



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 28/03/2014 to 28/03/2014

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
28/03/2014	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	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
28/03/2014	2025	08/05/2014			Bond Future	112.0926		112.0926	112.4322	0.303	0.0000	0.0000	0
28/03/2014	2025	08/05/2014	110.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2025	08/05/2014	111.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2025	08/05/2014	111.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2025	08/05/2014	111.01	Call	Bond Future	1,082.6400	1.0826	1,422.1600	1.4222	31.360	0	0	0
28/03/2014	2025	08/05/2014	110.99	Call	Bond Future	1,102.6400	1.1026	1,442.1600	1.4422	30.792	0	0	0
28/03/2014	2025	08/05/2014	111.00	Call	Bond Future	1,092.6400	1.0926	1,432.1600	1.4322	31.073	0	0	0
28/03/2014	2025	07/08/2014	109.01	Call	Bond Future	3,608.7700	3.6088	3,952.8300	3.9528	9.534	0	0	0
28/03/2014	2025	07/08/2014			Bond Future	112.6188		112.9628	112.9628	0.306	0.0000	0.0000	0
28/03/2014	2025	07/08/2014	108.99	Call	Bond Future	3,628.7700	3.6288	3,972.8300	3.9728	9.481	0	0	0
28/03/2014	2025	07/08/2014	109.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2025	07/08/2014	108.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2025	07/08/2014	109.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2025	07/08/2014	109.00	Call	Bond Future	3,618.7700	3.6188	3,962.8300	3.9628	9.508	0	0	0
28/03/2014	2030	08/05/2014			Bond Future	8.7774	95.6715	8.7916	95.5574	0.162	0.0000	0.0000	1,991
28/03/2014	2030	08/05/2014	9.00	Call	Bond Future	1,765.2500	1.7653	1,651.1800	1.6512	(6.462)	0	0	0
28/03/2014	2030	08/05/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2030	08/05/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2030	08/05/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2030	08/05/2014	9.01	Call	Bond Future	1,843.4300	1.8434	1,729.3600	1.7294	(6.188)	0	0	0
28/03/2014	2030	08/05/2014	8.99	Call	Bond Future	1,686.9800	1.6870	1,572.9100	1.5729	(6.762)	0	0	0
28/03/2014	2030	07/08/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2030	07/08/2014			Bond Future	8.8632	93.0630	8.8779	92.9468	0.166	0.0000	0.0000	0
28/03/2014	2030	07/08/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2030	07/08/2014	8.99	Call	Bond Future	993.7600	0.9938	877.5900	0.8776	(11.690)	0	0	0
28/03/2014	2030	07/08/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2030	07/08/2014	9.00	Call	Bond Future	1,071.4800	1.0715	955.3100	0.9553	(10.842)	0	0	0
28/03/2014	2030	07/08/2014	9.01	Call	Bond Future	1,149.1100	1.1491	1,032.9400	1.0329	(10.110)	0	0	0
28/03/2014	2030	06/11/2014	9.01	Call	Bond Future	552.5000	0.5525	434.2200	0.4342	(21.408)	0	0	0
28/03/2014	2030	06/11/2014			Bond Future	8.9386	94.4914	8.9538	94.3731	0.170	0.0000	0.0000	0
28/03/2014	2030	06/11/2014	8.99	Call	Bond Future	398.1700	0.3982	279.8900	0.2799	(29.706)	0	0	0
28/03/2014	2030	06/11/2014	9.00	Call	Bond Future	475.3800	0.4754	357.1000	0.3571	(24.881)	0	0	0
28/03/2014	2030	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2030	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2030	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2037	08/05/2014	9.39	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2037	08/05/2014			Bond Future	8.9090	98.4151	8.9588	97.9507	0.558	0.0000	0.0000	5,914
28/03/2014	2037	08/05/2014	9.38	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2037	08/05/2014	9.37	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2037	08/05/2014	9.38	Call	Bond Future	4,256.6000	4.2566	3,792.1800	3.7922	(10.911)	0	0	0
28/03/2014	2037	08/05/2014	9.39	Call	Bond Future	4,343.6600	4.3437	3,879.2400	3.8792	(10.692)	0	0	0
28/03/2014	2037	08/05/2014	9.37	Call	Bond Future	4,169.4000	4.1694	3,704.9800	3.7050	(11.139)	0	0	0
28/03/2014	2037	07/08/2014	9.06	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2037	07/08/2014			Bond Future	8.9879	95.5962	9.0392	95.1246	0.571	0.0000	0.0000	3,280
28/03/2014	2037	07/08/2014	9.05	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
28/03/2014	2037	07/08/2014	9.06	Call	Bond Future	661.5200	0.6615	189.8700	0.1899	(71.298)	0	0	0

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28/03/2014	2037	07/08/2014	9.04	Call	Bond Future	478.7800	0.4788	7.1300	0.0071	(98.511)	0	0	0
28/03/2014	2037	07/08/2014	9.05	Call	Bond Future	570.2200	0.5702	98.5700	0.0986	(82.714)	0	0	0
28/03/2014	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2037	06/11/2014	9.69	Call	Bond Future	5,490.9200	5.4909	5,011.6900	5.0117	(8.728)	0	0	0
28/03/2014	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2037	06/11/2014			Bond Future	9.0572	96.9468	9.1100	96.4676	0.584	0.0000	0.0000	0
28/03/2014	2037	06/11/2014	9.70	Call	Bond Future	5,573.5400	5.5735	5,094.3100	5.0943	(8.598)	0	0	0
28/03/2014	2037	06/11/2014	9.71	Call	Bond Future	5,656.0400	5.6560	5,176.8100	5.1768	(8.473)	0	0	0
28/03/2014	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2038	08/05/2014			Bond Future	112.0244	112.0244	112.4512	112.4512	0.381	0.0000	0.0000	57
28/03/2014	2038	08/05/2014	109.00	Call	Bond Future	3,024.4500	3.0244	3,451.1900	3.4512	14.110	0	0	0
28/03/2014	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2038	08/05/2014	109.01	Call	Bond Future	3,014.4500	3.0144	3,441.1900	3.4412	14.156	0	0	0
28/03/2014	2038	08/05/2014	108.99	Call	Bond Future	3,034.4500	3.0344	3,461.1900	3.4612	14.063	0	0	0
28/03/2014	2038	07/08/2014			Bond Future	112.4086	112.4086	112.8413	112.8413	0.385	0.0000	0.0000	0
28/03/2014	2038	07/08/2014	106.00	Call	Bond Future	6,408.5800	6.4086	6,841.3100	6.8413	6.752	0	0	0
28/03/2014	2038	07/08/2014	106.01	Call	Bond Future	6,398.5800	6.3986	6,831.3100	6.8313	6.763	0	0	0
28/03/2014	2038	07/08/2014	105.99	Call	Bond Future	6,418.5800	6.4186	6,851.3100	6.8513	6.742	0	0	0
28/03/2014	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2046	08/05/2014			Bond Future	108.9137	108.9137	110.1483	110.1483	1.134	0.0000	0.0000	5,218
28/03/2014	2046	08/05/2014	104.35	Call	Bond Future	4,563.7300	4.5637	5,798.3200	5.7983	27.052	0	0	0
28/03/2014	2046	08/05/2014	104.36	Call	Bond Future	4,553.7300	4.5537	5,788.3200	5.7883	27.112	0	0	0
28/03/2014	2046	08/05/2014	104.34	Call	Bond Future	4,573.7300	4.5737	5,808.3200	5.8083	26.993	0	0	0
28/03/2014	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2046	07/08/2014			Bond Future	110.5199	110.5199	111.7722	111.7722	1.133	0.0000	0.0000	0
