	0
26/03/2014	R203	08/05/2014	5.74	Put	Bond Future	6,014.6800	6.0147	5,830.8500	5.8309	(3.056)	0	0	0
26/03/2014	R203	08/05/2014	7.40	Call	Bond Future	294.3800	0.2944	342.4300	0.3424	16.322	0	0	16
26/03/2014	R203	08/05/2014	5.75	Call	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0	0	0
26/03/2014	R203	07/08/2014	7.30	Call	Bond Future	485.7400	0.4857	510.2700	0.5103	5.050	0	0	0
26/03/2014	R203	07/08/2014			Bond Future	7.8862	104.3321	7.8184	104.5163	(0.859)	0.0000	0.0000	0
26/03/2014	R203	07/08/2014	7.31	Call	Bond Future	493.8900	0.4939	518.9100	0.5189	5.066	0	0	0
26/03/2014	R203	07/08/2014	6.84	Put	Bond Future	3,102.3200	3.1023	2,927.7600	2.9278	(5.627)	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
26/03/2014	R203	07/08/2014	7.29	Put	Bond Future	2,112.7800	2.1128	1,952.6700	1.9527	(7.578)	0	0	0
26/03/2014	R203	07/08/2014	7.31	Put	Bond Future	2,073.6100	2.0736	1,914.4800	1.9145	(7.674)	0	0	0
26/03/2014	R203	07/08/2014	7.29	Call	Bond Future	477.6800	0.4777	501.7200	0.5017	5.033	0	0	0
26/03/2014	R203	07/08/2014	7.30	Put	Bond Future	2,093.1400	2.0931	1,933.5200	1.9335	(7.626)	0	0	0
26/03/2014	R203	07/08/2014	6.84	Call	Bond Future	211.2700	0.2113	220.8600	0.2209	4.539	0	0	46
26/03/2014	R203	06/11/2014	6.86	Call	Bond Future	364.2800	0.3643	388.4800	0.3885	6.643	0	0	0
26/03/2014	R203	06/11/2014			Bond Future	8.0549	101.7686	7.9803	101.9556	(0.926)	0.0000	0.0000	0
26/03/2014	R203	06/11/2014	6.98	Call	Bond Future	425.9100	0.4259	453.9800	0.4540	6.591	0	0	14
26/03/2014	R203	06/11/2014	6.84	Call	Bond Future	354.7200	0.3547	378.3100	0.3783	6.650	0	0	45
26/03/2014	R203	06/11/2014	6.85	Call	Bond Future	359.4700	0.3595	383.3700	0.3834	6.649	0	0	0
26/03/2014	R203	06/11/2014	6.98	Put	Bond Future	3,165.0300	3.1650	3,006.0700	3.0061	(5.022)	0	0	0
26/03/2014	R203	06/11/2014	6.84	Put	Bond Future	3,457.4200	3.4574	3,293.9800	3.2940	(4.727)	0	0	0
26/03/2014	R203	06/11/2014	6.86	Put	Bond Future	3,414.9400	3.4149	3,252.1100	3.2521	(4.768)	0	0	0
26/03/2014	R203	06/11/2014	6.85	Put	Bond Future	3,436.1500	3.4362	3,273.0200	3.2730	(4.747)	0	0	0
26/03/2014	R203	05/02/2015	7.69	Call	Bond Future	1,034.9300	1.0349	1,080.6600	1.0807	4.419	0	0	55
26/03/2014	R203	05/02/2015			Bond Future	8.2347	103.3955	8.1523	103.5848	(1.001)	0.0000	0.0000	0
26/03/2014	R203	05/02/2015	8.34	Put	Bond Future	1,496.3900	1.4964	1,376.4400	1.3764	(8.016)	0	0	0
26/03/2014	R203	05/02/2015	8.35	Call	Bond Future	1,750.0700	1.7501	1,819.8100	1.8198	3.985	0	0	0
26/03/2014	R203	05/02/2015	8.36	Call	Bond Future	1,762.7100	1.7627	1,832.8900	1.8329	3.981	0	0	0
26/03/2014	R203	05/02/2015	8.34	Call	Bond Future	1,737.4900	1.7375	1,806.7800	1.8068	3.988	0	0	0
26/03/2014	R203	05/02/2015	8.36	Put	Bond Future	1,475.9000	1.4759	1,356.8400	1.3568	(8.067)	0	0	0
