



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 18/02/2014 to 18/02/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	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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2014/02/18	2025	08/05/2014			Bond Future	108.5464	108.5464	108.5393	108.5393	(0.007)	0.0000	0.0000	0
2014/02/18	2025	08/05/2014	110.99	Put	Bond Future	2,443.5700	2.4436	2,450.7000	2.4507	0.292	0	0	0
2014/02/18	2025	08/05/2014	111.00	Put	Bond Future	2,453.5700	2.4536	2,460.7000	2.4607	0.291	0	0	0
2014/02/18	2025	08/05/2014	111.01	Put	Bond Future	2,463.5700	2.4636	2,470.7000	2.4707	0.289	0	0	0
2014/02/18	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2025	07/08/2014	109.01	Call	Bond Future	34.5300	0.0345	27.5900	0.0276	(20.098)	0	0	0
2014/02/18	2025	07/08/2014			Bond Future	109.0445	109.0445	109.0376	109.0376	(0.006)	0.0000	0.0000	0
2014/02/18	2025	07/08/2014	108.99	Call	Bond Future	54.5300	0.0545	47.5900	0.0476	(12.727)	0	0	0
2014/02/18	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2025	07/08/2014	109.00	Call	Bond Future	44.5300	0.0445	37.5900	0.0376	(15.585)	0	0	0
2014/02/18	2030	08/05/2014			Bond Future	9.0400	9.0400	9.0572	93.4608	0.190	0.0000	0.0000	1,420
2014/02/18	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	523.7400	0.5237	100.000	0	0	0
2014/02/18	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	367.2900	0.3673	100.000	0	0	0
2014/02/18	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	445.4700	0.4455	100.000	0	0	0
2014/02/18	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	1,234.1300	1.2341	100.000	0	0	0
2014/02/18	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	1,078.7800	1.0788	100.000	0	0	0
2014/02/18	2030	07/08/2014			Bond Future	9.0400	9.0400	9.1502	90.8351	1.219	0.0000	0.0000	0
2014/02/18	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	1,156.4100	1.1564	100.000	0	0	0
2014/02/18	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2030	06/11/2014			Bond Future	9.0400	9.0400	9.2274	92.2849	2.073	0.0000	0.0000	0
2014/02/18	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	1,808.3900	1.8084	100.000	0	0	0
2014/02/18	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	1,654.0600	1.6541	100.000	0	0	0
2014/02/18	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	1,731.1800	1.7312	100.000	0	0	0
2014/02/18	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2037	08/05/2014			Bond Future	9.2840	95.0012	9.2265	95.5119	(0.619)	0.0000	0.0000	5,914
2014/02/18	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2037	08/05/2014	9.38	Call	Bond Future	842.6600	0.8427	1,353.4500	1.3534	60.616	0	0	0
2014/02/18	2037	08/05/2014	9.39	Call	Bond Future	929.7200	0.9297	1,440.5100	1.4405	54.940	0	0	0
2014/02/18	2037	08/05/2014	9.37	Call	Bond Future	755.4600	0.7555	1,266.2500	1.2663	67.613	0	0	0
2014/02/18	2037	07/08/2014	9.06	Put	Bond Future	2,787.2600	2.7873	2,268.5600	2.2686	(18.610)	0	0	0
2014/02/18	2037	07/08/2014			Bond Future	9.3729	92.1475	9.3135	92.6661	(0.634)	0.0000	0.0000	3,280
2014/02/18	2037	07/08/2014	9.05	Put	Bond Future	2,878.5600	2.8786	2,359.8600	2.3599	(18.019)	0	0	0
2014/02/18	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/02/18	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2037	07/08/2014	9.04	Put	Bond Future	2,970.0000	2.9700	2,451.3000	2.4513	(17.465)	0	0	0
2014/02/18	2037	06/11/2014	9.69	Call	Bond Future	2,047.2100	2.0472	2,572.1300	2.5721	25.641	0	0	0
2014/02/18	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2037	06/11/2014			Bond Future	9.4469	93.5031	9.3860	94.0280	(0.645)	0.0000	0.0000	0
2014/02/18	2037	06/11/2014	9.70	Call	Bond Future	2,129.8300	2.1298	2,654.7500	2.6548	24.646	0	0	0
2014/02/18	2037	06/11/2014	9.71	Call	Bond Future	2,212.3300	2.2123	2,737.2500	2.7373	23.727	0	0	0
2014/02/18	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2038	08/05/2014			Bond Future	106.6750	106.6750	107.2561	107.2561	0.545	0.0000	0.0000	57
2014/02/18	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2038	08/05/2014	108.99	Put	Bond Future	2,315.0400	2.3150	1,733.8700	1.7339	(25.104)	0	0	0
2014/02/18	2038	08/05/2014	109.01	Put	Bond Future	2,335.0400	2.3350	1,753.8700	1.7539	(24.889)	0	0	0
2014/02/18	2038	08/05/2014	109.00	Put	Bond Future	2,325.0400	2.3250	1,743.8700	1.7439	(24.996)	0	0	0
2014/02/18	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2038	07/08/2014			Bond Future	107.0053	107.0053	107.5953	107.5953	0.551	0.0000	0.0000	0
2014/02/18	2038	07/08/2014	106.00	Call	Bond Future	1,005.3400	1.0053	1,595.2900	1.5953	58.682	0	0	0
2014/02/18	2038	07/08/2014	106.01	Call	Bond Future	995.3400	0.9953	1,585.2900	1.5853	59.271	0	0	0
2014/02/18	2038	07/08/2014	105.99	Call	Bond Future	1,015.3400	1.0153	1,605.2900	1.6053	58.104	0	0	0
2014/02/18	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2046	08/05/2014			Bond Future	104.4730	104.4730	104.4668	104.4668	(0.006)	0.0000	0.0000	1,938
2014/02/18	2046	08/05/2014	104.35	Call	Bond Future	122.9600	0.1230	116.7900	0.1168	(5.018)	0	0	0
2014/02/18	2046	08/05/2014	104.36	Call	Bond Future	112.9600	0.1130	106.7900	0.1068	(5.462)	0	0	0
2014/02/18	2046	08/05/2014	104.34	Call	Bond Future	132.9600	0.1330	126.7900	0.1268	(4.640)	0	0	0
2014/02/18	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2046	07/08/2014			Bond Future	106.0305	106.0305	106.0243	106.0243	(0.006)	0.0000	0.0000	0
2014/02/18	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2046	07/08/2014	104.44	Call	Bond Future	1,590.4600	1.5905	1,584.2900	1.5843	(0.388)	0	0	0
2014/02/18	2046	07/08/2014	104.45	Call	Bond Future	1,580.4600	1.5805	1,574.2900	1.5743	(0.390)	0	0	0
2014/02/18	2046	07/08/2014	104.43	Call	Bond Future	1,600.4600	1.6005	1,594.2900	1.5943	(0.386)	0	0	0
2014/02/18	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2046	06/11/2014	104.45	Call	Bond Future	1,951.8200	1.9518	1,943.5600	1.9436	(0.423)	0	0	0
2014/02/18	2046	06/11/2014			Bond Future	106.4018	106.4018	106.3936	106.3936	(0.008)	0.0000	0.0000	0
2014/02/18	2046	06/11/2014	104.43	Call	Bond Future	1,971.8200	1.9718	1,963.5600	1.9636	(0.419)	0	0	0