28/03/2014	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2046	07/08/2014	104.44	Call	Bond Future	6,079.8900	6.0799	7,332.1800	7.3322	20.597	0	0	0
28/03/2014	2046	07/08/2014	104.45	Call	Bond Future	6,069.8900	6.0699	7,322.1800	7.3222	20.631	0	0	0
28/03/2014	2046	07/08/2014	104.43	Call	Bond Future	6,089.8900	6.0899	7,342.1800	7.3422	20.563	0	0	0
28/03/2014	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2046	06/11/2014	104.45	Call	Bond Future	6,435.8900	6.4359	7,707.1200	7.7071	19.752	0	0	0
28/03/2014	2046	06/11/2014			Bond Future	110.8859	110.8859	112.1571	112.1571	1.146	0.0000	0.0000	0
28/03/2014	2046	06/11/2014	104.43	Call	Bond Future	6,455.8900	6.4559	7,727.1200	7.7271	19.691	0	0	0
28/03/2014	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2046	06/11/2014	104.44	Call	Bond Future	6,445.8900	6.4459	7,717.1200	7.7171	19.722	0	0	0

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28/03/2014	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2050	08/05/2014			Bond Future	118.1278	118.1278	118.7193	118.7193	0.501	0.0000	0.0000	472
28/03/2014	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2050	08/05/2014	114.99	Call	Bond Future	3,137.7700	3.1378	3,729.3500	3.7294	18.854	0	0	0
28/03/2014	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2050	08/05/2014	115.00	Call	Bond Future	3,127.7700	3.1278	3,719.3500	3.7194	18.914	0	0	0
28/03/2014	2050	08/05/2014	115.01	Call	Bond Future	3,117.7700	3.1178	3,709.3500	3.7094	18.974	0	0	0
28/03/2014	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2050	07/08/2014			Bond Future	118.4619	118.4619	119.0620	119.0620	0.507	0.0000	0.0000	0
28/03/2014	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	2050	07/08/2014	112.00	Call	Bond Future	6,461.9300	6.4619	7,062.0100	7.0620	9.286	0	0	0
28/03/2014	2050	07/08/2014	112.01	Call	Bond Future	6,451.9300	6.4519	7,052.0100	7.0520	9.301	0	0	0
28/03/2014	2050	07/08/2014	111.99	Call	Bond Future	6,471.9300	6.4719	7,072.0100	7.0720	9.272	0	0	0
28/03/2014	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	AL12	08/05/2014			Index Future	489.5620	489.5620	488.1970	488.1970	(0.279)	0.0000	0.0000	0
28/03/2014	AL12	07/08/2014			Index Future	496.7210	496.7210	495.3340	495.3340	(0.279)	0.0000	0.0000	0
28/03/2014	AL12	06/11/2014			Index Future	504.3370	504.3370	502.9270	502.9270	(0.280)	0.0000	0.0000	0
28/03/2014	AL37	08/05/2014			Index Future	412.8720	412.8720	412.5270	412.5270	(0.084)	0.0000	0.0000	0
28/03/2014	AL37	07/08/2014			Index Future	418.9100	418.9100	418.5580	418.5580	(0.084)	0.0000	0.0000	0
28/03/2014	AL7T	08/05/2014			Index Future	486.8160	486.8160	485.8770	485.8770	(0.193)	0.0000	0.0000	1
28/03/2014	AL7T	07/08/2014			Index Future	493.9350	493.9350	492.9800	492.9800	(0.193)	0.0000	0.0000	0
28/03/2014	ALBI	08/05/2014			Index Future	444.7120	444.7120	443.8960	443.8960	(0.183)	0.0000	0.0000	704
28/03/2014	ALBI	07/08/2014			Index Future	451.2150	451.2150	450.3850	450.3850	(0.184)	0.0000	0.0000	0
28/03/2014	ALBI	06/11/2014			Index Future	458.1340	458.1340	457.2900	457.2900	(0.184)	0.0000	0.0000	0
28/03/2014	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	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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28/03/2014	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
28/03/2014	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
28/03/2014	EL28	08/05/2014	114.01	Call	Bond Future	2,279.6400	2.2796	2,848.6400	2.8486	24.960	0	0	0
28/03/2014	EL28	08/05/2014			Bond Future	116.2896	116.2896	116.8586	116.8586	0.489	0.0000	0.0000	0
28/03/2014	EL28	08/05/2014	113.99	Call	Bond Future	2,299.6400	2.2996	2,868.6400	2.8686	24.743	0	0	0
28/03/2014	EL28	08/05/2014	114.00	Call	Bond Future	2,289.6400	2.2896	2,858.6400	2.8586	24.851	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
28/03/2014	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	EL28	07/08/2014	114.00	Call	Bond Future	4,004.6900	4.0047	4,581.6800	4.5817	14.408	0	0	0
28/03/2014	EL28	07/08/2014			Bond Future	118.0047	118.0047	118.5817	118.5817	0.489	0.0000	0.0000	0
28/03/2014	EL28	07/08/2014	114.01	Call	Bond Future	3,994.6900	3.9947	4,571.6800	4.5717	14.444	0	0	0
28/03/2014	EL28	07/08/2014	113.99	Call	Bond Future	4,014.6900	4.0147	4,591.6800	4.5917	14.372	0	0	0
28/03/2014	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	ES33	08/05/2014	9.54	Call	Bond Future	62.9500	0.0629	0.0000	0.0000	(100.000)	0	0	0
28/03/2014	ES33	08/05/2014	9.55	Put	Bond Future	0.0000	0.0000	120.4000	0.1204	100.000	0	0	0
28/03/2014	ES33	08/05/2014			Bond Future	9.5316	83.3892	9.5660	83.1305	0.361	0.0000	0.0000	6,292
28/03/2014	ES33	08/05/2014	9.55	Call	Bond Future	138.2400	0.1382	0.0000	0.0000	(100.000)	0	0	0
28/03/2014	ES33	08/05/2014	9.56	Call	Bond Future	213.4300	0.2134	0.0000	0.0000	(100.000)	0	0	0
28/03/2014	ES33	08/05/2014	9.54	Put	Bond Future	0.0000	0.0000	195.6900	0.1957	100.000	0	0	0
28/03/2014	ES33	08/05/2014	9.56	Put	Bond Future	0.0000	0.0000	45.2100	0.0452	100.000	0	0	0
28/03/2014	ES33	07/08/2014			Bond Future	9.6285	84.5006	9.6640	84.2377	0.369	0.0000	0.0000	0
28/03/2014	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	ES33	07/08/2014	10.14	Call	Bond Future	3,662.6200	3.6626	3,399.7100	3.3997	(7.178)	0	0	0
28/03/2014	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	ES33	07/08/2014	10.15	Call	Bond Future	3,731.6600	3.7317	3,468.7500	3.4688	(7.045)	0	0	0
28/03/2014	ES33	07/08/2014	10.16	Call	Bond Future	3,800.6100	3.8006	3,537.7000	3.5377	(6.918)	0	0	0
28/03/2014	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	ES33	06/11/2014			Bond Future	9.7229	82.0133	9.7596	81.7461	0.378	0.0000	0.0000	0
28/03/2014	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	ES33	06/11/2014	10.29	Call	Bond Future	3,981.1000	3.9811	3,713.8900	3.7139	(6.712)	0	0	0
28/03/2014	ES33	06/11/2014	10.30	Call	Bond Future	4,048.5600	4.0486	3,781.3500	3.7813	(6.600)	0	0	0
28/03/2014	ES33	06/11/2014	10.31	Call	Bond Future	4,115.9200	4.1159	3,848.7100	3.8487	(6.492)	0	0	0
28/03/2014	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	GOVI	08/05/2014	442.00	Call	GOVI	11,830.0000	1.1830	4,540.0000	0.4540	(61.623)	0	0	0
28/03/2014	GOVI	08/05/2014			GOVI	443.1830	443.1830	442.4540	442.4540	(0.164)	0.0000	0.0000	316
28/03/2014	GOVI	08/05/2014	442.01	Call	GOVI	11,730.0000	1.1730	4,440.0000	0.4440	(62.148)	0	0	0