26/03/2014	R203	05/02/2015	7.69	Put	Bond Future	2,294.0000	2.2940	2,150.4900	2.1505	(6.256)	0	0	0
26/03/2014	R203	05/02/2015	8.35	Put	Bond Future	1,486.1100	1.4861	1,366.6100	1.3666	(8.041)	0	0	0
26/03/2014	R204	08/05/2014			Bond Future	7.9305	103.3937	7.8791	103.5894	(0.648)	0.0000	0.0000	31,051
26/03/2014	R204	08/05/2014	6.05	Call	Bond Future	0.2500	0.0003	0.2500	0.0003	0.000	0	0	0
26/03/2014	R204	08/05/2014	6.06	Call	Bond Future	0.2700	0.0003	0.2600	0.0003	(3.704)	0	0	0
26/03/2014	R204	08/05/2014	6.04	Call	Bond Future	0.2300	0.0002	0.2300	0.0002	0.000	0	0	0
26/03/2014	R204	08/05/2014	6.05	Put	Bond Future	7,478.8600	7.4789	7,283.1300	7.2831	(2.617)	0	0	0
26/03/2014	R204	08/05/2014	6.04	Put	Bond Future	7,520.3900	7.5204	7,324.6600	7.3247	(2.603)	0	0	0
26/03/2014	R204	08/05/2014	6.06	Put	Bond Future	7,437.3400	7.4373	7,241.6000	7.2416	(2.632)	0	0	0
26/03/2014	R204	07/08/2014			Bond Future	8.0679	100.8752	8.0136	101.0715	(0.673)	0.0000	0.0000	300
26/03/2014	R204	07/08/2014	7.44	Put	Bond Future	2,918.7600	2.9188	2,744.3200	2.7443	(5.977)	0	0	0
26/03/2014	R204	07/08/2014	7.46	Put	Bond Future	2,865.2100	2.8652	2,691.7400	2.6917	(6.054)	0	0	0
26/03/2014	R204	07/08/2014	7.45	Put	Bond Future	2,891.9200	2.8919	2,717.9600	2.7180	(6.015)	0	0	0
26/03/2014	R204	07/08/2014	7.78	Call	Bond Future	1,039.0100	1.0390	1,079.9400	1.0799	3.939	0	0	0
26/03/2014	R204	07/08/2014	7.46	Call	Bond Future	640.6700	0.6407	663.4400	0.6634	3.554	0	0	0
26/03/2014	R204	07/08/2014	7.44	Call	Bond Future	620.0100	0.6200	641.8100	0.6418	3.516	0	0	0
26/03/2014	R204	07/08/2014	7.78	Put	Bond Future	2,085.0500	2.0850	1,929.7400	1.9297	(7.449)	0	0	530
26/03/2014	R204	07/08/2014	7.45	Call	Bond Future	630.2800	0.6303	652.5600	0.6526	3.535	0	0	0
26/03/2014	R204	06/11/2014	7.99	Put	Bond Future	2,318.3500	2.3184	2,174.1000	2.1741	(6.222)	0	0	1,270
26/03/2014	R204	06/11/2014			Bond Future	8.2008	102.4232	8.1425	102.6225	(0.710)	0.0000	0.0000	0
26/03/2014	R204	06/11/2014	6.99	Put	Bond Future	4,743.9900	4.7440	4,558.9400	4.5589	(3.901)	0	0	0
26/03/2014	R204	06/11/2014	7.01	Put	Bond Future	4,685.3700	4.6854	4,500.8300	4.5008	(3.939)	0	0	0
26/03/2014	R204	06/11/2014	7.00	Put	Bond Future	4,714.6500	4.7146	4,529.8500	4.5299	(3.920)	0	0	0
26/03/2014	R204	06/11/2014	6.99	Call	Bond Future	499.1300	0.4991	513.3600	0.5134	2.851	0	0	0
26/03/2014	R204	06/11/2014	7.99	Call	Bond Future	1,594.8800	1.5949	1,649.9100	1.6499	3.450	0	0	0
26/03/2014	R204	06/11/2014	7.00	Call	Bond Future	505.7400	0.5057	520.2200	0.5202	2.863	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
26/03/2014	R204	06/11/2014	7.01	Call	Bond Future	512.4100	0.5124	527.1500	0.5272	2.877	0	0	0