2014/02/18	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2046	06/11/2014	104.44	Call	Bond Future	1,961.8200	1.9618	1,953.5600	1.9536	(0.421)	0	0	0

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2014/02/18	2050	08/05/2014	114.99	Put	Bond Future	2,109.2400	2.1092	2,115.9700	2.1160	0.319	0	0	0
2014/02/18	2050	08/05/2014			Bond Future	112.8808	112.8808	112.8740	112.8740	(0.006)	0.0000	0.0000	472
2014/02/18	2050	08/05/2014	115.01	Put	Bond Future	2,129.2400	2.1292	2,135.9700	2.1360	0.316	0	0	0
2014/02/18	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2050	08/05/2014	115.00	Put	Bond Future	2,119.2400	2.1192	2,125.9700	2.1260	0.318	0	0	0
2014/02/18	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2050	07/08/2014			Bond Future	113.1629	113.1629	113.1564	113.1564	(0.006)	0.0000	0.0000	0
2014/02/18	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	2050	07/08/2014	112.00	Call	Bond Future	1,162.8600	1.1629	1,156.3900	1.1564	(0.556)	0	0	0
2014/02/18	2050	07/08/2014	112.01	Call	Bond Future	1,152.8600	1.1529	1,146.3900	1.1464	(0.561)	0	0	0
2014/02/18	2050	07/08/2014	111.99	Call	Bond Future	1,172.8600	1.1729	1,166.3900	1.1664	(0.552)	0	0	0
2014/02/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	AL37	08/05/2014			Index Future	407.8440	407.8440	408.0800	408.0800	0.058	0.0000	0.0000	0
2014/02/18	AL37	07/08/2014			Index Future	413.8710	413.8710	414.1110	414.1110	0.058	0.0000	0.0000	0
2014/02/18	AL7T	08/05/2014			Index Future	477.8980	477.8980	478.7880	478.7880	0.186	0.0000	0.0000	1
2014/02/18	AL7T	07/08/2014			Index Future	484.9600	484.9600	485.8650	485.8650	0.187	0.0000	0.0000	0
2014/02/18	ALBI	08/05/2014			Index Future	435.3660	435.3660	436.5320	436.5320	0.268	0.0000	0.0000	738
2014/02/18	ALBI	07/08/2014			Index Future	441.8000	441.8000	442.9840	442.9840	0.268	0.0000	0.0000	0
2014/02/18	ALBI	06/11/2014			Index Future	448.8430	448.8430	450.0360	450.0360	0.266	0.0000	0.0000	0
2014/02/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/02/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/18	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	EL28	08/05/2014			Bond Future	113.2161	113.2161	113.2093	113.2093	(0.006)	0.0000	0.0000	0
2014/02/18	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	EL28	08/05/2014	113.99	Put	Bond Future	773.9100	0.7739	780.6700	0.7807	0.873	0	0	0
2014/02/18	EL28	08/05/2014	114.01	Put	Bond Future	793.9100	0.7939	800.6700	0.8007	0.851	0	0	0
2014/02/18	EL28	08/05/2014	114.00	Put	Bond Future	783.9100	0.7839	790.6700	0.7907	0.862	0	0	0
2014/02/18	EL28	07/08/2014	114.00	Call	Bond Future	903.9900	0.9040	897.4100	0.8974	(0.728)	0	0	0
2014/02/18	EL28	07/08/2014			Bond Future	114.9040	114.9040	114.8974	114.8974	(0.006)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/18	EL28	07/08/2014	114.01	Call	Bond Future	893.9900		0.8940	887.4100	0.8874	(0.736)	0	0	0
2014/02/18	EL28	07/08/2014	113.99	Call	Bond Future	913.9900		0.9140	907.4100	0.9074	(0.720)	0	0	0
2014/02/18	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	ES33	08/05/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	ES33	08/05/2014	9.55	Put	Bond Future	2,430.1300		2.4301	2,012.8800	2.0129	(17.170)	0	0	0
2014/02/18	ES33	08/05/2014			Bond Future	9.8806		80.8208	9.8227	81.2380	(0.586)	0.0000	0.0000	6,292
2014/02/18	ES33	08/05/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	ES33	08/05/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	ES33	08/05/2014	9.54	Put	Bond Future	2,505.4200		2.5054	2,088.1700	2.0882	(16.654)	0	0	0
2014/02/18	ES33	08/05/2014	9.56	Put	Bond Future	2,354.9400		2.3549	1,937.6900	1.9377	(17.718)	0	0	0
2014/02/18	ES33	07/08/2014			Bond Future	9.9868		81.9074	9.9271	82.3311	(0.599)	0.0000	0.0000	0
2014/02/18	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	ES33	07/08/2014	10.14	Call	Bond Future	1,069.4000		1.0694	1,493.0900	1.4931	39.619	0	0	0
2014/02/18	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	ES33	07/08/2014	10.15	Call	Bond Future	1,138.4400		1.1384	1,562.1300	1.5621	37.217	0	0	0
2014/02/18	ES33	07/08/2014	10.16	Call	Bond Future	1,207.3900		1.2074	1,631.0800	1.6311	35.091	0	0	0
2014/02/18	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	ES33	06/11/2014			Bond Future	10.0857		79.4309	10.0242	79.8595	(0.610)	0.0000	0.0000	0
2014/02/18	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	ES33	06/11/2014	10.29	Call	Bond Future	1,398.7100		1.3987	1,827.2900	1.8273	30.641	0	0	0
2014/02/18	ES33	06/11/2014	10.30	Call	Bond Future	1,466.1700		1.4662	1,894.7500	1.8947	29.231	0	0	0
2014/02/18	ES33	06/11/2014	10.31	Call	Bond Future	1,533.5300		1.5335	1,962.1100	1.9621	27.947	0	0	0
2014/02/18	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	GOVI	08/05/2014	442.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	GOVI	08/05/2014			GOVI	434.3960		434.3960	435.4830	435.4830	0.250	0.0000	0.0000	293
2014/02/18	GOVI	08/05/2014	442.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	GOVI	08/05/2014	441.99	Put	GOVI	75,940.0000		7.5940	65,070.0000	6.5070	(14.314)	0	0	0
2014/02/18	GOVI	08/05/2014	442.01	Put	GOVI	76,140.0000		7.6140	65,270.0000	6.5270	(14.276)	0	0	0
2014/02/18	GOVI	08/05/2014	441.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	GOVI	08/05/2014	442.00	Put	GOVI	76,040.0000		7.6040	65,170.0000	6.5170	(14.295)	0	0	0
2014/02/18	GOVI	07/08/2014	459.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	GOVI	07/08/2014			GOVI	440.8150		440.8150	441.9190	441.9190	0.250	0.0000	0.0000	175
2014/02/18	GOVI	07/08/2014	460.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	GOVI	07/08/2014	460.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	GOVI	07/08/2014	459.99	Put	GOVI	191,750.0000		19.1750	180,710.0000	18.0710	(5.757)	0	0	0
2014/02/18	GOVI	07/08/2014	460.01	Put	GOVI	191,950.0000		19.1950	180,910.0000	18.0910	(5.751)	0	0	0
2014/02/18	GOVI	07/08/2014	460.00	Put	GOVI	191,850.0000		19.1850	180,810.0000	18.0810	(5.754)	0	0	0
2014/02/18	GOVI	06/11/2014	449.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	GOVI	06/11/2014			GOVI	447.8430		447.8430	448.9540	448.9540	0.248	0.0000	0.0000	0