28/03/2014	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	GOVI	08/05/2014	441.99	Call	GOVI	11,930.0000	1.1930	4,640.0000	0.4640	(61.106)	0	0	0
28/03/2014	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	GOVI	07/08/2014			GOVI	449.6640	449.6640	448.9220	448.9220	(0.165)	0.0000	0.0000	175
28/03/2014	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	GOVI	07/08/2014	459.99	Put	GOVI	103,260.0000	10.3260	110,680.0000	11.0680	7.186	0	0	0
28/03/2014	GOVI	07/08/2014	460.01	Put	GOVI	103,460.0000	10.3460	110,880.0000	11.0880	7.172	0	0	0
28/03/2014	GOVI	07/08/2014	460.00	Put	GOVI	103,360.0000	10.3360	110,780.0000	11.0780	7.179	0	0	0
28/03/2014	GOVI	06/11/2014	449.01	Call	GOVI	75,490.0000	7.5490	67,940.0000	6.7940	(10.001)	0	0	0

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28/03/2014	GOVI	06/11/2014			GOVI	456.5590		456.5590	455.8040	455.8040	(0.165)	0.0000	0.0000	0
28/03/2014	GOVI	06/11/2014	448.99	Call	GOVI	75,690.0000		7.5690	68,140.0000	6.8140	(9.975)	0	0	0
28/03/2014	GOVI	06/11/2014	449.00	Call	GOVI	75,590.0000		7.5590	68,040.0000	6.8040	(9.988)	0	0	0
28/03/2014	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
28/03/2014	IGOV	08/05/2014			Index Future	203.5970		203.5970	204.4020	204.4020	0.395	0.0000	0.0000	1,266
28/03/2014	IGOV	07/08/2014			Index Future	206.5990		206.5990	207.4150	207.4150	0.395	0.0000	0.0000	90
28/03/2014	IGOV	06/11/2014			Index Future	209.7920		209.7920	210.6200	210.6200	0.395	0.0000	0.0000	0
28/03/2014	ILBI	08/05/2014			Index Future	551.4900		551.4900	553.7460	553.7460	0.409	0.0000	0.0000	0
28/03/2014	ILBI	07/08/2014			Index Future	559.4450		559.4450	561.7320	561.7320	0.409	0.0000	0.0000	210
28/03/2014	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
28/03/2014	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
28/03/2014	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
28/03/2014	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
28/03/2014	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
28/03/2014	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
28/03/2014	JBAF	16/04/2014			Jibar Tradeable Future	5.7600		94.2400	5.7500	94.2500	(0.174)	0.0000	0.0000	0
28/03/2014	JBAF	21/05/2014			Jibar Tradeable Future	5.8200		94.1800	5.8300	94.1700	0.172	0.0000	0.0000	2,000
28/03/2014	JBAF	18/06/2014			Jibar Tradeable Future	6.0300		93.9700	6.0500	93.9500	0.332	0.0000	0.0000	2,000
28/03/2014	JBAF	16/07/2014			Jibar Tradeable Future	6.0900		93.9100	6.1300	93.8700	0.657	0.0000	0.0000	1,500
28/03/2014	JBAF	20/08/2014			Jibar Tradeable Future	6.2900		93.7100	6.3300	93.6700	0.636	0.0000	0.0000	700
28/03/2014	JBAF	17/09/2014			Jibar Tradeable Future	6.3500		93.6500	6.4100	93.5900	0.945	0.0000	0.0000	1,000
28/03/2014	JBAF	17/12/2014			Jibar Tradeable Future	6.7700		93.2300	6.8400	93.1600	1.034	0.0000	0.0000	0
28/03/2014	JBAF	18/03/2015			Jibar Tradeable Future	7.1400		92.8600	7.1600	92.8400	0.280	0.0000	0.0000	2,850
28/03/2014	JBAF	17/06/2015			Jibar Tradeable Future	7.3800		92.6200	7.4300	92.5700	0.678	0.0000	0.0000	5,000
28/03/2014	JBAF	16/09/2015			Jibar Tradeable Future	7.5900		92.4100	7.6300	92.3700	0.527	0.0000	0.0000	0
28/03/2014	JBAF	15/12/2015			Jibar Tradeable Future	7.7800		92.2200	7.8000	92.2000	0.257	0.0000	0.0000	0
28/03/2014	JBAF	16/03/2016			Jibar Tradeable Future	7.9700		92.0300	7.9800	92.0200	0.125	0.0000	0.0000	0
28/03/2014	R023	08/05/2014			Bond Future	8.2663		98.3565	8.3059	98.1175	0.479	0.0000	0.0000	12,906
28/03/2014	R023	08/05/2014	7.60	Call	Bond Future	174.9000		0.1749	143.1100	0.1431	(18.176)	0	0	0
28/03/2014	R023	08/05/2014	7.61	Call	Bond Future	181.9200		0.1819	149.1200	0.1491	(18.030)	0	0	0
28/03/2014	R023	08/05/2014	7.59	Put	Bond Future	4,366.3000		4.3663	4,574.4900	4.5745	4.768	0	0	0
28/03/2014	R023	08/05/2014	7.61	Put	Bond Future	4,252.6700		4.2527	4,458.8700	4.4589	4.849	0	0	0
28/03/2014	R023	08/05/2014	7.60	Put	Bond Future	4,309.3500		4.3094	4,516.5600	4.5166	4.808	0	0	0

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28/03/2014	R023	08/05/2014	7.59	Call	Bond Future	168.1000	0.1681	137.2900	0.1373	(18.328)	0	0	0
28/03/2014	R023	07/08/2014	8.51	Call	Bond Future	2,927.2500	2.9273	2,781.5600	2.7816	(4.977)	0	0	0
28/03/2014	R023	07/08/2014			Bond Future	8.3597	99.6838	8.4010	99.4406	0.495	0.0000	0.0000	0
28/03/2014	R023	07/08/2014	8.49	Call	Bond Future	2,862.6100	2.8626	2,718.7200	2.7187	(5.027)	0	0	0
28/03/2014	R023	07/08/2014	8.50	Call	Bond Future	2,894.7100	2.8947	2,749.9200	2.7499	(5.002)	0	0	0
28/03/2014	R023	07/08/2014	8.49	Put	Bond Future	2,099.0100	2.0990	2,198.3100	2.1983	4.731	0	0	0
28/03/2014	R023	07/08/2014	8.51	Put	Bond Future	2,047.1500	2.0472	2,144.6500	2.1447	4.763	0	0	0
28/03/2014	R023	07/08/2014	8.50	Put	Bond Future	2,072.8400	2.0728	2,171.2400	2.1712	4.747	0	0	0
28/03/2014	R023	06/11/2014			Bond Future	8.4503	97.2929	8.4935	97.0456	0.511	0.0000	0.0000	0
28/03/2014	R023	06/11/2014	8.59	Put	Bond Future	2,882.1800	2.8822	2,986.2900	2.9863	3.612	0	0	0
28/03/2014	R023	06/11/2014	8.61	Put	Bond Future	2,830.7000	2.8307	2,933.4600	2.9335	3.630	0	0	0
28/03/2014	R023	06/11/2014	8.59	Call	Bond Future	3,679.2200	3.6792	3,536.0800	3.5361	(3.890)	0	0	0
28/03/2014	R023	06/11/2014	8.60	Put	Bond Future	2,856.3600	2.8564	2,959.7900	2.9598	3.621	0	0	0
28/03/2014	R023	06/11/2014	8.60	Call	Bond Future	3,710.1100	3.7101	3,566.2900	3.5663	(3.876)	0	0	0
28/03/2014	R023	06/11/2014	8.61	Call	Bond Future	3,741.1200	3.7411	3,596.6300	3.5966	(3.862)	0	0	0
28/03/2014	R157	08/05/2014	5.20	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
28/03/2014	R157	08/05/2014			Bond Future	6.8949	110.4558	6.8978	110.4519	0.042	0.0000	0.0000	22,838
28/03/2014	R157	08/05/2014	5.21	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
28/03/2014	R157	08/05/2014	5.19	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
28/03/2014	R157	08/05/2014	5.20	Put	Bond Future	2,298.0400	2.2980	2,301.9400	2.3019	0.170	0	0	0
28/03/2014	R157	08/05/2014	5.19	Put	Bond Future	2,311.8000	2.3118	2,315.7000	2.3157	0.169	0	0	0
28/03/2014	R157	08/05/2014	5.21	Put	Bond Future	2,284.2800	2.2843	2,288.1800	2.2882	0.171	0	0	0
28/03/2014	R157	07/08/2014	6.76	Put	Bond Future	625.9500	0.6259	627.4900	0.6275	0.246	0	0	0
28/03/2014	R157	07/08/2014			Bond Future	7.1264	112.0710	7.1305	112.0666	0.057	0.0000	0.0000	13,000
28/03/2014	R157	07/08/2014	6.75	Put	Bond Future	633.1600	0.6332	634.7300	0.6347	0.248	0	0	0