26/03/2014	R207	08/05/2014	6.19	Put	Bond Future	9,260.0400	9.2600	9,038.3600	9.0384	(2.394)	0	0	0
26/03/2014	R207	08/05/2014	6.21	Put	Bond Future	9,162.7500	9.1627	8,941.0700	8.9411	(2.419)	0	0	0
26/03/2014	R207	08/05/2014			Bond Future	8.2014	98.0982	8.1505	98.3199	(0.621)	0.0000	0.0000	19,048
26/03/2014	R207	08/05/2014	6.20	Put	Bond Future	9,211.3800	9.2114	8,989.7000	8.9897	(2.407)	0	0	0
26/03/2014	R207	08/05/2014	6.20	Call	Bond Future	0.1000	0.0001	0.1100	0.0001	10.000	0	0	0
26/03/2014	R207	08/05/2014	6.21	Call	Bond Future	0.1100	0.0001	0.1200	0.0001	9.091	0	0	0
26/03/2014	R207	08/05/2014	6.19	Call	Bond Future	0.1000	0.0001	0.1100	0.0001	10.000	0	0	0
26/03/2014	R207	07/08/2014	7.69	Call	Bond Future	721.6900	0.7217	769.4300	0.7694	6.615	0	0	0
26/03/2014	R207	07/08/2014	7.70	Put	Bond Future	3,417.2800	3.4173	3,243.0500	3.2431	(5.098)	0	0	0
26/03/2014	R207	07/08/2014			Bond Future	8.3326	95.8940	8.2793	96.1167	(0.640)	0.0000	0.0000	100
26/03/2014	R207	07/08/2014	7.70	Call	Bond Future	733.4000	0.7334	781.8100	0.7818	6.601	0	0	0
26/03/2014	R207	07/08/2014	7.71	Call	Bond Future	745.2500	0.7453	794.3200	0.7943	6.584	0	0	0
26/03/2014	R207	07/08/2014	7.69	Put	Bond Future	3,448.7300	3.4487	3,273.8300	3.2738	(5.071)	0	0	0
26/03/2014	R207	07/08/2014	7.71	Put	Bond Future	3,385.9900	3.3860	3,212.4200	3.2124	(5.126)	0	0	0
26/03/2014	R207	06/11/2014	7.36	Put	Bond Future	5,213.1700	5.2132	5,021.4900	5.0215	(3.677)	0	0	0
26/03/2014	R207	06/11/2014			Bond Future	8.4532	97.3658	8.3967	97.5919	(0.668)	0.0000	0.0000	0
26/03/2014	R207	06/11/2014	7.35	Put	Bond Future	5,246.6800	5.2467	5,054.6100	5.0546	(3.661)	0	0	0
26/03/2014	R207	06/11/2014	7.36	Call	Bond Future	716.0400	0.7160	750.4800	0.7505	4.810	0	0	0
26/03/2014	R207	06/11/2014	7.34	Call	Bond Future	698.5100	0.6985	732.1600	0.7322	4.817	0	0	0
26/03/2014	R207	06/11/2014	7.35	Call	Bond Future	707.2300	0.7072	741.2800	0.7413	4.815	0	0	0
26/03/2014	R207	06/11/2014	7.34	Put	Bond Future	5,280.3000	5.2803	5,087.8300	5.0878	(3.645)	0	0	0
26/03/2014	R208	08/05/2014	6.31	Call	Bond Future	0.2300	0.0002	0.1900	0.0002	(17.391)	0	0	0
26/03/2014	R208	08/05/2014			Bond Future	8.3055	92.7493	8.2401	93.0705	(0.787)	0.0000	0.0000	11,730
26/03/2014	R208	08/05/2014	6.29	Call	Bond Future	0.2000	0.0002	0.1700	0.0002	(15.000)	0	0	0
26/03/2014	R208	08/05/2014	6.31	Put	Bond Future	10,460.6000	10.4606	10,139.3000	10.1393	(3.072)	0	0	0
26/03/2014	R208	08/05/2014	6.30	Put	Bond Future	10,516.5700	10.5166	10,195.2800	10.1953	(3.055)	0	0	0
26/03/2014	R208	08/05/2014	6.29	Put	Bond Future	10,572.5700	10.5726	10,251.2800	10.2513	(3.039)	0	0	0
26/03/2014	R208	08/05/2014	6.30	Call	Bond Future	0.2100	0.0002	0.1800	0.0002	(14.286)	0	0	0