2014/02/18	GOVI	06/11/2014	448.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	GOVI	06/11/2014	449.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	GOVI	06/11/2014	448.99	Put	GOVI	11,470.0000		1.1470	360.0000	0.0360	(96.861)	0	0	0
2014/02/18	GOVI	06/11/2014	449.01	Put	GOVI	11,670.0000		1.1670	560.0000	0.0560	(95.201)	0	0	0

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2014/02/18	GOVI	06/11/2014	449.00	Put	GOVI	11,570.0000	1.1570	460.0000	0.0460	(96.024)	0	0	0
2014/02/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/18	IGOV	08/05/2014			Index Future	198.3020	198.3020	198.3440	198.3440	0.021	0.0000	0.0000	1,263
2014/02/18	IGOV	07/08/2014			Index Future	201.2570	201.2570	201.3000	201.3000	0.021	0.0000	0.0000	106
2014/02/18	IGOV	06/11/2014			Index Future	204.4890	204.4890	204.5280	204.5280	0.019	0.0000	0.0000	0
2014/02/18	ILBI	08/05/2014			Index Future	536.9200	536.9200	537.0430	537.0430	0.023	0.0000	0.0000	0
2014/02/18	ILBI	07/08/2014			Index Future	544.7030	544.7030	544.8270	544.8270	0.023	0.0000	0.0000	210
2014/02/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/02/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/02/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/18	JBAF	19/02/2014			Jibar Tradeable Future	5.6800	94.3200	5.6800	94.3200	0.000	0.0000	0.0000	2,000
2014/02/18	JBAF	19/03/2014			Jibar Tradeable Future	5.7500	94.2500	5.7600	94.2400	0.174	0.0000	0.0000	4,000
2014/02/18	JBAF	16/04/2014			Jibar Tradeable Future	6.0500	93.9500	6.0100	93.9900	(0.661)	0.0000	0.0000	0
2014/02/18	JBAF	21/05/2014			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	4,000
2014/02/18	JBAF	18/06/2014			Jibar Tradeable Future	6.4100	93.5900	6.4500	93.5500	0.624	0.0000	0.0000	3,455
2014/02/18	JBAF	16/07/2014			Jibar Tradeable Future	6.4700	93.5300	6.5500	93.4500	1.236	0.0000	0.0000	1,000
2014/02/18	JBAF	17/09/2014			Jibar Tradeable Future	6.9200	93.0800	6.9700	93.0300	0.723	0.0000	0.0000	1,000
2014/02/18	JBAF	17/12/2014			Jibar Tradeable Future	7.3900	92.6100	7.4600	92.5400	0.947	0.0000	0.0000	0
2014/02/18	JBAF	18/03/2015			Jibar Tradeable Future	7.7200	92.2800	7.7800	92.2200	0.777	0.0000	0.0000	2,000
2014/02/18	JBAF	17/06/2015			Jibar Tradeable Future	7.8900	92.1100	7.9400	92.0600	0.634	0.0000	0.0000	5,200
2014/02/18	JBAF	16/09/2015			Jibar Tradeable Future	8.0600	91.9400	8.1100	91.8900	0.620	0.0000	0.0000	0
2014/02/18	JBAF	15/12/2015			Jibar Tradeable Future	8.2100	91.7900	8.2600	91.7400	0.609	0.0000	0.0000	0
2014/02/18	R023	08/05/2014			Bond Future	8.6248	96.2207	8.5770	96.5021	(0.555)	0.0000	0.0000	12,886
2014/02/18	R023	08/05/2014	7.60	Call	Bond Future	371.0600	0.3711	403.5800	0.4036	8.764	0	0	0
2014/02/18	R023	08/05/2014	7.61	Call	Bond Future	379.1500	0.3791	412.2800	0.4123	8.738	0	0	0
2014/02/18	R023	08/05/2014	7.59	Put	Bond Future	6,697.0600	6.6971	6,447.5300	6.4475	(3.726)	0	0	0
2014/02/18	R023	08/05/2014	7.61	Put	Bond Future	6,585.6400	6.5856	6,337.3400	6.3373	(3.770)	0	0	0
2014/02/18	R023	08/05/2014	7.60	Put	Bond Future	6,641.2500	6.6413	6,392.3400	6.3923	(3.748)	0	0	0
2014/02/18	R023	08/05/2014	7.59	Call	Bond Future	363.1200	0.3631	395.0200	0.3950	8.785	0	0	0
2014/02/18	R023	07/08/2014	8.51	Call	Bond Future	2,587.9900	2.5880	2,710.3000	2.7103	4.726	0	0	0
2014/02/18	R023	07/08/2014			Bond Future	8.7307	97.5300	8.6808	97.8161	(0.572)	0.0000	0.0000	0
2014/02/18	R023	07/08/2014	8.49	Call	Bond Future	2,537.7300	2.5377	2,658.4000	2.6584	4.755	0	0	0
2014/02/18	R023	07/08/2014	8.50	Call	Bond Future	2,562.7900	2.5628	2,684.2800	2.6843	4.741	0	0	0

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2014/02/18	R023	07/08/2014	8.49	Put	Bond Future	3,927.9300	3.9279	3,762.4800	3.7625	(4.212)	0	0	0
2014/02/18	R023	07/08/2014	8.51	Put	Bond Future	3,861.6900	3.8617	3,697.8800	3.6979	(4.242)	0	0	0
2014/02/18	R023	07/08/2014	8.50	Put	Bond Future	3,894.7200	3.8947	3,730.0900	3.7301	(4.227)	0	0	0
2014/02/18	R023	06/11/2014			Bond Future	8.8266	95.1657	8.7749	95.4542	(0.585)	0.0000	0.0000	0
2014/02/18	R023	06/11/2014	8.59	Put	Bond Future	4,402.1800	4.4022	4,241.7900	4.2418	(3.643)	0	0	0
2014/02/18	R023	06/11/2014	8.61	Put	Bond Future	4,339.0600	4.3391	4,180.0600	4.1801	(3.664)	0	0	0
2014/02/18	R023	06/11/2014	8.59	Call	Bond Future	3,072.0400	3.0720	3,200.1500	3.2001	4.170	0	0	0
2014/02/18	R023	06/11/2014	8.60	Put	Bond Future	4,370.5400	4.3705	4,210.8400	4.2108	(3.654)	0	0	0
2014/02/18	R023	06/11/2014	8.60	Call	Bond Future	3,097.1100	3.0971	3,225.9100	3.2259	4.159	0	0	0
2014/02/18	R023	06/11/2014	8.61	Call	Bond Future	3,122.3000	3.1223	3,251.8000	3.2518	4.148	0	0	0
2014/02/18	R157	08/05/2014	5.20	Call	Bond Future	3.2700	0.0033	3.2000	0.0032	(2.141)	0	0	0
2014/02/18	R157	08/05/2014	5.21	Call	Bond Future	3.3800	0.0034	3.3100	0.0033	(2.071)	0	0	0
2014/02/18	R157	08/05/2014			Bond Future	7.4134	109.7662	7.4043	109.7783	(0.123)	0.0000	0.0000	21,382
2014/02/18	R157	08/05/2014	5.20	Put	Bond Future	2,990.8500	2.9908	2,978.6900	2.9787	(0.407)	0	0	0
2014/02/18	R157	08/05/2014	5.19	Call	Bond Future	3.1600	0.0032	3.0900	0.0031	(2.215)	0	0	0
2014/02/18	R157	08/05/2014	5.19	Put	Bond Future	3,004.5000	3.0045	2,992.3400	2.9923	(0.405)	0	0	0
2014/02/18	R157	08/05/2014	5.21	Put	Bond Future	2,977.2000	2.9772	2,965.0400	2.9650	(0.408)	0	0	0
2014/02/18	R157	07/08/2014	6.76	Put	Bond Future	1,326.7900	1.3268	1,315.9700	1.3160	(0.816)	0	0	0
2014/02/18	R157	07/08/2014			Bond Future	7.7568	111.3896	7.7452	111.4021	(0.150)	0.0000	0.0000	0
2014/02/18	R157	07/08/2014	6.75	Put	Bond Future	1,334.7400	1.3347	1,323.9000	1.3239	(0.812)	0	0	0
2014/02/18	R157	07/08/2014	6.74	Call	Bond Future	240.5800	0.2406	242.2200	0.2422	0.682	0	0	0
2014/02/18	R157	07/08/2014	6.75	Call	Bond Future	243.2800	0.2433	244.9400	0.2449	0.682	0	0	0
2014/02/18	R157	07/08/2014	6.76	Call	Bond Future	246.2500	0.2463	247.9300	0.2479	0.682	0	0	0
2014/02/18	R157	07/08/2014	6.74	Put	Bond Future	1,342.9600	1.3430	1,332.1000	1.3321	(0.809)	0	0	0
2014/02/18	R157	06/11/2014	6.19	Put	Bond Future	1,732.8700	1.7329	1,723.2600	1.7233	(0.555)	0	0	0
2014/02/18	R157	06/11/2014			Bond Future	8.1700	106.3529	8.1576	106.3632	(0.151)	0.0000	0.0000	0