28/03/2014	R157	07/08/2014	6.74	Call	Bond Future	219.2600	0.2193	216.4100	0.2164	(1.300)	0	0	0
28/03/2014	R157	07/08/2014	6.75	Call	Bond Future	223.1700	0.2232	220.3000	0.2203	(1.286)	0	0	0
28/03/2014	R157	07/08/2014	6.76	Call	Bond Future	226.8800	0.2269	223.9800	0.2240	(1.278)	0	0	0
28/03/2014	R157	07/08/2014	6.74	Put	Bond Future	640.1700	0.6402	641.7600	0.6418	0.248	0	0	0
28/03/2014	R157	06/11/2014	6.19	Put	Bond Future	1,127.4000	1.1274	1,130.9100	1.1309	0.311	0	0	0
28/03/2014	R157	06/11/2014			Bond Future	7.4219	106.9763	7.4277	106.9715	0.078	0.0000	0.0000	0
28/03/2014	R157	06/11/2014	6.21	Put	Bond Future	1,113.1200	1.1131	1,116.6000	1.1166	0.313	0	0	0
28/03/2014	R157	06/11/2014	6.20	Put	Bond Future	1,120.2500	1.1203	1,123.7400	1.1237	0.312	0	0	0
28/03/2014	R157	06/11/2014	6.21	Call	Bond Future	90.4500	0.0904	89.0800	0.0891	(1.515)	0	0	0
28/03/2014	R157	06/11/2014	6.19	Call	Bond Future	87.7200	0.0877	86.3800	0.0864	(1.528)	0	0	0
28/03/2014	R157	06/11/2014	6.20	Call	Bond Future	89.0800	0.0891	87.7200	0.0877	(1.527)	0	0	0
28/03/2014	R186	08/05/2014	8.40	Call	Bond Future	2,033.2300	2.0332	1,880.1700	1.8802	(7.528)	0	0	1,000
28/03/2014	R186	08/05/2014	7.50	Put	Bond Future	7,929.2600	7.9293	8,162.4700	8.1625	2.941	0	0	0
28/03/2014	R186	08/05/2014	8.25	Put	Bond Future	2,494.2300	2.4942	2,620.7400	2.6207	5.072	0	0	0
28/03/2014	R186	08/05/2014	8.75	Put	Bond Future	737.7100	0.7377	783.4300	0.7834	6.198	0	0	0
28/03/2014	R186	08/05/2014			Bond Future	8.3731	120.4770	8.4026	120.2251	0.352	0.0000	0.0000	51,609
28/03/2014	R186	08/05/2014	7.09	Put	Bond Future	11,760.0900	11.7601	12,008.8200	12.0088	2.115	0	0	0
28/03/2014	R186	08/05/2014	8.80	Put	Bond Future	638.9900	0.6390	679.0100	0.6790	6.263	0	0	900
28/03/2014	R186	08/05/2014	9.25	Put	Bond Future	146.6400	0.1466	155.9800	0.1560	6.369	0	0	10,000
28/03/2014	R186	08/05/2014	9.75	Put	Bond Future	18.1800	0.0182	19.1800	0.0192	5.501	0	0	6,000
28/03/2014	R186	08/05/2014	9.10	Call	Bond Future	6,245.3000	6.2453	6,009.3500	6.0093	(3.778)	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
28/03/2014	R186	08/05/2014	7.10	Call	Bond Future	14.4100	0.0144	11.0600	0.0111	(23.248)	0	0	0
28/03/2014	R186	08/05/2014	9.00	Put	Bond Future	345.3200	0.3453	367.5200	0.3675	6.429	0	0	400
28/03/2014	R186	08/05/2014	7.11	Call	Bond Future	15.2500	0.0152	11.7200	0.0117	(23.148)	0	0	0
28/03/2014	R186	08/05/2014	8.50	Call	Bond Future	2,502.9900	2.5030	2,332.6600	2.3327	(6.805)	0	0	900
28/03/2014	R186	08/05/2014	9.75	Call	Bond Future	11,015.5200	11.0155	10,764.6000	10.7646	(2.278)	0	0	0
28/03/2014	R186	08/05/2014	7.09	Call	Bond Future	13.6200	0.0136	10.4300	0.0104	(23.421)	0	0	0
28/03/2014	R186	08/05/2014	8.80	Call	Bond Future	4,214.9400	4.2149	4,003.0400	4.0030	(5.027)	0	0	0
28/03/2014	R186	08/05/2014	8.25	Call	Bond Future	1,433.6600	1.4337	1,308.2500	1.3082	(8.748)	0	0	10,000
28/03/2014	R186	08/05/2014	9.25	Call	Bond Future	7,327.1200	7.3271	7,084.5400	7.0845	(3.311)	0	0	0
28/03/2014	R186	08/05/2014	9.10	Put	Bond Future	248.0500	0.2480	264.0200	0.2640	6.438	0	0	1,500
28/03/2014	R186	08/05/2014	7.11	Put	Bond Future	11,566.3500	11.5663	11,814.7400	11.8147	2.148	0	0	0
28/03/2014	R186	08/05/2014	8.40	Put	Bond Future	1,803.2500	1.8032	1,902.1100	1.9021	5.482	0	0	0
28/03/2014	R186	08/05/2014	7.50	Call	Bond Future	107.6100	0.1076	88.9000	0.0889	(17.387)	0	0	1,933
28/03/2014	R186	08/05/2014	8.50	Put	Bond Future	1,423.6300	1.4236	1,505.2200	1.5052	5.731	0	0	1,933
28/03/2014	R186	08/05/2014	8.75	Call	Bond Future	3,902.8600	3.9029	3,696.6600	3.6967	(5.283)	0	0	6,000
28/03/2014	R186	08/05/2014	7.10	Put	Bond Future	11,663.1400	11.6631	11,911.7100	11.9117	2.131	0	0	0
28/03/2014	R186	08/05/2014	9.00	Call	Bond Future	5,543.6800	5.5437	5,313.9600	5.3140	(4.144)	0	0	0
28/03/2014	R186	07/08/2014	8.31	Call	Bond Future	2,893.0400	2.8930	2,764.3500	2.7644	(4.448)	0	0	0
28/03/2014	R186	07/08/2014			Bond Future	8.4573	116.9455	8.4879	116.6894	0.362	0.0000	0.0000	100
28/03/2014	R186	07/08/2014	8.92	Put	Bond Future	1,905.7600	1.9058	1,976.5600	1.9766	3.715	0	0	840
28/03/2014	R186	07/08/2014	8.29	Call	Bond Future	2,818.4500	2.8185	2,691.7800	2.6918	(4.494)	0	0	0
28/03/2014	R186	07/08/2014	8.30	Call	Bond Future	2,855.6000	2.8556	2,727.9200	2.7279	(4.471)	0	0	0
28/03/2014	R186	07/08/2014	8.29	Put	Bond Future	4,231.8400	4.2318	4,361.2700	4.3613	3.058	0	0	0
28/03/2014	R186	07/08/2014	8.31	Put	Bond Future	4,136.1500	4.1362	4,263.5600	4.2636	3.080	0	0	0
28/03/2014	R186	07/08/2014	8.92	Call	Bond Future	5,694.2900	5.6943	5,508.9900	5.5090	(3.254)	0	0	0
28/03/2014	R186	07/08/2014	8.30	Put	Bond Future	4,183.8100	4.1838	4,312.2300	4.3122	3.069	0	0	0
28/03/2014	R186	06/11/2014	8.15	Put	Bond Future	6,405.1700	6.4052	6,550.3700	6.5504	2.267	0	0	0
28/03/2014	R186	06/11/2014	8.14	Call	Bond Future	3,153.0800	3.1531	3,038.6100	3.0386	(3.630)	0	0	0
28/03/2014	R186	06/11/2014			Bond Future	8.5348	118.7400	8.5666	118.4795	0.372	0.0000	0.0000	0
28/03/2014	R186	06/11/2014	9.17	Call	Bond Future	7,567.5600	7.5676	7,380.2800	7.3803	(2.475)	0	0	0
28/03/2014	R186	06/11/2014	8.15	Call	Bond Future	3,186.1600	3.1862	3,070.9200	3.0709	(3.617)	0	0	0
28/03/2014	R186	06/11/2014	8.16	Call	Bond Future	3,219.0800	3.2191	3,103.0800	3.1031	(3.604)	0	0	0
28/03/2014	R186	06/11/2014	9.17	Put	Bond Future	2,516.3200	2.5163	2,589.4800	2.5895	2.907	0	0	2,010
28/03/2014	R186	06/11/2014	8.14	Put	Bond Future	6,457.4000	6.4574	6,603.3700	6.6034	2.261	0	0	0
28/03/2014	R186	06/11/2014	8.16	Put	Bond Future	6,352.8700	6.3529	6,497.3100	6.4973	2.274	0	0	0
28/03/2014	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R197	08/05/2014			Bond Future	278.2854	278.2854	278.9685	278.9685	0.245	0.0000	0.0000	1,912
28/03/2014	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R197	08/05/2014	250.01	Call	Bond Future	28,275.4100	28.2754	28,958.5400	28.9585	2.416	0	0	0
28/03/2014	R197	08/05/2014	249.99	Call	Bond Future	28,295.4100	28.2954	28,978.5400	28.9785	2.414	0	0	0
28/03/2014	R197	08/05/2014	250.00	Call	Bond Future	28,285.4100	28.2854	28,968.5400	28.9685	2.415	0	0	0
28/03/2014	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R197	07/08/2014			Bond Future	276.5692	276.5692	277.2613	277.2613	0.250	0.0000	0.0000	0
28/03/2014	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R197	07/08/2014	270.00	Call	Bond Future	6,569.2400	6.5692	7,261.2900	7.2613	10.535	0	0	0
28/03/2014	R197	07/08/2014	270.01	Call	Bond Future	6,559.2400	6.5592	7,251.2900	7.2513	10.551	0	0	0