26/03/2014	R208	07/08/2014	8.28	Call	Bond Future	1,743.8400	1.7438	1,852.7400	1.8527	6.245	0	0	0
26/03/2014	R208	07/08/2014			Bond Future	8.4183	94.1079	8.3502	94.4317	(0.809)	0.0000	0.0000	100
26/03/2014	R208	07/08/2014	7.80	Call	Bond Future	892.8100	0.8928	951.2100	0.9512	6.541	0	0	0
26/03/2014	R208	07/08/2014	7.79	Put	Bond Future	3,920.4500	3.9205	3,654.1000	3.6541	(6.794)	0	0	0
26/03/2014	R208	07/08/2014	7.81	Put	Bond Future	3,849.7100	3.8497	3,585.1400	3.5851	(6.872)	0	0	0
26/03/2014	R208	07/08/2014	7.80	Put	Bond Future	3,884.9800	3.8850	3,619.5200	3.6195	(6.833)	0	0	0
26/03/2014	R208	07/08/2014	8.28	Put	Bond Future	2,402.9300	2.4029	2,187.9700	2.1880	(8.946)	0	0	630
26/03/2014	R208	07/08/2014	7.81	Call	Bond Future	906.8700	0.9069	966.1600	0.9662	6.538	0	0	0
26/03/2014	R208	07/08/2014	7.79	Call	Bond Future	878.9100	0.8789	936.4200	0.9364	6.543	0	0	0
26/03/2014	R208	06/11/2014	7.46	Call	Bond Future	860.4200	0.8604	907.9800	0.9080	5.528	0	0	0
26/03/2014	R208	06/11/2014			Bond Future	8.5274	92.1528	8.4559	92.4817	(0.839)	0.0000	0.0000	0
26/03/2014	R208	06/11/2014	7.44	Call	Bond Future	839.6900	0.8397	886.1000	0.8861	5.527	0	0	0
26/03/2014	R208	06/11/2014	7.45	Call	Bond Future	850.0100	0.8500	896.9900	0.8970	5.527	0	0	0
26/03/2014	R208	06/11/2014	8.50	Put	Bond Future	2,717.3800	2.7174	2,538.1100	2.5381	(6.597)	0	0	1,520
26/03/2014	R208	06/11/2014	7.44	Put	Bond Future	5,997.9500	5.9979	5,715.5200	5.7155	(4.709)	0	0	0
26/03/2014	R208	06/11/2014	7.46	Put	Bond Future	5,920.6400	5.9206	5,639.3600	5.6394	(4.751)	0	0	0
26/03/2014	R208	06/11/2014	8.50	Call	Bond Future	2,591.5600	2.5916	2,741.1300	2.7411	5.771	0	0	0

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26/03/2014	R208	06/11/2014	7.45	Put	Bond Future	5,959.2400	5.9592	5,677.3800	5.6774	(4.730)	0	0	0
26/03/2014	R209	08/05/2014	9.63	Call	Bond Future	4,996.6100	4.9966	5,185.7500	5.1858	3.785	0	0	0
26/03/2014	R209	08/05/2014			Bond Future	8.9901	74.6921	8.9570	74.9420	(0.368)	0.0000	0.0000	25,078
26/03/2014	R209	08/05/2014	7.85	Call	Bond Future	53.3400	0.0533	50.9300	0.0509	(4.518)	0	0	0
26/03/2014	R209	08/05/2014	9.00	Put	Bond Future	1,857.0100	1.8570	1,694.2900	1.6943	(8.762)	0	0	0
26/03/2014	R209	08/05/2014	9.50	Call	Bond Future	4,273.5300	4.2735	4,445.2500	4.4452	4.018	0	0	0
26/03/2014	R209	08/05/2014	7.86	Call	Bond Future	55.7600	0.0558	53.3200	0.0533	(4.376)	0	0	0
26/03/2014	R209	08/05/2014	8.50	Put	Bond Future	4,420.0500	4.4200	4,192.7800	4.1928	(5.142)	0	0	0
26/03/2014	R209	08/05/2014	9.75	Put	Bond Future	290.4300	0.2904	243.4000	0.2434	(16.193)	0	0	7,262
26/03/2014	R209	08/05/2014	9.85	Put	Bond Future	215.6300	0.2156	178.2700	0.1783	(17.326)	0	0	10,000
26/03/2014	R209	08/05/2014	7.84	Call	Bond Future	51.0200	0.0510	48.6300	0.0486	(4.684)	0	0	0