2014/02/18	R157	06/11/2014	6.21	Put	Bond Future	1,717.6900	1.7177	1,708.1100	1.7081	(0.558)	0	0	0
2014/02/18	R157	06/11/2014	6.20	Put	Bond Future	1,725.2700	1.7253	1,715.6800	1.7157	(0.556)	0	0	0
2014/02/18	R157	06/11/2014	6.21	Call	Bond Future	71.6200	0.0716	72.2900	0.0723	0.935	0	0	0
2014/02/18	R157	06/11/2014	6.19	Call	Bond Future	69.7900	0.0698	70.4300	0.0704	0.917	0	0	0
2014/02/18	R157	06/11/2014	6.20	Call	Bond Future	70.7000	0.0707	71.3600	0.0714	0.934	0	0	0
2014/02/18	R186	08/05/2014	8.75	Put	Bond Future	3,103.9400	3.1039	2,881.0200	2.8810	(7.182)	0	0	0
2014/02/18	R186	08/05/2014	7.50	Put	Bond Future	11,129.1700	11.1292	10,729.6300	10.7296	(3.590)	0	0	0
2014/02/18	R186	08/05/2014	8.25	Put	Bond Future	5,620.3000	5.6203	5,310.5900	5.3106	(5.511)	0	0	0
2014/02/18	R186	08/05/2014			Bond Future	8.7223	117.5401	8.6696	117.9769	(0.605)	0.0000	0.0000	51,204
2014/02/18	R186	08/05/2014	7.09	Put	Bond Future	14,817.0700	14.8171	14,395.1600	14.3952	(2.847)	0	0	0
2014/02/18	R186	08/05/2014	9.10	Call	Bond Future	4,973.4500	4.9735	5,247.9100	5.2479	5.519	0	0	0
2014/02/18	R186	08/05/2014	9.25	Put	Bond Future	1,527.2800	1.5273	1,388.7400	1.3887	(9.071)	0	0	10,000
2014/02/18	R186	08/05/2014	9.75	Put	Bond Future	669.3100	0.6693	594.8800	0.5949	(11.120)	0	0	6,000
2014/02/18	R186	08/05/2014	8.80	Put	Bond Future	2,906.9500	2.9069	2,692.9700	2.6930	(7.361)	0	0	900
2014/02/18	R186	08/05/2014	7.10	Call	Bond Future	137.3200	0.1373	152.5400	0.1525	11.084	0	0	0
2014/02/18	R186	08/05/2014	9.00	Put	Bond Future	2,209.9200	2.2099	2,030.9100	2.0309	(8.100)	0	0	400
2014/02/18	R186	08/05/2014	7.11	Call	Bond Future	141.0600	0.1411	156.6500	0.1566	11.052	0	0	0
2014/02/18	R186	08/05/2014	9.75	Call	Bond Future	8,729.7300	8.7297	9,092.0500	9.0921	4.150	0	0	0
2014/02/18	R186	08/05/2014	8.50	Call	Bond Future	2,381.3300	2.3813	2,550.5600	2.5506	7.107	0	0	900
2014/02/18	R186	08/05/2014	7.09	Call	Bond Future	133.6800	0.1337	148.5200	0.1485	11.101	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/18	R186	08/05/2014	9.10	Put	Bond Future	1,913.1200	1.9131	1,750.8300	1.7508	(8.483)	0	0	1,500
2014/02/18	R186	08/05/2014	9.25	Call	Bond Future	5,770.8400	5.7708	6,069.0500	6.0690	5.168	0	0	0
2014/02/18	R186	08/05/2014	8.80	Call	Bond Future	3,545.9800	3.5460	3,768.7500	3.7688	6.282	0	0	0
2014/02/18	R186	08/05/2014	8.25	Call	Bond Future	1,622.8100	1.6228	1,749.8500	1.7499	7.828	0	0	10,000
2014/02/18	R186	08/05/2014	7.11	Put	Bond Future	14,629.0800	14.6291	14,207.9200	14.2079	(2.879)	0	0	0
2014/02/18	R186	08/05/2014	8.75	Call	Bond Future	3,332.1700	3.3322	3,546.0000	3.5460	6.417	0	0	6,000
2014/02/18	R186	08/05/2014	7.50	Call	Bond Future	370.6000	0.3706	407.8100	0.4078	10.040	0	0	1,933
2014/02/18	R186	08/05/2014	8.50	Put	Bond Future	4,238.8900	4.2389	3,971.3700	3.9714	(6.311)	0	0	1,933
2014/02/18	R186	08/05/2014	7.10	Put	Bond Future	14,722.9700	14.7230	14,301.4400	14.3014	(2.863)	0	0	0
2014/02/18	R186	08/05/2014	9.00	Call	Bond Future	4,471.3600	4.4714	4,729.1000	4.7291	5.764	0	0	0
2014/02/18	R186	07/08/2014	8.31	Call	Bond Future	2,732.2000	2.7322	2,888.7900	2.8888	5.731	0	0	0
2014/02/18	R186	07/08/2014			Bond Future	8.8171	113.9843	8.7624	114.4277	(0.621)	0.0000	0.0000	0
2014/02/18	R186	07/08/2014	8.92	Put	Bond Future	4,091.4500	4.0914	3,881.7900	3.8818	(5.124)	0	0	840
2014/02/18	R186	07/08/2014	8.29	Call	Bond Future	2,673.4200	2.6734	2,827.5600	2.8276	5.766	0	0	0
2014/02/18	R186	07/08/2014	8.30	Call	Bond Future	2,702.7100	2.7027	2,858.0700	2.8581	5.748	0	0	0
2014/02/18	R186	07/08/2014	8.29	Put	Bond Future	7,048.0100	7.0480	6,758.7400	6.7587	(4.104)	0	0	0
2014/02/18	R186	07/08/2014	8.92	Call	Bond Future	4,918.7800	4.9188	5,152.5300	5.1525	4.752	0	0	0
2014/02/18	R186	07/08/2014	8.31	Put	Bond Future	6,936.5100	6.9365	6,649.6900	6.6497	(4.135)	0	0	0
2014/02/18	R186	07/08/2014	8.30	Put	Bond Future	6,992.1200	6.9921	6,704.0700	6.7041	(4.120)	0	0	0
2014/02/18	R186	06/11/2014	8.14	Call	Bond Future	2,987.3600	2.9874	3,136.5400	3.1365	4.994	0	0	0
2014/02/18	R186	06/11/2014	8.15	Put	Bond Future	9,168.6700	9.1687	8,870.9000	8.8709	(3.248)	0	0	0
2014/02/18	R186	06/11/2014			Bond Future	8.8990	115.8054	8.8425	116.2533	(0.634)	0.0000	0.0000	0
2014/02/18	R186	06/11/2014	9.17	Call	Bond Future	6,635.2600	6.6353	6,889.5100	6.8895	3.832	0	0	0
2014/02/18	R186	06/11/2014	8.15	Call	Bond Future	3,015.0500	3.0150	3,165.2200	3.1652	4.981	0	0	0
2014/02/18	R186	06/11/2014	8.16	Call	Bond Future	3,042.8900	3.0429	3,194.0600	3.1941	4.968	0	0	0
2014/02/18	R186	06/11/2014	9.17	Put	Bond Future	4,518.6300	4.5186	4,324.9400	4.3249	(4.286)	0	0	2,010
2014/02/18	R186	06/11/2014	8.14	Put	Bond Future	9,226.2900	9.2263	8,927.5300	8.9275	(3.238)	0	0	0
2014/02/18	R186	06/11/2014	8.16	Put	Bond Future	9,111.2900	9.1113	8,814.5200	8.8145	(3.257)	0	0	0
2014/02/18	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R197	08/05/2014			Bond Future	271.6733	271.6733	271.6551	271.6551	(0.007)	0.0000	0.0000	2,049
2014/02/18	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R197	08/05/2014	250.01	Call	Bond Future	21,663.3000	21.6633	21,645.0800	21.6451	(0.084)	0	0	0
2014/02/18	R197	08/05/2014	249.99	Call	Bond Future	21,683.3000	21.6833	21,665.0800	21.6651	(0.084)	0	0	0
2014/02/18	R197	08/05/2014	250.00	Call	Bond Future	21,673.3000	21.6733	21,655.0800	21.6551	(0.084)	0	0	0
2014/02/18	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R197	07/08/2014			Bond Future	269.9314	269.9314	269.9135	269.9135	(0.007)	0.0000	0.0000	0
2014/02/18	R197	07/08/2014	269.99	Put	Bond Future	58.6100	0.0586	76.4700	0.0765	30.473	0	0	0
2014/02/18	R197	07/08/2014	270.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R197	07/08/2014	270.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R197	07/08/2014	269.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R197	07/08/2014	270.01	Put	Bond Future	78.6100	0.0786	96.4700	0.0965	22.720	0	0	0
2014/02/18	R197	07/08/2014	270.00	Put	Bond Future	68.6100	0.0686	86.4700	0.0865	26.031	0	0	0
2014/02/18	R201	08/05/2014			Bond Future	6.7748	104.5810	6.7718	104.5828	(0.045)	0.0000	0.0000	0
2014/02/18	R201	08/05/2014	4.75	Call	Bond Future	5.0800	0.0051	4.9200	0.0049	(3.150)	0	0	0