28/03/2014	R197	07/08/2014	269.99	Call	Bond Future	6,579.2400	6.5792	7,271.2900	7.2713	10.519	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
28/03/2014	R197	07/08/2014	270.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R197	07/08/2014	270.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R201	08/05/2014			Bond Future		6.4657	104.7647	6.4502	104.7739	(0.240)	0.0000	0.0000	0
28/03/2014	R201	08/05/2014	4.75	Call	Bond Future		0.2000	0.0002	0.1900	0.0002	(5.000)	0	0	0
28/03/2014	R201	08/05/2014	4.76	Call	Bond Future		0.2200	0.0002	0.2100	0.0002	(4.545)	0	0	0
28/03/2014	R201	08/05/2014	4.74	Call	Bond Future		0.1900	0.0002	0.1800	0.0002	(5.263)	0	0	0
28/03/2014	R201	08/05/2014	4.76	Put	Bond Future		1,024.6000	1.0246	1,015.3700	1.0154	(0.901)	0	0	0
28/03/2014	R201	08/05/2014	4.75	Put	Bond Future		1,030.6400	1.0306	1,021.4100	1.0214	(0.896)	0	0	0
28/03/2014	R201	08/05/2014	4.74	Put	Bond Future		1,036.6900	1.0367	1,027.4600	1.0275	(0.890)	0	0	0
28/03/2014	R201	07/08/2014	5.31	Put	Bond Future		602.6300	0.6026	594.8500	0.5948	(1.291)	0	0	0
28/03/2014	R201	07/08/2014			Bond Future		6.8076	101.8857	6.7828	101.8945	(0.365)	0.0000	0.0000	0
28/03/2014	R201	07/08/2014	5.30	Put	Bond Future		605.5500	0.6055	597.7500	0.5977	(1.288)	0	0	0
28/03/2014	R201	07/08/2014	5.31	Call	Bond Future		65.2300	0.0652	66.3200	0.0663	1.671	0	0	0
28/03/2014	R201	07/08/2014	5.29	Call	Bond Future		63.8700	0.0639	64.9300	0.0649	1.660	0	0	0
28/03/2014	R201	07/08/2014	5.30	Call	Bond Future		64.5500	0.0646	65.6200	0.0656	1.658	0	0	0
28/03/2014	R201	07/08/2014	5.29	Put	Bond Future		608.4800	0.6085	600.6700	0.6007	(1.284)	0	0	0
28/03/2014	R202	08/05/2014	215.00	Call	Bond Future		3,175.1300	3.1751	3,845.3300	3.8453	21.108	0	0	0
28/03/2014	R202	08/05/2014			Bond Future		215.0876	215.0876	216.3864	216.3864	0.604	0.0000	0.0000	44,663
28/03/2014	R202	08/05/2014	215.01	Call	Bond Future		3,170.1600	3.1702	3,839.6900	3.8397	21.120	0	0	0
28/03/2014	R202	08/05/2014	214.99	Put	Bond Future		3,082.5500	3.0825	2,454.5900	2.4546	(20.371)	0	0	0
28/03/2014	R202	08/05/2014	215.01	Put	Bond Future		3,092.6100	3.0926	2,463.3100	2.4633	(20.349)	0	0	0
28/03/2014	R202	08/05/2014	214.99	Call	Bond Future		3,180.1000	3.1801	3,850.9700	3.8510	21.096	0	0	0
28/03/2014	R202	08/05/2014	215.00	Put	Bond Future		3,087.5800	3.0876	2,458.9500	2.4590	(20.360)	0	0	0
28/03/2014	R202	07/08/2014	207.99	Call	Bond Future		9,752.6500	9.7526	10,694.9100	10.6949	9.662	0	0	0
28/03/2014	R202	07/08/2014	208.00	Put	Bond Future		2,577.7800	2.5778	2,202.4800	2.2025	(14.559)	0	0	0
28/03/2014	R202	07/08/2014			Bond Future		215.1680	215.1680	216.4852	216.4852	0.612	0.0000	0.0000	0
28/03/2014	R202	07/08/2014	207.99	Put	Bond Future		2,574.6800	2.5747	2,199.7100	2.1997	(14.564)	0	0	0
28/03/2014	R202	07/08/2014	208.01	Put	Bond Future		2,580.8800	2.5809	2,205.2500	2.2053	(14.554)	0	0	0
28/03/2014	R202	07/08/2014	208.00	Call	Bond Future		9,745.7500	9.7458	10,687.6800	10.6877	9.665	0	0	0
28/03/2014	R202	07/08/2014	208.01	Call	Bond Future		9,738.8500	9.7388	10,680.4500	10.6805	9.668	0	0	0
28/03/2014	R203	08/05/2014	5.74	Call	Bond Future		0.1100	0.0001	0.0800	0.0001	(27.273)	0	0	0
28/03/2014	R203	08/05/2014	5.76	Call	Bond Future		0.1300	0.0001	0.1000	0.0001	(23.077)	0	0	0
28/03/2014	R203	08/05/2014	6.84	Call	Bond Future		59.0300	0.0590	51.8900	0.0519	(12.096)	0	0	29
28/03/2014	R203	08/05/2014	7.40	Put	Bond Future		983.5000	0.9835	1,012.2000	1.0122	2.918	0	0	0
28/03/2014	R203	08/05/2014			Bond Future		7.5980	103.1977	7.6170	103.1419	0.250	0.0000	0.0000	16,949
28/03/2014	R203	08/05/2014	5.76	Put	Bond Future		5,580.1800	5.5802	5,635.9700	5.6360	1.000	0	0	0
28/03/2014	R203	08/05/2014	6.84	Put	Bond Future		2,315.9800	2.3160	2,364.6600	2.3647	2.102	0	0	0
28/03/2014	R203	08/05/2014	5.75	Put	Bond Future		5,611.5500	5.6115	5,667.3400	5.6673	0.994	0	0	0
28/03/2014	R203	08/05/2014	5.74	Put	Bond Future		5,642.9200	5.6429	5,698.7100	5.6987	0.989	0	0	0
28/03/2014	R203	08/05/2014	7.40	Call	Bond Future		399.7800	0.3998	372.6600	0.3727	(6.784)	0	0	16
28/03/2014	R203	08/05/2014	5.75	Call	Bond Future		0.1200	0.0001	0.0900	0.0001	(25.000)	0	0	0
28/03/2014	R203	07/08/2014	7.30	Call	Bond Future		566.8200	0.5668	544.7200	0.5447	(3.899)	0	0	0
28/03/2014	R203	07/08/2014			Bond Future		7.7485	104.7068	7.7695	104.6497	0.270	0.0000	0.0000	0
28/03/2014	R203	07/08/2014	7.31	Call	Bond Future		576.1500	0.5762	553.8100	0.5538	(3.877)	0	0	0
28/03/2014	R203	07/08/2014	6.84	Put	Bond Future		2,766.8200	2.7668	2,811.4300	2.8114	1.612	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
28/03/2014	R203	07/08/2014	7.29	Put	Bond Future	1,817.9900	1.8180	1,853.2300	1.8532	1.938	0	0	0
28/03/2014	R203	07/08/2014	7.31	Put	Bond Future	1,781.1800	1.7812	1,815.9400	1.8159	1.952	0	0	0
28/03/2014	R203	07/08/2014	7.29	Call	Bond Future	557.5800	0.5576	535.7200	0.5357	(3.921)	0	0	0
28/03/2014	R203	07/08/2014	7.30	Put	Bond Future	1,799.5300	1.7995	1,834.5300	1.8345	1.945	0	0	0
28/03/2014	R203	07/08/2014	6.84	Call	Bond Future	250.4600	0.2505	237.9700	0.2380	(4.987)	0	0	46
28/03/2014	R203	06/11/2014	6.86	Call	Bond Future	427.7700	0.4278	412.7000	0.4127	(3.523)	0	0	0
28/03/2014	R203	06/11/2014			Bond Future	7.9035	102.1487	7.9267	102.0905	0.293	0.0000	0.0000	0
28/03/2014	R203	06/11/2014	6.98	Call	Bond Future	498.3600	0.4984	481.5300	0.4815	(3.377)	0	0	14
28/03/2014	R203	06/11/2014	6.84	Call	Bond Future	416.7900	0.4168	402.0100	0.4020	(3.546)	0	0	45
28/03/2014	R203	06/11/2014	6.85	Call	Bond Future	422.2500	0.4223	407.3300	0.4073	(3.533)	0	0	0
28/03/2014	R203	06/11/2014	6.98	Put	Bond Future	2,857.3000	2.8573	2,898.7500	2.8988	1.451	0	0	0
28/03/2014	R203	06/11/2014	6.84	Put	Bond Future	3,139.3100	3.1393	3,182.8100	3.1828	1.386	0	0	0
28/03/2014	R203	06/11/2014	6.86	Put	Bond Future	3,098.2500	3.0982	3,141.4600	3.1415	1.395	0	0	0
28/03/2014	R203	06/11/2014	6.85	Put	Bond Future	3,118.7500	3.1188	3,162.1100	3.1621	1.390	0	0	0
28/03/2014	R203	05/02/2015	7.69	Call	Bond Future	1,157.4900	1.1575	1,129.4900	1.1295	(2.419)	0	0	55
28/03/2014	R203	05/02/2015			Bond Future	8.0681	103.7785	8.0949	103.7169	0.332	0.0000	0.0000	0
28/03/2014	R203	05/02/2015	8.34	Put	Bond Future	1,288.7800	1.2888	1,312.9800	1.3130	1.878	0	0	0
28/03/2014	R203	05/02/2015	8.35	Call	Bond Future	1,926.3800	1.9264	1,888.8000	1.8888	(1.951)	0	0	0
28/03/2014	R203	05/02/2015	8.36	Call	Bond Future	1,939.8900	1.9399	1,902.1800	1.9022	(1.944)	0	0	0