26/03/2014	R209	08/05/2014	7.85	Put	Bond Future	9,482.6100	9.4826	9,230.2900	9.2303	(2.661)	0	0	0
26/03/2014	R209	08/05/2014	9.50	Put	Bond Future	580.8500	0.5809	502.6600	0.5027	(13.461)	0	0	640
26/03/2014	R209	08/05/2014	7.84	Put	Bond Future	9,570.9500	9.5710	9,318.6500	9.3187	(2.636)	0	0	0
26/03/2014	R209	08/05/2014	9.63	Put	Bond Future	408.8200	0.4088	348.0500	0.3480	(14.865)	0	0	883
26/03/2014	R209	08/05/2014	9.85	Call	Bond Future	6,277.5800	6.2776	6,490.1300	6.4901	3.386	0	0	0
26/03/2014	R209	08/05/2014	7.86	Put	Bond Future	9,394.5100	9.3945	9,142.1600	9.1422	(2.686)	0	0	0
26/03/2014	R209	08/05/2014	8.50	Call	Bond Future	577.9500	0.5780	600.5900	0.6006	3.917	0	0	640
26/03/2014	R209	08/05/2014	9.00	Call	Bond Future	1,931.6400	1.9316	2,018.8300	2.0188	4.514	0	0	640
26/03/2014	R209	08/05/2014	9.75	Call	Bond Future	5,688.5400	5.6885	5,891.4200	5.8914	3.566	0	0	0
26/03/2014	R209	07/08/2014	9.04	Put	Bond Future	3,468.9400	3.4689	3,321.2700	3.3213	(4.257)	0	0	0
26/03/2014	R209	07/08/2014			Bond Future	9.0646	75.7862	9.0308	76.0381	(0.373)	0.0000	0.0000	100
26/03/2014	R209	07/08/2014	9.06	Put	Bond Future	3,392.1800	3.3922	3,246.6700	3.2467	(4.290)	0	0	0
26/03/2014	R209	07/08/2014	9.05	Put	Bond Future	3,430.4000	3.4304	3,283.8100	3.2838	(4.273)	0	0	0
26/03/2014	R209	07/08/2014	9.05	Call	Bond Future	3,321.8800	3.3219	3,427.1700	3.4272	3.170	0	0	0
26/03/2014	R209	07/08/2014	9.06	Call	Bond Future	3,358.1200	3.3581	3,464.4900	3.4645	3.168	0	0	0
26/03/2014	R209	07/08/2014	9.04	Call	Bond Future	3,285.8400	3.2858	3,390.0500	3.3900	3.171	0	0	0
26/03/2014	R209	06/11/2014			Bond Future	9.1351	73.8019	9.1004	74.0577	(0.381)	0.0000	0.0000	0
26/03/2014	R209	06/11/2014	8.99	Put	Bond Future	5,024.8300	5.0248	4,846.7100	4.8467	(3.545)	0	0	0
26/03/2014	R209	06/11/2014	9.01	Put	Bond Future	4,942.6200	4.9426	4,765.8600	4.7659	(3.576)	0	0	0
26/03/2014	R209	06/11/2014	9.00	Put	Bond Future	4,983.7100	4.9837	4,806.2700	4.8063	(3.560)	0	0	0
26/03/2014	R209	06/11/2014	8.99	Call	Bond Future	3,947.7600	3.9478	4,025.4100	4.0254	1.967	0	0	0
26/03/2014	R209	06/11/2014	9.00	Call	Bond Future	3,981.6400	3.9816	4,059.9700	4.0600	1.967	0	0	0
26/03/2014	R209	06/11/2014	9.01	Call	Bond Future	4,015.4400	4.0154	4,094.4500	4.0944	1.968	0	0	0
26/03/2014	R210	08/05/2014			Bond Future	160.5913	160.5913	160.9685	160.9685	0.235	0.0000	0.0000	719
26/03/2014	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R210	08/05/2014	160.01	Call	Bond Future	581.2700	0.5813	958.4900	0.9585	64.896	0	0	0
26/03/2014	R210	08/05/2014	159.99	Call	Bond Future	601.2700	0.6013	978.4900	0.9785	62.737	0	0	0
26/03/2014	R210	08/05/2014	160.00	Call	Bond Future	591.2700	0.5913	968.4900	0.9685	63.798	0	0	0