2014/02/18	R201	08/05/2014	4.76	Call	Bond Future	5.2200	0.0052	5.0500	0.0051	(3.257)	0	0	0
2014/02/18	R201	08/05/2014	4.74	Call	Bond Future	4.9500	0.0050	4.7900	0.0048	(3.232)	0	0	0

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2014/02/18	R201	08/05/2014	4.76	Put	Bond Future	1,213.2900	1.2133	1,211.3300	1.2113	(0.162)	0	0	0
2014/02/18	R201	08/05/2014	4.75	Put	Bond Future	1,219.2100	1.2192	1,217.2600	1.2173	(0.160)	0	0	0
2014/02/18	R201	08/05/2014	4.74	Put	Bond Future	1,225.1400	1.2251	1,223.1900	1.2232	(0.159)	0	0	0
2014/02/18	R201	07/08/2014	5.31	Put	Bond Future	751.2500	0.7513	749.0600	0.7491	(0.292)	0	0	0
2014/02/18	R201	07/08/2014			Bond Future	7.2840	101.7159	7.2783	101.7179	(0.079)	0.0000	0.0000	0
2014/02/18	R201	07/08/2014	5.30	Put	Bond Future	754.3700	0.7544	752.1800	0.7522	(0.290)	0	0	0
2014/02/18	R201	07/08/2014	5.31	Call	Bond Future	44.0800	0.0441	43.9500	0.0439	(0.295)	0	0	0
2014/02/18	R201	07/08/2014	5.29	Call	Bond Future	43.1200	0.0431	42.9900	0.0430	(0.301)	0	0	0
2014/02/18	R201	07/08/2014	5.30	Call	Bond Future	43.6000	0.0436	43.4700	0.0435	(0.298)	0	0	0
2014/02/18	R201	07/08/2014	5.29	Put	Bond Future	757.5000	0.7575	755.3100	0.7553	(0.289)	0	0	0
2014/02/18	R202	08/05/2014	215.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R202	08/05/2014			Bond Future	208.9850	208.9850	208.9720	208.9720	(0.006)	0.0000	0.0000	44,448
2014/02/18	R202	08/05/2014	215.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R202	08/05/2014	214.99	Put	Bond Future	6,004.9900	6.0050	6,018.0200	6.0180	0.217	0	0	0
2014/02/18	R202	08/05/2014	215.01	Put	Bond Future	6,024.9900	6.0250	6,038.0200	6.0380	0.216	0	0	0
2014/02/18	R202	08/05/2014	214.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R202	08/05/2014	215.00	Put	Bond Future	6,014.9900	6.0150	6,028.0200	6.0280	0.217	0	0	0
2014/02/18	R202	07/08/2014	207.99	Call	Bond Future	1,034.0500	1.0341	1,021.3700	1.0214	(1.226)	0	0	0
2014/02/18	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R202	07/08/2014			Bond Future	209.0240	209.0240	209.0114	209.0114	(0.006)	0.0000	0.0000	0
2014/02/18	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R202	07/08/2014	208.00	Call	Bond Future	1,024.0500	1.0241	1,011.3700	1.0114	(1.238)	0	0	0
2014/02/18	R202	07/08/2014	208.01	Call	Bond Future	1,014.0500	1.0141	1,001.3700	1.0014	(1.250)	0	0	0
2014/02/18	R203	08/05/2014	5.74	Call	Bond Future	10.9700	0.0110	10.6900	0.0107	(2.552)	0	0	0
2014/02/18	R203	08/05/2014	5.76	Call	Bond Future	11.6500	0.0117	11.3600	0.0114	(2.489)	0	0	0
2014/02/18	R203	08/05/2014	6.84	Call	Bond Future	180.6100	0.1806	179.6500	0.1796	(0.532)	0	0	29
2014/02/18	R203	08/05/2014	7.40	Put	Bond Future	2,108.6500	2.1087	2,087.4400	2.0874	(1.006)	0	0	0
2014/02/18	R203	08/05/2014			Bond Future	7.9421	102.1931	7.9348	102.2145	(0.093)	0.0000	0.0000	16,394
2014/02/18	R203	08/05/2014	5.76	Put	Bond Future	6,596.2800	6.5963	6,574.6300	6.5746	(0.328)	0	0	0
2014/02/18	R203	08/05/2014	6.84	Put	Bond Future	3,442.1400	3.4421	3,419.8200	3.4198	(0.648)	0	0	0
2014/02/18	R203	08/05/2014	5.75	Put	Bond Future	6,627.3200	6.6273	6,605.6700	6.6057	(0.327)	0	0	0
2014/02/18	R203	08/05/2014	5.74	Put	Bond Future	6,658.3600	6.6584	6,636.7200	6.6367	(0.325)	0	0	0
2014/02/18	R203	08/05/2014	7.40	Call	Bond Future	520.3500	0.5203	520.5000	0.5205	0.029	0	0	16
2014/02/18	R203	08/05/2014	5.75	Call	Bond Future	11.3100	0.0113	11.0200	0.0110	(2.564)	0	0	0
2014/02/18	R203	07/08/2014	7.30	Call	Bond Future	714.2500	0.7142	716.7100	0.7167	0.344	0	0	0
2014/02/18	R203	07/08/2014			Bond Future	8.1183	103.7043	8.1102	103.7262	(0.100)	0.0000	0.0000	0
2014/02/18	R203	07/08/2014	7.31	Call	Bond Future	722.5400	0.7225	725.0400	0.7250	0.346	0	0	0
2014/02/18	R203	07/08/2014	6.84	Put	Bond Future	3,929.4900	3.9295	3,908.7200	3.9087	(0.529)	0	0	0
2014/02/18	R203	07/08/2014	7.29	Put	Bond Future	2,968.9400	2.9689	2,949.5000	2.9495	(0.655)	0	0	0
2014/02/18	R203	07/08/2014	7.31	Put	Bond Future	2,930.0800	2.9301	2,910.7200	2.9107	(0.661)	0	0	0
2014/02/18	R203	07/08/2014	7.29	Call	Bond Future	706.0200	0.7060	708.4400	0.7084	0.343	0	0	0
2014/02/18	R203	07/08/2014	7.30	Put	Bond Future	2,949.4700	2.9495	2,930.0700	2.9301	(0.658)	0	0	0
2014/02/18	R203	07/08/2014	6.84	Call	Bond Future	410.6200	0.4106	411.7100	0.4117	0.265	0	0	46
2014/02/18	R203	06/11/2014	6.86	Call	Bond Future	469.6800	0.4697	471.4800	0.4715	0.383	0	0	0
2014/02/18	R203	06/11/2014			Bond Future	8.2847	101.1947	8.2767	101.2147	(0.097)	0.0000	0.0000	0

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2014/02/18	R203	06/11/2014	6.98	Call	Bond Future	532.6500	0.5327	534.7400	0.5347	0.392	0	0	14
2014/02/18	R203	06/11/2014	6.84	Call	Bond Future	459.7700	0.4598	461.5200	0.4615	0.381	0	0	45
2014/02/18	R203	06/11/2014	6.85	Call	Bond Future	464.7000	0.4647	466.4800	0.4665	0.383	0	0	0
2014/02/18	R203	06/11/2014	6.98	Put	Bond Future	3,845.6200	3.8456	3,827.7700	3.8278	(0.464)	0	0	0
2014/02/18	R203	06/11/2014	6.84	Put	Bond Future	4,136.3200	4.1363	4,118.1300	4.1181	(0.440)	0	0	0
2014/02/18	R203	06/11/2014	6.86	Put	Bond Future	4,094.1900	4.0942	4,076.0500	4.0761	(0.443)	0	0	0
2014/02/18	R203	06/11/2014	6.85	Put	Bond Future	4,115.2300	4.1152	4,097.0700	4.0971	(0.441)	0	0	0
2014/02/18	R204	08/05/2014			Bond Future	8.1874	102.4218	8.1752	102.4677	(0.149)	0.0000	0.0000	30,006
2014/02/18	R204	08/05/2014	6.05	Call	Bond Future	13.4100	0.0134	13.2700	0.0133	(1.044)	0	0	0
2014/02/18	R204	08/05/2014	6.06	Call	Bond Future	13.8400	0.0138	13.7000	0.0137	(1.012)	0	0	0
2014/02/18	R204	08/05/2014	6.04	Call	Bond Future	12.9900	0.0130	12.8600	0.0129	(1.001)	0	0	0
2014/02/18	R204	08/05/2014	6.05	Put	Bond Future	8,463.9600	8.4640	8,417.9000	8.4179	(0.544)	0	0	0
2014/02/18	R204	08/05/2014	6.04	Put	Bond Future	8,505.0900	8.5051	8,459.0400	8.4590	(0.541)	0	0	0
2014/02/18	R204	08/05/2014	6.06	Put	Bond Future	8,422.8500	8.4228	8,376.7900	8.3768	(0.547)	0	0	0
2014/02/18	R204	07/08/2014			Bond Future	8.3388	99.9028	8.3257	99.9497	(0.157)	0.0000	0.0000	0
2014/02/18	R204	07/08/2014	7.44	Put	Bond Future	4,061.5000	4.0615	4,022.4300	4.0224	(0.962)	0	0	0