28/03/2014	R203	05/02/2015	8.34	Call	Bond Future	1,912.9100	1.9129	1,875.4700	1.8755	(1.957)	0	0	0
28/03/2014	R203	05/02/2015	8.36	Put	Bond Future	1,270.0500	1.2700	1,293.9800	1.2940	1.884	0	0	0
28/03/2014	R203	05/02/2015	7.69	Put	Bond Future	2,033.5300	2.0335	2,067.1700	2.0672	1.654	0	0	0
28/03/2014	R203	05/02/2015	8.35	Put	Bond Future	1,279.3900	1.2794	1,303.4500	1.3034	1.881	0	0	0
28/03/2014	R204	08/05/2014			Bond Future	7.8105	103.8513	7.8399	103.7392	0.376	0.0000	0.0000	31,051
28/03/2014	R204	08/05/2014	6.05	Call	Bond Future	0.3400	0.0003	0.2300	0.0002	(32.353)	0	0	0
28/03/2014	R204	08/05/2014	6.06	Call	Bond Future	0.3600	0.0004	0.2500	0.0003	(30.556)	0	0	0
28/03/2014	R204	08/05/2014	6.04	Call	Bond Future	0.3100	0.0003	0.2200	0.0002	(29.032)	0	0	0
28/03/2014	R204	08/05/2014	6.05	Put	Bond Future	7,021.3400	7.0213	7,133.3800	7.1334	1.596	0	0	0
28/03/2014	R204	08/05/2014	6.04	Put	Bond Future	7,062.8600	7.0629	7,174.9200	7.1749	1.587	0	0	0
28/03/2014	R204	08/05/2014	6.06	Put	Bond Future	6,979.8200	6.9798	7,091.8600	7.0919	1.605	0	0	0
28/03/2014	R204	07/08/2014			Bond Future	7.9403	101.3370	7.9718	101.2227	0.397	0.0000	0.0000	300
28/03/2014	R204	07/08/2014	7.44	Put	Bond Future	2,554.0100	2.5540	2,628.3400	2.6283	2.910	0	0	0
28/03/2014	R204	07/08/2014	7.46	Put	Bond Future	2,503.2700	2.5033	2,576.7200	2.5767	2.934	0	0	0
28/03/2014	R204	07/08/2014	7.45	Put	Bond Future	2,528.5700	2.5286	2,602.4600	2.6025	2.922	0	0	0
28/03/2014	R204	07/08/2014	7.78	Call	Bond Future	1,188.6500	1.1886	1,133.2400	1.1332	(4.662)	0	0	0
28/03/2014	R204	07/08/2014	7.46	Call	Bond Future	740.5000	0.7405	699.6900	0.6997	(5.511)	0	0	0
28/03/2014	R204	07/08/2014	7.44	Call	Bond Future	717.0300	0.7170	677.1000	0.6771	(5.569)	0	0	0
28/03/2014	R204	07/08/2014	7.78	Put	Bond Future	1,772.9200	1.7729	1,831.7700	1.8318	3.319	0	0	530
28/03/2014	R204	07/08/2014	7.45	Call	Bond Future	728.7000	0.7287	688.3300	0.6883	(5.540)	0	0	0
28/03/2014	R204	06/11/2014	7.99	Put	Bond Future	2,028.9400	2.0289	2,084.8600	2.0849	2.756	0	0	1,270
28/03/2014	R204	06/11/2014			Bond Future	8.0640	102.8918	8.0979	102.7755	0.420	0.0000	0.0000	0
28/03/2014	R204	06/11/2014	6.99	Put	Bond Future	4,343.2800	4.3433	4,431.6600	4.4317	2.035	0	0	0
28/03/2014	R204	06/11/2014	7.01	Put	Bond Future	4,286.2900	4.2863	4,374.1300	4.3741	2.049	0	0	0
28/03/2014	R204	06/11/2014	7.00	Put	Bond Future	4,314.7500	4.3148	4,402.8500	4.4029	2.042	0	0	0
28/03/2014	R204	06/11/2014	6.99	Call	Bond Future	567.0000	0.5670	539.0300	0.5390	(4.933)	0	0	0
28/03/2014	R204	06/11/2014	7.99	Call	Bond Future	1,774.0500	1.7741	1,713.6200	1.7136	(3.406)	0	0	0
28/03/2014	R204	06/11/2014	7.00	Call	Bond Future	574.4200	0.5744	546.1700	0.5462	(4.918)	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
28/03/2014	R204	06/11/2014	7.01	Call	Bond Future	581.9100	0.5819	553.4000	0.5534	(4.899)	0	0	0
28/03/2014	R207	08/05/2014	6.19	Put	Bond Future	8,718.1200	8.7181	8,801.3000	8.8013	0.954	0	0	0
28/03/2014	R207	08/05/2014	6.21	Put	Bond Future	8,620.8400	8.6208	8,704.0200	8.7040	0.965	0	0	0
28/03/2014	R207	08/05/2014			Bond Future	8.0773	98.6402	8.0963	98.5569	0.235	0.0000	0.0000	19,048
28/03/2014	R207	08/05/2014	6.20	Put	Bond Future	8,669.4700	8.6695	8,752.6500	8.7526	0.959	0	0	0
28/03/2014	R207	08/05/2014	6.20	Call	Bond Future	0.1600	0.0002	0.1200	0.0001	(25.000)	0	0	0
28/03/2014	R207	08/05/2014	6.21	Call	Bond Future	0.1700	0.0002	0.1300	0.0001	(23.529)	0	0	0
28/03/2014	R207	08/05/2014	6.19	Call	Bond Future	0.1500	0.0002	0.1100	0.0001	(26.667)	0	0	0
28/03/2014	R207	07/08/2014	7.69	Call	Bond Future	862.4200	0.8624	830.1300	0.8301	(3.744)	0	0	0
28/03/2014	R207	07/08/2014	7.70	Put	Bond Future	3,012.2600	3.0123	3,064.5400	3.0645	1.736	0	0	0
28/03/2014	R207	07/08/2014			Bond Future	8.2018	96.4416	8.2220	96.3567	0.247	0.0000	0.0000	100
28/03/2014	R207	07/08/2014	7.70	Call	Bond Future	875.8900	0.8759	843.2800	0.8433	(3.723)	0	0	0
28/03/2014	R207	07/08/2014	7.71	Call	Bond Future	889.5100	0.8895	856.5600	0.8566	(3.704)	0	0	0
28/03/2014	R207	07/08/2014	7.69	Put	Bond Future	3,041.9500	3.0419	3,094.5500	3.0945	1.729	0	0	0
28/03/2014	R207	07/08/2014	7.71	Put	Bond Future	2,982.7400	2.9827	3,034.6800	3.0347	1.741	0	0	0
28/03/2014	R207	06/11/2014	7.36	Put	Bond Future	4,768.7100	4.7687	4,829.5100	4.8295	1.275	0	0	0
28/03/2014	R207	06/11/2014			Bond Future	8.3147	97.9215	8.3362	97.8350	0.258	0.0000	0.0000	0
28/03/2014	R207	06/11/2014	7.35	Put	Bond Future	4,801.0900	4.8011	4,862.1200	4.8621	1.271	0	0	0
28/03/2014	R207	06/11/2014	7.36	Call	Bond Future	827.2400	0.8272	801.5300	0.8015	(3.108)	0	0	0
28/03/2014	R207	06/11/2014	7.34	Call	Bond Future	807.4500	0.8075	782.1900	0.7822	(3.128)	0	0	0
28/03/2014	R207	06/11/2014	7.35	Call	Bond Future	817.3000	0.8173	791.8200	0.7918	(3.118)	0	0	0
28/03/2014	R207	06/11/2014	7.34	Put	Bond Future	4,833.5800	4.8336	4,894.8300	4.8948	1.267	0	0	0
28/03/2014	R208	08/05/2014	6.31	Call	Bond Future	0.2600	0.0003	0.1800	0.0002	(30.769)	0	0	0
28/03/2014	R208	08/05/2014			Bond Future	8.1725	93.4044	8.2019	93.2592	0.359	0.0000	0.0000	11,730
28/03/2014	R208	08/05/2014	6.29	Call	Bond Future	0.2300	0.0002	0.1500	0.0002	(34.783)	0	0	0
28/03/2014	R208	08/05/2014	6.31	Put	Bond Future	9,805.4600	9.8055	9,950.6000	9.9506	1.480	0	0	0
28/03/2014	R208	08/05/2014	6.30	Put	Bond Future	9,861.4300	9.8614	10,006.5700	10.0066	1.472	0	0	0
28/03/2014	R208	08/05/2014	6.29	Put	Bond Future	9,917.4300	9.9174	10,062.5700	10.0626	1.463	0	0	0
28/03/2014	R208	08/05/2014	6.30	Call	Bond Future	0.2400	0.0002	0.1600	0.0002	(33.333)	0	0	0
28/03/2014	R208	07/08/2014	8.28	Call	Bond Future	2,013.6900	2.0137	1,931.5100	1.9315	(4.081)	0	0	0
28/03/2014	R208	07/08/2014			Bond Future	8.2793	94.7703	8.3102	94.6226	0.373	0.0000	0.0000	100
28/03/2014	R208	07/08/2014	7.80	Call	Bond Future	1,052.6300	1.0526	997.8500	0.9978	(5.204)	0	0	0
28/03/2014	R208	07/08/2014	7.79	Put	Bond Future	3,415.7300	3.4157	3,509.2200	3.5092	2.737	0	0	0
28/03/2014	R208	07/08/2014	7.81	Put	Bond Future	3,349.1000	3.3491	3,441.4700	3.4415	2.758	0	0	0
28/03/2014	R208	07/08/2014	7.80	Put	Bond Future	3,382.3100	3.3823	3,475.2500	3.4752	2.748	0	0	0
28/03/2014	R208	07/08/2014	8.28	Put	Bond Future	2,010.2900	2.0103	2,075.8300	2.0758	3.260	0	0	630
28/03/2014	R208	07/08/2014	7.81	Call	Bond Future	1,068.7500	1.0688	1,013.4000	1.0134	(5.179)	0	0	0
28/03/2014	R208	07/08/2014	7.79	Call	Bond Future	1,036.6800	1.0367	982.4500	0.9825	(5.231)	0	0	0