26/03/2014	R210	07/08/2014			Bond Future	162.9634	162.9634	163.3424	163.3424	0.233	0.0000	0.0000	0
26/03/2014	R210	07/08/2014	159.00	Call	Bond Future	3,963.4200	3.9634	4,342.3800	4.3424	9.561	0	0	0
26/03/2014	R210	07/08/2014	159.01	Call	Bond Future	3,953.4200	3.9534	4,332.3800	4.3324	9.586	0	0	0
26/03/2014	R210	07/08/2014	158.99	Call	Bond Future	3,973.4200	3.9734	4,352.3800	4.3524	9.537	0	0	0
26/03/2014	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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26/03/2014	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R211	08/05/2014	130.00	Put	Bond Future	2,590.7600	2.5908	2,603.5800	2.6036	0.495	0	0	0
26/03/2014	R211	08/05/2014			Bond Future	127.4092	127.4092	127.3964	127.3964	(0.010)	0.0000	0.0000	390
26/03/2014	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R211	08/05/2014	129.99	Put	Bond Future	2,580.7600	2.5808	2,593.5800	2.5936	0.497	0	0	0
26/03/2014	R211	08/05/2014	130.01	Put	Bond Future	2,600.7600	2.6008	2,613.5800	2.6136	0.493	0	0	0
26/03/2014	R211	07/08/2014	127.99	Put	Bond Future	263.0800	0.2631	279.0000	0.2790	6.051	0	0	0
26/03/2014	R211	07/08/2014			Bond Future	127.7269	127.7269	127.7110	127.7110	(0.012)	0.0000	0.0000	0
26/03/2014	R211	07/08/2014	128.01	Put	Bond Future	283.0800	0.2831	299.0000	0.2990	5.624	0	0	0
26/03/2014	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R211	07/08/2014	128.00	Put	Bond Future	273.0800	0.2731	289.0000	0.2890	5.830	0	0	0
26/03/2014	R212	08/05/2014			Bond Future	130.1081	130.1081	130.1958	130.1958	0.067	0.0000	0.0000	21,797
26/03/2014	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R212	08/05/2014	131.99	Put	Bond Future	1,881.8900	1.8819	1,794.1500	1.7941	(4.662)	0	0	0
26/03/2014	R212	08/05/2014	132.01	Put	Bond Future	1,901.8900	1.9019	1,814.1500	1.8141	(4.613)	0	0	0
26/03/2014	R212	08/05/2014	132.00	Put	Bond Future	1,891.8900	1.8919	1,804.1500	1.8041	(4.638)	0	0	0
26/03/2014	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R212	07/08/2014	128.99	Call	Bond Future	1,323.0100	1.3230	1,409.0500	1.4091	6.503	0	0	0
26/03/2014	R212	07/08/2014			Bond Future	130.3130	130.3130	130.3991	130.3991	0.066	0.0000	0.0000	0
26/03/2014	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R212	07/08/2014	129.00	Call	Bond Future	1,313.0100	1.3130	1,399.0500	1.3991	6.553	0	0	0
26/03/2014	R212	07/08/2014	129.01	Call	Bond Future	1,303.0100	1.3030	1,389.0500	1.3891	6.603	0	0	0
26/03/2014	R213	08/05/2014	7.65	Put	Bond Future	10,291.8000	10.2918	9,923.6900	9.9237	(3.577)	0	0	0
26/03/2014	R213	08/05/2014			Bond Future	8.8933	85.0362	8.8448	85.4056	(0.545)	0.0000	0.0000	21,705
26/03/2014	R213	08/05/2014	7.64	Put	Bond Future	10,380.2500	10.3803	10,012.0600	10.0121	(3.547)	0	0	0