2014/02/18	R204	07/08/2014	7.46	Put	Bond Future	4,006.9900	4.0070	3,968.1100	3.9681	(0.970)	0	0	0
2014/02/18	R204	07/08/2014	7.45	Put	Bond Future	4,034.1900	4.0342	3,995.2200	3.9952	(0.966)	0	0	0
2014/02/18	R204	07/08/2014	7.78	Call	Bond Future	1,172.5600	1.1726	1,183.7600	1.1838	0.955	0	0	0
2014/02/18	R204	07/08/2014	7.46	Call	Bond Future	810.0500	0.8100	817.9900	0.8180	0.980	0	0	0
2014/02/18	R204	07/08/2014	7.44	Call	Bond Future	790.3500	0.7903	798.1000	0.7981	0.981	0	0	0
2014/02/18	R204	07/08/2014	7.78	Put	Bond Future	3,191.0000	3.1910	3,155.3800	3.1554	(1.116)	0	0	530
2014/02/18	R204	07/08/2014	7.45	Call	Bond Future	800.1500	0.8002	808.0000	0.8080	0.981	0	0	0
2014/02/18	R204	06/11/2014	7.99	Put	Bond Future	3,376.0500	3.3761	3,344.6500	3.3446	(0.930)	0	0	1,270
2014/02/18	R204	06/11/2014			Bond Future	8.4730	101.4985	8.4596	101.5439	(0.158)	0.0000	0.0000	0
2014/02/18	R204	06/11/2014	6.99	Put	Bond Future	5,873.1300	5.8731	5,834.0400	5.8340	(0.666)	0	0	0
2014/02/18	R204	06/11/2014	7.01	Put	Bond Future	5,815.3000	5.8153	5,776.3300	5.7763	(0.670)	0	0	0
2014/02/18	R204	06/11/2014	6.99	Call	Bond Future	703.5700	0.7036	709.8200	0.7098	0.888	0	0	0
2014/02/18	R204	06/11/2014	7.00	Put	Bond Future	5,844.1800	5.8442	5,805.1600	5.8052	(0.668)	0	0	0
2014/02/18	R204	06/11/2014	7.99	Call	Bond Future	1,727.8800	1.7279	1,741.8200	1.7418	0.807	0	0	0
2014/02/18	R204	06/11/2014	7.00	Call	Bond Future	710.5700	0.7106	716.8900	0.7169	0.889	0	0	0
2014/02/18	R204	06/11/2014	7.01	Call	Bond Future	717.6400	0.7176	724.0100	0.7240	0.888	0	0	0
2014/02/18	R207	08/05/2014	6.19	Put	Bond Future	10,025.1700	10.0252	9,928.5500	9.9286	(0.964)	0	0	0
2014/02/18	R207	08/05/2014	6.21	Put	Bond Future	9,928.7400	9.9287	9,832.1400	9.8321	(0.973)	0	0	0
2014/02/18	R207	08/05/2014			Bond Future	8.3752	97.3459	8.3527	97.4429	(0.268)	0.0000	0.0000	19,048
2014/02/18	R207	08/05/2014	6.20	Put	Bond Future	9,976.9400	9.9769	9,880.3300	9.8803	(0.968)	0	0	0
2014/02/18	R207	08/05/2014	6.20	Call	Bond Future	13.4200	0.0134	13.7200	0.0137	2.235	0	0	0
2014/02/18	R207	08/05/2014	6.21	Call	Bond Future	13.8600	0.0139	14.1700	0.0142	2.237	0	0	0
2014/02/18	R207	08/05/2014	6.19	Call	Bond Future	12.9900	0.0130	13.2800	0.0133	2.232	0	0	0
2014/02/18	R207	07/08/2014	7.69	Call	Bond Future	974.0900	0.9741	996.6600	0.9967	2.317	0	0	0
2014/02/18	R207	07/08/2014	7.70	Put	Bond Future	4,419.9400	4.4199	4,344.1900	4.3442	(1.714)	0	0	0
2014/02/18	R207	07/08/2014			Bond Future	8.5133	95.1440	8.4894	95.2425	(0.280)	0.0000	0.0000	0
2014/02/18	R207	07/08/2014	7.70	Call	Bond Future	985.9800	0.9860	1,008.7800	1.0088	2.312	0	0	0
2014/02/18	R207	07/08/2014	7.71	Call	Bond Future	997.9700	0.9980	1,021.0100	1.0210	2.309	0	0	0
2014/02/18	R207	07/08/2014	7.69	Put	Bond Future	4,451.2100	4.4512	4,375.2300	4.3752	(1.707)	0	0	0
2014/02/18	R207	07/08/2014	7.71	Put	Bond Future	4,388.7900	4.3888	4,313.2800	4.3133	(1.721)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/18	R207	06/11/2014	7.36	Put	Bond Future	6,237.8000	6.2378	6,160.2700	6.1603	(1.243)	0	0	0
2014/02/18	R207	06/11/2014			Bond Future	8.6295	96.6640	8.6048	96.7620	(0.286)	0.0000	0.0000	0
2014/02/18	R207	06/11/2014	7.35	Put	Bond Future	6,270.4800	6.2705	6,192.7900	6.1928	(1.239)	0	0	0
2014/02/18	R207	06/11/2014	7.36	Call	Bond Future	1,038.8300	1.0388	1,059.2900	1.0593	1.970	0	0	0
2014/02/18	R207	06/11/2014	7.34	Call	Bond Future	1,019.6200	1.0196	1,039.7600	1.0398	1.975	0	0	0
2014/02/18	R207	06/11/2014	7.35	Call	Bond Future	1,029.1900	1.0292	1,049.4900	1.0495	1.972	0	0	0
2014/02/18	R207	06/11/2014	7.34	Put	Bond Future	6,303.2500	6.3033	6,225.4000	6.2254	(1.235)	0	0	0
2014/02/18	R208	08/05/2014	6.31	Call	Bond Future	12.3100	0.0123	13.0200	0.0130	5.768	0	0	0
2014/02/18	R208	08/05/2014			Bond Future	8.4991	91.8060	8.4664	91.9641	(0.384)	0.0000	0.0000	11,022
2014/02/18	R208	08/05/2014	6.29	Call	Bond Future	11.5100	0.0115	12.1700	0.0122	5.734	0	0	0
2014/02/18	R208	08/05/2014	6.31	Put	Bond Future	11,416.0000	11.4160	11,258.5800	11.2586	(1.379)	0	0	0
2014/02/18	R208	08/05/2014	6.30	Put	Bond Future	11,471.5800	11.4716	11,314.1400	11.3141	(1.372)	0	0	0
2014/02/18	R208	08/05/2014	6.29	Put	Bond Future	11,527.2000	11.5272	11,369.7300	11.3697	(1.366)	0	0	0
2014/02/18	R208	08/05/2014	6.30	Call	Bond Future	11.9000	0.0119	12.5900	0.0126	5.798	0	0	0
2014/02/18	R208	07/08/2014	8.28	Call	Bond Future	1,889.4700	1.8895	1,949.7700	1.9498	3.191	0	0	0
2014/02/18	R208	07/08/2014			Bond Future	8.6186	93.1637	8.5843	93.3244	(0.398)	0.0000	0.0000	0
2014/02/18	R208	07/08/2014	7.80	Call	Bond Future	1,105.0900	1.1051	1,145.2200	1.1452	3.631	0	0	0
2014/02/18	R208	07/08/2014	7.79	Put	Bond Future	5,077.4900	5.0775	4,956.5100	4.9565	(2.383)	0	0	0
2014/02/18	R208	07/08/2014	7.81	Put	Bond Future	5,005.5900	5.0056	4,885.3800	4.8854	(2.402)	0	0	0
2014/02/18	R208	07/08/2014	7.80	Put	Bond Future	5,041.4600	5.0415	4,920.8700	4.9209	(2.392)	0	0	0
2014/02/18	R208	07/08/2014	8.28	Put	Bond Future	3,492.7600	3.4928	3,392.3400	3.3923	(2.875)	0	0	630
2014/02/18	R208	07/08/2014	7.81	Call	Bond Future	1,118.5500	1.1186	1,159.0600	1.1591	3.622	0	0	0
2014/02/18	R208	07/08/2014	7.79	Call	Bond Future	1,091.7500	1.0917	1,131.4900	1.1315	3.640	0	0	0
2014/02/18	R208	06/11/2014	7.46	Call	Bond Future	1,030.0700	1.0301	1,064.4000	1.0644	3.333	0	0	0
2014/02/18	R208	06/11/2014			Bond Future	8.7251	91.2517	8.6896	91.4128	(0.407)	0.0000	0.0000	0
2014/02/18	R208	06/11/2014	7.44	Call	Bond Future	1,009.3500	1.0094	1,043.1100	1.0431	3.345	0	0	0
2014/02/18	R208	06/11/2014	7.45	Call	Bond Future	1,019.6700	1.0197	1,053.7200	1.0537	3.339	0	0	0
2014/02/18	R208	06/11/2014	8.50	Put	Bond Future	3,668.8400	3.6688	3,577.3200	3.5773	(2.495)	0	0	1,520
2014/02/18	R208	06/11/2014	7.44	Put	Bond Future	7,068.7500	7.0688	6,941.3500	6.9413	(1.802)	0	0	0
2014/02/18	R208	06/11/2014	7.46	Put	Bond Future	6,991.4300	6.9914	6,864.6000	6.8646	(1.814)	0	0	0
2014/02/18	R208	06/11/2014	8.50	Call	Bond Future	2,641.8800	2.6419	2,711.5200	2.7115	2.636	0	0	0
2014/02/18	R208	06/11/2014	7.45	Put	Bond Future	7,030.0400	7.0300	6,902.9300	6.9029	(1.808)	0	0	0