28/03/2014	R208	06/11/2014	7.46	Call	Bond Future	990.9800	0.9910	947.3700	0.9474	(4.401)	0	0	0
28/03/2014	R208	06/11/2014			Bond Future	8.3815	92.8252	8.4140	92.6749	0.388	0.0000	0.0000	0
28/03/2014	R208	06/11/2014	7.44	Call	Bond Future	967.5500	0.9675	924.6900	0.9247	(4.430)	0	0	0
28/03/2014	R208	06/11/2014	7.45	Call	Bond Future	979.2100	0.9792	935.9800	0.9360	(4.415)	0	0	0
28/03/2014	R208	06/11/2014	8.50	Put	Bond Future	2,373.1100	2.3731	2,435.9800	2.4360	2.649	0	0	1,520
28/03/2014	R208	06/11/2014	7.44	Put	Bond Future	5,453.4100	5.4534	5,560.8500	5.5609	1.970	0	0	0
28/03/2014	R208	06/11/2014	7.46	Put	Bond Future	5,378.8000	5.3788	5,485.4900	5.4855	1.984	0	0	0
28/03/2014	R208	06/11/2014	8.50	Call	Bond Future	2,919.6900	2.9197	2,832.2600	2.8323	(2.994)	0	0	0

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28/03/2014	R208	06/11/2014	7.45	Put	Bond Future	5,416.0400	5.4160	5,523.1100	5.5231	1.977	0	0	0
28/03/2014	R209	08/05/2014	9.63	Call	Bond Future	5,894.9800	5.8950	5,646.8800	5.6469	(4.209)	0	0	0
28/03/2014	R209	08/05/2014			Bond Future	8.8498	75.7611	8.8844	75.4952	0.391	0.0000	0.0000	25,078
28/03/2014	R209	08/05/2014	7.85	Call	Bond Future	75.9700	0.0760	61.1300	0.0611	(19.534)	0	0	0
28/03/2014	R209	08/05/2014	9.00	Put	Bond Future	1,324.8400	1.3248	1,409.9700	1.4100	6.426	0	0	0
28/03/2014	R209	08/05/2014	9.50	Call	Bond Future	5,115.9100	5.1159	4,876.1200	4.8761	(4.687)	0	0	0
28/03/2014	R209	08/05/2014	7.86	Call	Bond Future	79.4000	0.0794	64.0000	0.0640	(19.395)	0	0	0
28/03/2014	R209	08/05/2014	8.50	Put	Bond Future	3,567.9400	3.5679	3,742.3500	3.7424	4.888	0	0	0
28/03/2014	R209	08/05/2014	9.75	Put	Bond Future	162.0500	0.1620	174.2500	0.1743	7.529	0	0	7,262
28/03/2014	R209	08/05/2014	9.85	Put	Bond Future	115.9400	0.1159	124.6600	0.1247	7.521	0	0	10,000
28/03/2014	R209	08/05/2014	7.84	Call	Bond Future	72.6700	0.0727	58.3800	0.0584	(19.664)	0	0	0
28/03/2014	R209	08/05/2014	7.85	Put	Bond Future	8,436.2700	8.4363	8,687.3700	8.6874	2.976	0	0	0
28/03/2014	R209	08/05/2014	9.50	Put	Bond Future	354.2600	0.3543	380.4100	0.3804	7.382	0	0	640
28/03/2014	R209	08/05/2014	7.84	Put	Bond Future	8,523.6300	8.5236	8,775.2800	8.7753	2.952	0	0	0
28/03/2014	R209	08/05/2014	9.63	Put	Bond Future	238.2200	0.2382	256.0600	0.2561	7.489	0	0	883
28/03/2014	R209	08/05/2014	9.85	Call	Bond Future	7,246.8600	7.2469	6,989.6400	6.9896	(3.549)	0	0	0
28/03/2014	R209	08/05/2014	7.86	Put	Bond Future	8,349.1800	8.3492	8,599.7200	8.5997	3.001	0	0	0
28/03/2014	R209	08/05/2014	8.50	Call	Bond Future	794.8100	0.7948	703.2800	0.7033	(11.516)	0	0	640
28/03/2014	R209	08/05/2014	9.00	Call	Bond Future	2,468.4400	2.4684	2,287.6300	2.2876	(7.325)	0	0	640
28/03/2014	R209	08/05/2014	9.75	Call	Bond Future	6,629.1300	6.6291	6,375.3900	6.3754	(3.828)	0	0	0
28/03/2014	R209	07/08/2014	9.04	Put	Bond Future	2,930.5000	2.9305	3,037.3400	3.0373	3.646	0	0	0
28/03/2014	R209	07/08/2014			Bond Future	8.9206	76.8690	8.9562	76.5988	0.399	0.0000	0.0000	100
28/03/2014	R209	07/08/2014	9.06	Put	Bond Future	2,861.7600	2.8618	2,966.7300	2.9667	3.668	0	0	0
28/03/2014	R209	07/08/2014	9.05	Put	Bond Future	2,895.9700	2.8960	3,001.8800	3.0019	3.657	0	0	0
28/03/2014	R209	07/08/2014	9.05	Call	Bond Future	3,870.3300	3.8703	3,706.0300	3.7060	(4.245)	0	0	0
28/03/2014	R209	07/08/2014	9.06	Call	Bond Future	3,910.5800	3.9106	3,745.3400	3.7453	(4.225)	0	0	0
28/03/2014	R209	07/08/2014	9.04	Call	Bond Future	3,830.2800	3.8303	3,666.9100	3.6669	(4.265)	0	0	0
28/03/2014	R209	06/11/2014			Bond Future	8.9870	74.9012	9.0237	74.6266	0.408	0.0000	0.0000	0
28/03/2014	R209	06/11/2014	8.99	Put	Bond Future	4,428.0500	4.4281	4,548.4600	4.5485	2.719	0	0	0
28/03/2014	R209	06/11/2014	9.01	Put	Bond Future	4,351.7500	4.3518	4,470.6900	4.4707	2.733	0	0	0
28/03/2014	R209	06/11/2014	9.00	Put	Bond Future	4,389.8900	4.3899	4,509.5600	4.5096	2.726	0	0	0
28/03/2014	R209	06/11/2014	8.99	Call	Bond Future	4,450.2800	4.4503	4,296.0900	4.2961	(3.465)	0	0	0
28/03/2014	R209	06/11/2014	9.00	Call	Bond Future	4,487.1200	4.4871	4,332.1900	4.3322	(3.453)	0	0	0
28/03/2014	R209	06/11/2014	9.01	Call	Bond Future	4,523.8700	4.5239	4,368.2100	4.3682	(3.441)	0	0	0
28/03/2014	R210	08/05/2014			Bond Future	161.5376	161.5376	162.3217	162.3217	0.485	0.0000	0.0000	719
28/03/2014	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R210	08/05/2014	160.01	Call	Bond Future	1,527.5600	1.5276	2,311.6500	2.3116	51.330	0	0	0
28/03/2014	R210	08/05/2014	159.99	Call	Bond Future	1,547.5600	1.5476	2,331.6500	2.3316	50.666	0	0	0
28/03/2014	R210	08/05/2014	160.00	Call	Bond Future	1,537.5600	1.5376	2,321.6500	2.3216	50.996	0	0	0
28/03/2014	R210	07/08/2014			Bond Future	163.9197	163.9197	164.7147	164.7147	0.485	0.0000	0.0000	0
28/03/2014	R210	07/08/2014	159.00	Call	Bond Future	4,919.7500	4.9198	5,714.6700	5.7147	16.158	0	0	0
28/03/2014	R210	07/08/2014	159.01	Call	Bond Future	4,909.7500	4.9098	5,704.6700	5.7047	16.191	0	0	0
28/03/2014	R210	07/08/2014	158.99	Call	Bond Future	4,929.7500	4.9298	5,724.6700	5.7247	16.125	0	0	0
28/03/2014	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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28/03/2014	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R211	08/05/2014	130.00	Put	Bond Future	2,608.2400	2.6082	2,456.8300	2.4568	(5.805)	0	0	0
28/03/2014	R211	08/05/2014			Bond Future	127.3918	127.3918	127.5432	127.5432	0.119	0.0000	0.0000	390
28/03/2014	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R211	08/05/2014	129.99	Put	Bond Future	2,598.2400	2.5982	2,446.8300	2.4468	(5.827)	0	0	0
28/03/2014	R211	08/05/2014	130.01	Put	Bond Future	2,618.2400	2.6182	2,466.8300	2.4668	(5.783)	0	0	0
28/03/2014	R211	07/08/2014	127.99	Put	Bond Future	283.9400	0.2839	130.8500	0.1309	(53.916)	0	0	0
28/03/2014	R211	07/08/2014			Bond Future	127.7061	127.7061	127.8592	127.8592	0.120	0.0000	0.0000	0
28/03/2014	R211	07/08/2014	128.01	Put	Bond Future	303.9400	0.3039	150.8500	0.1509	(50.368)	0	0	0
28/03/2014	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R211	07/08/2014	128.00	Put	Bond Future	293.9400	0.2939	140.8500	0.1409	(52.082)	0	0	0
28/03/2014	R212	08/05/2014			Bond Future	130.8373	130.8373	131.3140	131.3140	0.364	0.0000	0.0000	21,797
28/03/2014	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R212	08/05/2014	131.99	Put	Bond Future	1,152.7500	1.1528	675.9800	0.6760	(41.359)	0	0	0
28/03/2014	R212	08/05/2014	132.01	Put	Bond Future	1,172.7500	1.1728	695.9800	0.6960	(40.654)	0	0	0