26/03/2014	R213	08/05/2014	7.66	Put	Bond Future	10,203.5200	10.2035	9,835.5000	9.8355	(3.607)	0	0	0
26/03/2014	R213	08/05/2014	7.65	Call	Bond Future	25.5300	0.0255	26.7800	0.0268	4.896	0	0	0
26/03/2014	R213	08/05/2014	7.64	Call	Bond Future	24.2800	0.0243	25.4500	0.0254	4.819	0	0	0
26/03/2014	R213	08/05/2014	7.66	Call	Bond Future	26.8300	0.0268	28.1700	0.0282	4.994	0	0	0
26/03/2014	R213	07/08/2014	8.86	Call	Bond Future	2,881.6000	2.8816	3,051.8900	3.0519	5.910	0	0	0
26/03/2014	R213	07/08/2014			Bond Future	8.9736	86.2818	8.9239	86.6546	(0.554)	0.0000	0.0000	0
26/03/2014	R213	07/08/2014	8.84	Call	Bond Future	2,813.2300	2.8132	2,981.2100	2.9812	5.971	0	0	0
26/03/2014	R213	07/08/2014	8.85	Call	Bond Future	2,847.3000	2.8473	3,016.4300	3.0164	5.940	0	0	0
26/03/2014	R213	07/08/2014	8.84	Put	Bond Future	3,820.8300	3.8208	3,616.0000	3.6160	(5.361)	0	0	0
26/03/2014	R213	07/08/2014	8.86	Put	Bond Future	3,737.2700	3.7373	3,534.7500	3.5348	(5.419)	0	0	0
26/03/2014	R213	07/08/2014	8.85	Put	Bond Future	3,778.8900	3.7789	3,575.2100	3.5752	(5.390)	0	0	0
26/03/2014	R213	06/11/2014	8.84	Call	Bond Future	3,639.5200	3.6395	3,825.7300	3.8257	5.116	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
26/03/2014	R213	06/11/2014	8.85	Put	Bond Future	5,174.1900	5.1742	4,982.9100	4.9829	(3.697)	0	0	0
26/03/2014	R213	06/11/2014			Bond Future	9.0513	84.0637	9.0001	84.4422	(0.566)	0.0000	0.0000	0
26/03/2014	R213	06/11/2014	8.85	Call	Bond Future	3,672.5100	3.6725	3,859.7500	3.8598	5.098	0	0	0
26/03/2014	R213	06/11/2014	8.86	Call	Bond Future	3,705.6600	3.7057	3,893.9300	3.8939	5.081	0	0	0
26/03/2014	R213	06/11/2014	8.84	Put	Bond Future	5,216.8100	5.2168	5,024.5000	5.0245	(3.686)	0	0	0
26/03/2014	R213	06/11/2014	8.86	Put	Bond Future	5,131.8200	5.1318	4,941.5700	4.9416	(3.707)	0	0	0
26/03/2014	R214	08/05/2014			Bond Future	9.0591	75.6698	9.0262	75.9296	(0.364)	0.0000	0.0000	5,055
26/03/2014	R214	08/05/2014	9.00	Call	Bond Future	1,693.8400	1.6938	1,790.5900	1.7906	5.712	0	0	0
26/03/2014	R214	08/05/2014	8.99	Put	Bond Future	2,204.6100	2.2046	2,039.7900	2.0398	(7.476)	0	0	0
26/03/2014	R214	08/05/2014	9.01	Put	Bond Future	2,118.1000	2.1181	1,957.1000	1.9571	(7.601)	0	0	0
26/03/2014	R214	08/05/2014	9.00	Put	Bond Future	2,161.0600	2.1611	1,997.9400	1.9979	(7.548)	0	0	0
26/03/2014	R214	08/05/2014	9.01	Call	Bond Future	1,730.2300	1.7302	1,829.1000	1.8291	5.714	0	0	0
26/03/2014	R214	08/05/2014	8.99	Call	Bond Future	1,657.9100	1.6579	1,752.9600	1.7530	5.733	0	0	0
26/03/2014	R214	07/08/2014	9.54	Put	Bond Future	2,114.4500	2.1144	2,005.0700	2.0051	(5.173)	0	0	0
26/03/2014	R214	07/08/2014			Bond Future	9.1319	76.6851	9.0982	76.9470	(0.369)	0.0000	0.0000	0