2014/02/18	R209	08/05/2014	9.63	Call	Bond Future	4,649.5000	4.6495	4,928.3500	4.9283	5.997	0	0	0
2014/02/18	R209	08/05/2014			Bond Future	9.1863	73.2359	9.1290	73.6569	(0.624)	0.0000	0.0000	24,071
2014/02/18	R209	08/05/2014	7.85	Call	Bond Future	238.1400	0.2381	266.2600	0.2663	11.808	0	0	0
2014/02/18	R209	08/05/2014	9.00	Put	Bond Future	3,591.2400	3.5912	3,343.6800	3.3437	(6.893)	0	0	0
2014/02/18	R209	08/05/2014	9.50	Call	Bond Future	4,074.8400	4.0748	4,333.4600	4.3335	6.347	0	0	0
2014/02/18	R209	08/05/2014	7.86	Call	Bond Future	244.1600	0.2442	272.9100	0.2729	11.775	0	0	0
2014/02/18	R209	08/05/2014	9.75	Put	Bond Future	1,263.9200	1.2639	1,139.2900	1.1393	(9.861)	0	0	7,262
2014/02/18	R209	08/05/2014	9.85	Put	Bond Future	1,080.0200	1.0800	968.9800	0.9690	(10.281)	0	0	10,000
2014/02/18	R209	08/05/2014	8.50	Put	Bond Future	6,276.5400	6.2765	5,949.1200	5.9491	(5.217)	0	0	0
2014/02/18	R209	08/05/2014	7.84	Call	Bond Future	232.2500	0.2323	259.7500	0.2598	11.841	0	0	0
2014/02/18	R209	08/05/2014	7.85	Put	Bond Future	11,123.6300	11.1236	10,730.8000	10.7308	(3.531)	0	0	0
2014/02/18	R209	08/05/2014	9.50	Put	Bond Future	1,838.3800	1.8384	1,676.0500	1.6760	(8.830)	0	0	640
2014/02/18	R209	08/05/2014	7.84	Put	Bond Future	11,208.4000	11.2084	10,814.9500	10.8149	(3.510)	0	0	0
2014/02/18	R209	08/05/2014	9.63	Put	Bond Future	1,517.9300	1.5179	1,375.8300	1.3758	(9.361)	0	0	883

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/18	R209	08/05/2014	9.85	Call	Bond Future	5,685.7500	5.6858	5,995.6600	5.9957	5.451	0	0	0
2014/02/18	R209	08/05/2014	7.86	Put	Bond Future	11,039.1300	11.0391	10,646.9300	10.6469	(3.553)	0	0	0
2014/02/18	R209	08/05/2014	9.75	Call	Bond Future	5,205.8100	5.2058	5,502.1300	5.5021	5.692	0	0	0
2014/02/18	R209	08/05/2014	8.50	Call	Bond Future	978.2200	0.9782	1,071.7500	1.0717	9.561	0	0	640
2014/02/18	R209	08/05/2014	9.00	Call	Bond Future	2,209.6500	2.2097	2,383.0400	2.3830	7.847	0	0	640
2014/02/18	R209	07/08/2014	9.04	Put	Bond Future	5,133.3400	5.1333	4,896.4700	4.8965	(4.614)	0	0	0
2014/02/18	R209	07/08/2014			Bond Future	9.2650	74.3190	9.2060	74.7464	(0.637)	0.0000	0.0000	0
2014/02/18	R209	07/08/2014	9.06	Put	Bond Future	5,047.7400	5.0477	4,813.2300	4.8132	(4.646)	0	0	0
2014/02/18	R209	07/08/2014	9.05	Put	Bond Future	5,090.5100	5.0905	4,854.8100	4.8548	(4.630)	0	0	0
2014/02/18	R209	07/08/2014	9.05	Call	Bond Future	3,514.8600	3.5149	3,706.5600	3.7066	5.454	0	0	0
2014/02/18	R209	07/08/2014	9.06	Call	Bond Future	3,546.5500	3.5465	3,739.4400	3.7394	5.439	0	0	0
2014/02/18	R209	07/08/2014	9.04	Call	Bond Future	3,483.1100	3.4831	3,673.6400	3.6736	5.470	0	0	0
2014/02/18	R209	06/11/2014			Bond Future	9.3349	72.3582	9.2744	72.7907	(0.648)	0.0000	0.0000	0
2014/02/18	R209	06/11/2014	8.99	Put	Bond Future	6,447.3400	6.4473	6,205.3600	6.2054	(3.753)	0	0	0
2014/02/18	R209	06/11/2014	9.01	Put	Bond Future	6,358.1500	6.3582	6,118.1700	6.1182	(3.774)	0	0	0
2014/02/18	R209	06/11/2014	9.00	Put	Bond Future	6,402.7500	6.4027	6,161.7700	6.1618	(3.764)	0	0	0
2014/02/18	R209	06/11/2014	8.99	Call	Bond Future	3,926.5800	3.9266	4,117.1500	4.1171	4.853	0	0	0
2014/02/18	R209	06/11/2014	9.00	Call	Bond Future	3,956.9900	3.9570	4,148.5600	4.1486	4.841	0	0	0
2014/02/18	R209	06/11/2014	9.01	Call	Bond Future	3,987.2800	3.9873	4,179.8500	4.1799	4.830	0	0	0
2014/02/18	R210	08/05/2014			Bond Future	156.3957	156.3957	156.3859	156.3859	(0.006)	0.0000	0.0000	719
2014/02/18	R210	08/05/2014	159.99	Put	Bond Future	3,594.3200	3.5943	3,604.1300	3.6041	0.273	0	0	0
2014/02/18	R210	08/05/2014	160.01	Put	Bond Future	3,614.3200	3.6143	3,624.1300	3.6241	0.271	0	0	0
2014/02/18	R210	08/05/2014	160.00	Put	Bond Future	3,604.3200	3.6043	3,614.1300	3.6141	0.272	0	0	0
2014/02/18	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R210	07/08/2014			Bond Future	158.7272	158.7272	158.7175	158.7175	(0.006)	0.0000	0.0000	0
2014/02/18	R210	07/08/2014	159.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R210	07/08/2014	159.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R210	07/08/2014	158.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R210	07/08/2014	159.01	Put	Bond Future	282.7800	0.2828	292.5100	0.2925	3.441	0	0	0
2014/02/18	R210	07/08/2014	159.00	Put	Bond Future	272.7800	0.2728	282.5100	0.2825	3.567	0	0	0
2014/02/18	R210	07/08/2014	158.99	Put	Bond Future	262.7800	0.2628	272.5100	0.2725	3.703	0	0	0
2014/02/18	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R211	08/05/2014	130.00	Put	Bond Future	2,315.3400	2.3153	2,327.9100	2.3279	0.543	0	0	0
2014/02/18	R211	08/05/2014			Bond Future	127.6847	127.6847	127.6721	127.6721	(0.010)	0.0000	0.0000	390
2014/02/18	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R211	08/05/2014	129.99	Put	Bond Future	2,305.3400	2.3053	2,317.9100	2.3179	0.545	0	0	0
2014/02/18	R211	08/05/2014	130.01	Put	Bond Future	2,325.3400	2.3253	2,337.9100	2.3379	0.541	0	0	0
2014/02/18	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R211	07/08/2014			Bond Future	128.0333	128.0333	128.0209	128.0209	(0.010)	0.0000	0.0000	0
2014/02/18	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R211	07/08/2014	128.00	Call	Bond Future	33.3300	0.0333	20.8600	0.0209	(37.414)	0	0	0
2014/02/18	R211	07/08/2014	128.01	Call	Bond Future	23.3300	0.0233	10.8600	0.0109	(53.450)	0	0	0
2014/02/18	R211	07/08/2014	127.99	Call	Bond Future	43.3300	0.0433	30.8600	0.0309	(28.779)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/18	R211	07/08/2014	128.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R212	08/05/2014			Bond Future	128.6704	128.6704	128.6615	128.6615	(0.007)	0.0000	0.0000	21,797
2014/02/18	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R212	08/05/2014	131.99	Put	Bond Future	3,319.5600	3.3196	3,328.5300	3.3285	0.270	0	0	0
2014/02/18	R212	08/05/2014	132.01	Put	Bond Future	3,339.5600	3.3396	3,348.5300	3.3485	0.269	0	0	0
2014/02/18	R212	08/05/2014	132.00	Put	Bond Future	3,329.5600	3.3296	3,338.5300	3.3385	0.269	0	0	0
2014/02/18	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R212	07/08/2014	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R212	07/08/2014			Bond Future	128.8821	128.8821	128.8732	128.8732	(0.007)	0.0000	0.0000	0