28/03/2014	R212	08/05/2014	132.00	Put	Bond Future	1,162.7500	1.1628	685.9800	0.6860	(41.004)	0	0	0
28/03/2014	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R212	07/08/2014	128.99	Call	Bond Future	2,059.6600	2.0597	2,542.9000	2.5429	23.462	0	0	0
28/03/2014	R212	07/08/2014			Bond Future	131.0497	131.0497	131.5329	131.5329	0.369	0.0000	0.0000	0
28/03/2014	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R212	07/08/2014	129.00	Call	Bond Future	2,049.6600	2.0497	2,532.9000	2.5329	23.577	0	0	0
28/03/2014	R212	07/08/2014	129.01	Call	Bond Future	2,039.6600	2.0397	2,522.9000	2.5229	23.692	0	0	0
28/03/2014	R213	08/05/2014	7.65	Put	Bond Future	9,035.6500	9.0357	9,179.0900	9.1791	1.587	0	0	0
28/03/2014	R213	08/05/2014			Bond Future	8.7273	86.3106	8.7467	86.1603	0.222	0.0000	0.0000	21,705
28/03/2014	R213	08/05/2014	7.64	Put	Bond Future	9,123.2700	9.1233	9,266.9800	9.2670	1.575	0	0	0
28/03/2014	R213	08/05/2014	7.66	Put	Bond Future	8,948.2400	8.9482	9,091.4100	9.0914	1.600	0	0	0
28/03/2014	R213	08/05/2014	7.65	Call	Bond Future	43.7400	0.0437	36.9300	0.0369	(15.569)	0	0	0
28/03/2014	R213	08/05/2014	7.64	Call	Bond Future	41.6600	0.0417	35.1200	0.0351	(15.699)	0	0	0
28/03/2014	R213	08/05/2014	7.66	Call	Bond Future	45.9100	0.0459	38.8300	0.0388	(15.421)	0	0	0
28/03/2014	R213	07/08/2014	8.86	Call	Bond Future	3,514.8800	3.5149	3,420.5700	3.4206	(2.683)	0	0	0
28/03/2014	R213	07/08/2014			Bond Future	8.8028	87.5727	8.8229	87.4199	0.227	0.0000	0.0000	0
28/03/2014	R213	07/08/2014	8.84	Call	Bond Future	3,437.4700	3.4375	3,344.2700	3.3443	(2.711)	0	0	0
28/03/2014	R213	07/08/2014	8.85	Call	Bond Future	3,476.0600	3.4761	3,382.3000	3.3823	(2.697)	0	0	0
28/03/2014	R213	07/08/2014	8.84	Put	Bond Future	3,154.1900	3.1542	3,213.8200	3.2138	1.891	0	0	0
28/03/2014	R213	07/08/2014	8.86	Put	Bond Future	3,079.6700	3.0797	3,138.1900	3.1382	1.900	0	0	0
28/03/2014	R213	07/08/2014	8.85	Put	Bond Future	3,116.7700	3.1168	3,175.8400	3.1758	1.895	0	0	0
28/03/2014	R213	06/11/2014	8.84	Call	Bond Future	4,281.3600	4.2814	4,191.7500	4.1918	(2.093)	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
28/03/2014	R213	06/11/2014	8.85	Put	Bond Future	4,509.1700	4.5092	4,574.5300	4.5745	1.449	0	0	0
28/03/2014	R213	06/11/2014			Bond Future	8.8753	85.3741	8.8960	85.2187	0.233	0.0000	0.0000	0
28/03/2014	R213	06/11/2014	8.85	Call	Bond Future	4,317.9300	4.3179	4,227.8900	4.2279	(2.085)	0	0	0
28/03/2014	R213	06/11/2014	8.86	Call	Bond Future	4,354.6600	4.3547	4,264.1900	4.2642	(2.078)	0	0	0
28/03/2014	R213	06/11/2014	8.84	Put	Bond Future	4,548.2100	4.5482	4,614.0000	4.6140	1.447	0	0	0
28/03/2014	R213	06/11/2014	8.86	Put	Bond Future	4,470.3800	4.4704	4,535.3100	4.5353	1.452	0	0	0
28/03/2014	R214	08/05/2014			Bond Future	8.9139	76.8258	8.9536	76.5069	0.445	0.0000	0.0000	5,055
28/03/2014	R214	08/05/2014	9.00	Call	Bond Future	2,245.7800	2.2458	2,045.7600	2.0458	(8.906)	0	0	0
28/03/2014	R214	08/05/2014	8.99	Put	Bond Future	1,592.8000	1.5928	1,713.8000	1.7138	7.597	0	0	0
28/03/2014	R214	08/05/2014	9.01	Put	Bond Future	1,522.1000	1.5221	1,638.9200	1.6389	7.675	0	0	0
28/03/2014	R214	08/05/2014	9.00	Put	Bond Future	1,556.9600	1.5570	1,675.8500	1.6759	7.636	0	0	0
28/03/2014	R214	08/05/2014	9.01	Call	Bond Future	2,290.2700	2.2903	2,088.1800	2.0882	(8.824)	0	0	0
28/03/2014	R214	08/05/2014	8.99	Call	Bond Future	2,202.1400	2.2021	2,004.2300	2.0042	(8.987)	0	0	0
28/03/2014	R214	07/08/2014	9.54	Put	Bond Future	1,711.9600	1.7120	1,796.8300	1.7968	4.957	0	0	0
28/03/2014	R214	07/08/2014			Bond Future	8.9828	77.8562	9.0237	77.5323	0.455	0.0000	0.0000	0
28/03/2014	R214	07/08/2014	9.56	Put	Bond Future	1,666.8900	1.6669	1,749.9500	1.7500	4.983	0	0	0
28/03/2014	R214	07/08/2014	9.55	Put	Bond Future	1,689.3000	1.6893	1,773.2600	1.7733	4.970	0	0	0
28/03/2014	R214	07/08/2014	9.56	Call	Bond Future	6,035.7200	6.0357	5,794.8300	5.7948	(3.991)	0	0	0
28/03/2014	R214	07/08/2014	9.54	Call	Bond Future	5,936.6100	5.9366	5,697.5300	5.6975	(4.027)	0	0	0
28/03/2014	R214	07/08/2014	9.55	Call	Bond Future	5,986.1000	5.9861	5,746.1100	5.7461	(4.009)	0	0	0
28/03/2014	R214	06/11/2014	9.64	Call	Bond Future	7,133.8200	7.1338	6,902.7800	6.9028	(3.239)	0	0	0
28/03/2014	R214	06/11/2014			Bond Future	9.0487	75.7634	9.0907	75.4343	0.465	0.0000	0.0000	0
28/03/2014	R214	06/11/2014	9.65	Call	Bond Future	7,179.3300	7.1793	6,947.5800	6.9476	(3.228)	0	0	0
28/03/2014	R214	06/11/2014	9.66	Call	Bond Future	7,224.9300	7.2249	6,992.4600	6.9925	(3.218)	0	0	0
28/03/2014	R214	06/11/2014	9.64	Put	Bond Future	2,717.5400	2.7175	2,815.6300	2.8156	3.610	0	0	0
28/03/2014	R214	06/11/2014	9.66	Put	Bond Future	2,666.9800	2.6670	2,763.6400	2.7636	3.624	0	0	0
28/03/2014	R214	06/11/2014	9.65	Put	Bond Future	2,692.1500	2.6921	2,789.5300	2.7895	3.617	0	0	0
28/03/2014	R248	08/05/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R248	08/05/2014			Bond Future	8.9900	99.2033	9.0297	98.7954	0.441	0.0000	0.0000	13,515
28/03/2014	R248	08/05/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R248	08/05/2014	9.04	Call	Bond Future	513.4300	0.5134	105.5000	0.1055	(79.452)	0	0	0
28/03/2014	R248	08/05/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R248	08/05/2014	9.05	Call	Bond Future	615.5600	0.6156	207.6300	0.2076	(66.270)	0	0	0
28/03/2014	R248	08/05/2014	9.06	Call	Bond Future	717.5000	0.7175	309.5700	0.3096	(56.854)	0	0	0
28/03/2014	R248	07/08/2014			Bond Future	9.0613	100.5330	9.1022	100.1185	0.451	0.0000	0.0000	0
28/03/2014	R248	07/08/2014	9.65	Call	Bond Future	5,672.4200	5.6724	5,257.9500	5.2579	(7.307)	0	0	0
28/03/2014	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R248	07/08/2014	9.66	Call	Bond Future	5,763.6000	5.7636	5,349.1300	5.3491	(7.191)	0	0	0
28/03/2014	R248	07/08/2014	9.64	Call	Bond Future	5,581.0700	5.5811	5,166.6000	5.1666	(7.426)	0	0	0
28/03/2014	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R248	06/11/2014			Bond Future	9.1297	97.6503	9.1718	97.2292	0.462	0.0000	0.0000	0
28/03/2014	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
28/03/2014	R248	06/11/2014	9.72	Call	Bond Future	5,611.8400	5.6118	5,190.7600	5.1908	(7.503)	0	0	0
28/03/2014	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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28/03/2014	R248	06/11/2014	9.73	Call	Bond Future	5,701.8200	5.7018	5,280.7400	5.2807	(7.385)	0	0	0
28/03/2014	R248	06/11/2014	9.74	Call	Bond Future	5,791.6300	5.7916	5,370.5500	5.3705	(7.270)	0	0	0

Total **423337**