26/03/2014	R214	07/08/2014	9.56	Put	Bond Future	2,061.7600	2.0618	1,954.4800	1.9545	(5.203)	0	0	0
26/03/2014	R214	07/08/2014	9.55	Put	Bond Future	2,087.9700	2.0880	1,979.6400	1.9796	(5.188)	0	0	0
26/03/2014	R214	07/08/2014	9.56	Call	Bond Future	5,259.4800	5.2595	5,414.1100	5.4141	2.940	0	0	0
26/03/2014	R214	07/08/2014	9.54	Call	Bond Future	5,167.9900	5.1680	5,320.5200	5.3205	2.951	0	0	0
26/03/2014	R214	07/08/2014	9.55	Call	Bond Future	5,213.6600	5.2137	5,367.2400	5.3672	2.946	0	0	0
26/03/2014	R214	06/11/2014	9.64	Call	Bond Future	6,325.3100	6.3253	6,530.9900	6.5310	3.252	0	0	0
26/03/2014	R214	06/11/2014			Bond Future	9.2020	74.5745	9.1674	74.8405	(0.377)	0.0000	0.0000	0
26/03/2014	R214	06/11/2014	9.65	Call	Bond Future	6,368.1700	6.3682	6,574.3900	6.5744	3.238	0	0	0
26/03/2014	R214	06/11/2014	9.66	Call	Bond Future	6,411.1200	6.4111	6,617.8700	6.6179	3.225	0	0	0
26/03/2014	R214	06/11/2014	9.64	Put	Bond Future	3,097.9200	3.0979	3,037.6200	3.0376	(1.946)	0	0	0
26/03/2014	R214	06/11/2014	9.66	Put	Bond Future	3,042.0600	3.0421	2,982.8300	2.9828	(1.947)	0	0	0
26/03/2014	R214	06/11/2014	9.65	Put	Bond Future	3,069.8800	3.0699	3,010.1200	3.0101	(1.947)	0	0	0
26/03/2014	R248	08/05/2014	9.04	Put	Bond Future	1,017.6600	1.0177	684.7700	0.6848	(32.711)	0	0	0
26/03/2014	R248	08/05/2014			Bond Future	9.1405	97.6723	9.1074	98.0051	(0.362)	0.0000	0.0000	13,515
26/03/2014	R248	08/05/2014	9.06	Put	Bond Future	813.5900	0.8136	480.7000	0.4807	(40.916)	0	0	0
26/03/2014	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R248	08/05/2014	9.05	Put	Bond Future	915.5300	0.9155	582.6400	0.5826	(36.360)	0	0	0
26/03/2014	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R248	07/08/2014			Bond Future	9.2161	98.9817	9.1822	99.3173	(0.367)	0.0000	0.0000	0
26/03/2014	R248	07/08/2014	9.65	Call	Bond Future	4,121.1900	4.1212	4,456.7200	4.4567	8.142	0	0	0
26/03/2014	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R248	07/08/2014	9.66	Call	Bond Future	4,212.3700	4.2124	4,547.9000	4.5479	7.965	0	0	0
26/03/2014	R248	07/08/2014	9.64	Call	Bond Future	4,029.8400	4.0298	4,365.3700	4.3654	8.326	0	0	0
26/03/2014	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R248	06/11/2014			Bond Future	9.2890	96.0755	9.2541	96.4162	(0.375)	0.0000	0.0000	0
26/03/2014	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
26/03/2014	R248	06/11/2014	9.72	Call	Bond Future	4,037.0500	4.0370	4,377.7900	4.3778	8.440	0	0	0
26/03/2014	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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26/03/2014	R248 06/11/2014	9.73	Call	Bond Future	4,127.0300	4.1270	4,467.7700	4.4678	8.256	0	0	0
26/03/2014	R248 06/11/2014	9.74	Call	Bond Future	4,216.8400	4.2168	4,557.5800	4.5576	8.080	0	0	0

Total **424745**