2014/02/18	R212	07/08/2014	129.01	Put	Bond Future	127.9300	0.1279	136.7900	0.1368	6.926	0	0	0
2014/02/18	R212	07/08/2014	129.00	Put	Bond Future	117.9300	0.1179	126.7900	0.1268	7.513	0	0	0
2014/02/18	R212	07/08/2014	128.99	Put	Bond Future	107.9300	0.1079	116.7900	0.1168	8.209	0	0	0
2014/02/18	R212	07/08/2014	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R212	07/08/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R213	08/05/2014	7.65	Put	Bond Future	12,086.8000	12.0868	11,612.7700	11.6128	(3.922)	0	0	0
2014/02/18	R213	08/05/2014			Bond Future	9.1110	83.4063	9.0432	83.9085	(0.744)	0.0000	0.0000	21,730
2014/02/18	R213	08/05/2014	7.64	Put	Bond Future	12,171.7200	12.1717	11,697.0700	11.6971	(3.900)	0	0	0
2014/02/18	R213	08/05/2014	7.66	Put	Bond Future	12,002.0900	12.0021	11,528.7000	11.5287	(3.944)	0	0	0
2014/02/18	R213	08/05/2014	7.65	Call	Bond Future	190.6400	0.1906	218.7800	0.2188	14.761	0	0	0
2014/02/18	R213	08/05/2014	7.64	Call	Bond Future	185.8600	0.1859	213.3800	0.2134	14.807	0	0	0
2014/02/18	R213	08/05/2014	7.66	Call	Bond Future	195.5100	0.1955	224.2900	0.2243	14.720	0	0	0
2014/02/18	R213	07/08/2014	8.86	Call	Bond Future	3,152.2600	3.1523	3,365.2500	3.3652	6.757	0	0	0
2014/02/18	R213	07/08/2014			Bond Future	9.1965	84.6394	9.1266	85.1492	(0.760)	0.0000	0.0000	0
2014/02/18	R213	07/08/2014	8.84	Call	Bond Future	3,092.5000	3.0925	3,302.7000	3.3027	6.797	0	0	0
2014/02/18	R213	07/08/2014	8.85	Call	Bond Future	3,122.3000	3.1223	3,333.8900	3.3339	6.777	0	0	0
2014/02/18	R213	07/08/2014	8.84	Put	Bond Future	5,742.5200	5.7425	5,442.9500	5.4429	(5.217)	0	0	0
2014/02/18	R213	07/08/2014	8.86	Put	Bond Future	5,650.3500	5.6503	5,353.5700	5.3536	(5.252)	0	0	0
2014/02/18	R213	07/08/2014	8.85	Put	Bond Future	5,696.3100	5.6963	5,398.1300	5.3981	(5.235)	0	0	0
2014/02/18	R213	06/11/2014	8.84	Call	Bond Future	3,637.6800	3.6377	3,854.5600	3.8546	5.962	0	0	0
2014/02/18	R213	06/11/2014	8.85	Put	Bond Future	6,784.8800	6.7849	6,486.8800	6.4869	(4.392)	0	0	0
2014/02/18	R213	06/11/2014			Bond Future	9.2740	82.4475	9.2022	82.9636	(0.774)	0.0000	0.0000	0
2014/02/18	R213	06/11/2014	8.85	Call	Bond Future	3,666.9900	3.6670	3,885.0600	3.8851	5.947	0	0	0
2014/02/18	R213	06/11/2014	8.86	Call	Bond Future	3,696.4400	3.6964	3,915.7000	3.9157	5.932	0	0	0
2014/02/18	R213	06/11/2014	8.84	Put	Bond Future	6,831.1800	6.8312	6,531.9900	6.5320	(4.380)	0	0	0
2014/02/18	R213	06/11/2014	8.86	Put	Bond Future	6,738.8100	6.7388	6,442.0000	6.4420	(4.404)	0	0	0
2014/02/18	R214	08/05/2014			Bond Future	9.3095	73.7452	9.2470	74.2175	(0.671)	0.0000	0.0000	5,055
2014/02/18	R214	08/05/2014	9.00	Call	Bond Future	1,984.5800	1.9846	2,158.9100	2.1589	8.784	0	0	0
2014/02/18	R214	08/05/2014	8.99	Put	Bond Future	4,426.9700	4.4270	4,127.0700	4.1271	(6.774)	0	0	0
2014/02/18	R214	08/05/2014	9.01	Put	Bond Future	4,326.2400	4.3262	4,030.0500	4.0300	(6.846)	0	0	0
2014/02/18	R214	08/05/2014	9.00	Put	Bond Future	4,376.4100	4.3764	4,078.3600	4.0784	(6.810)	0	0	0
2014/02/18	R214	08/05/2014	9.01	Call	Bond Future	2,013.7600	2.0138	2,189.9500	2.1900	8.749	0	0	0
2014/02/18	R214	08/05/2014	8.99	Call	Bond Future	1,955.6600	1.9557	2,128.1400	2.1281	8.820	0	0	0
2014/02/18	R214	07/08/2014	9.54	Put	Bond Future	3,858.1900	3.8582	3,643.0700	3.6431	(5.576)	0	0	0
2014/02/18	R214	07/08/2014			Bond Future	9.3882	74.7422	9.3239	75.2217	(0.685)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/18	R214	07/08/2014	9.56	Put	Bond Future	3,790.8100	3.7908	3,578.1800	3.5782	(5.609)	0	0	0
2014/02/18	R214	07/08/2014	9.55	Put	Bond Future	3,824.3800	3.8244	3,610.5000	3.6105	(5.593)	0	0	0
2014/02/18	R214	07/08/2014	9.56	Call	Bond Future	5,045.6400	5.0456	5,312.5000	5.3125	5.289	0	0	0
2014/02/18	R214	07/08/2014	9.54	Call	Bond Future	4,968.8400	4.9688	5,233.2100	5.2332	5.321	0	0	0
2014/02/18	R214	07/08/2014	9.55	Call	Bond Future	5,007.1800	5.0072	5,272.7900	5.2728	5.305	0	0	0
2014/02/18	R214	06/11/2014	9.64	Call	Bond Future	5,867.1600	5.8672	6,140.2200	6.1402	4.654	0	0	0
2014/02/18	R214	06/11/2014			Bond Future	9.4596	72.6473	9.3936	73.1328	(0.697)	0.0000	0.0000	0
2014/02/18	R214	06/11/2014	9.65	Call	Bond Future	5,903.9100	5.9039	6,178.0200	6.1780	4.643	0	0	0
2014/02/18	R214	06/11/2014	9.66	Call	Bond Future	5,940.7500	5.9408	6,215.9100	6.2159	4.632	0	0	0
2014/02/18	R214	06/11/2014	9.64	Put	Bond Future	4,567.0200	4.5670	4,354.5500	4.3545	(4.652)	0	0	0
2014/02/18	R214	06/11/2014	9.66	Put	Bond Future	4,498.9400	4.4989	4,288.5700	4.2886	(4.676)	0	0	0
2014/02/18	R214	06/11/2014	9.65	Put	Bond Future	4,532.8700	4.5329	4,321.4500	4.3214	(4.664)	0	0	0
2014/02/18	R248	08/05/2014	9.04	Put	Bond Future	3,484.2500	3.4843	2,881.7700	2.8818	(17.292)	0	0	0
2014/02/18	R248	08/05/2014			Bond Future	9.3922	95.2057	9.3296	95.8081	(0.666)	0.0000	0.0000	13,650
2014/02/18	R248	08/05/2014	9.06	Put	Bond Future	3,280.1800	3.2802	2,677.7000	2.6777	(18.367)	0	0	0
2014/02/18	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R248	08/05/2014	9.05	Put	Bond Future	3,382.1200	3.3821	2,779.6400	2.7796	(17.814)	0	0	0
2014/02/18	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R248	07/08/2014			Bond Future	9.4741	96.4918	9.4096	97.1034	(0.681)	0.0000	0.0000	0
2014/02/18	R248	07/08/2014	9.65	Call	Bond Future	1,631.2400	1.6312	2,242.9200	2.2429	37.498	0	0	0
2014/02/18	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R248	07/08/2014	9.66	Call	Bond Future	1,722.4200	1.7224	2,334.1000	2.3341	35.513	0	0	0
2014/02/18	R248	07/08/2014	9.64	Call	Bond Future	1,539.8900	1.5399	2,151.5700	2.1516	39.722	0	0	0
2014/02/18	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R248	06/11/2014			Bond Future	9.5486	93.6061	9.4823	94.2254	(0.694)	0.0000	0.0000	0
2014/02/18	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R248	06/11/2014	9.72	Call	Bond Future	1,567.6300	1.5676	2,186.9300	2.1869	39.505	0	0	0
2014/02/18	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/18	R248	06/11/2014	9.73	Call	Bond Future	1,657.6100	1.6576	2,276.9100	2.2769	37.361	0	0	0
2014/02/18	R248	06/11/2014	9.74	Call	Bond Future	1,747.4200	1.7474	2,366.7200	2.3667	35.441	0	0	0
<b>Total</b>													<b>407246</b>