



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 27/02/2014 to 27/02/2014

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
2014/02/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/27	2025	08/05/2014			Bond Future	109.6500		109.6490		(0.001)	0.0000	0.0000	0
2014/02/27	2025	08/05/2014	110.99	Put	Bond Future	1,339.9800	1.3400	1,341.0300	1.3410	0.078	0	0	0
2014/02/27	2025	08/05/2014	111.00	Put	Bond Future	1,349.9800	1.3500	1,351.0300	1.3510	0.078	0	0	0
2014/02/27	2025	08/05/2014	111.01	Put	Bond Future	1,359.9800	1.3600	1,361.0300	1.3610	0.077	0	0	0
2014/02/27	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2025	07/08/2014	109.01	Call	Bond Future	1,149.6600	1.1497	1,148.6300	1.1486	(0.090)	0	0	0
2014/02/27	2025	07/08/2014			Bond Future	110.1597	110.1597	110.1586	110.1586	(0.001)	0.0000	0.0000	0
2014/02/27	2025	07/08/2014	108.99	Call	Bond Future	1,169.6600	1.1697	1,168.6300	1.1686	(0.088)	0	0	0
2014/02/27	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2025	07/08/2014	109.00	Call	Bond Future	1,159.6600	1.1597	1,158.6300	1.1586	(0.089)	0	0	0
2014/02/27	2030	08/05/2014			Bond Future	9.0057	93.8616	9.0354	93.6296	0.330	0.0000	0.0000	1,681
2014/02/27	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2030	08/05/2014	8.99	Put	Bond Future	122.9200	0.1229	354.9700	0.3550	188.781	0	0	0
2014/02/27	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	198.5200	0.1985	100.000	0	0	0
2014/02/27	2030	08/05/2014	9.00	Put	Bond Future	44.6500	0.0446	276.7000	0.2767	519.709	0	0	0
2014/02/27	2030	08/05/2014	9.01	Call	Bond Future	33.5300	0.0335	0.0000	0.0000	(100.000)	0	0	0
2014/02/27	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2030	07/08/2014	8.99	Put	Bond Future	829.9800	0.8300	1,065.3500	1.0653	28.359	0	0	0
2014/02/27	2030	07/08/2014			Bond Future	9.0974	91.2392	9.1281	91.0039	0.338	0.0000	0.0000	0
2014/02/27	2030	07/08/2014	9.01	Put	Bond Future	674.6300	0.6746	910.0000	0.9100	34.889	0	0	0
2014/02/27	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2030	07/08/2014	9.00	Put	Bond Future	752.2600	0.7523	987.6300	0.9876	31.288	0	0	0
2014/02/27	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2030	06/11/2014			Bond Future	9.1752	92.6785	9.2073	92.4360	0.351	0.0000	0.0000	0
2014/02/27	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2030	06/11/2014	8.99	Put	Bond Future	1,414.7100	1.4147	1,657.2900	1.6573	17.147	0	0	0
2014/02/27	2030	06/11/2014	9.01	Put	Bond Future	1,260.3800	1.2604	1,502.9600	1.5030	19.247	0	0	0
2014/02/27	2030	06/11/2014	9.00	Put	Bond Future	1,337.5000	1.3375	1,580.0800	1.5801	18.137	0	0	0
2014/02/27	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2037	08/05/2014			Bond Future	9.1911	95.8284	9.2311	95.4707	0.435	0.0000	0.0000	5,914
2014/02/27	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2037	08/05/2014	9.38	Call	Bond Future	1,669.8600	1.6699	1,312.1600	1.3122	(21.421)	0	0	0
2014/02/27	2037	08/05/2014	9.39	Call	Bond Future	1,756.9200	1.7569	1,399.2200	1.3992	(20.359)	0	0	0
2014/02/27	2037	08/05/2014	9.37	Call	Bond Future	1,582.6600	1.5827	1,224.9600	1.2250	(22.601)	0	0	0
2014/02/27	2037	07/08/2014	9.06	Put	Bond Future	1,950.1200	1.9501	2,313.0300	2.3130	18.610	0	0	0
2014/02/27	2037	07/08/2014			Bond Future	9.2774	92.9846	9.3186	92.6217	0.445	0.0000	0.0000	3,280
2014/02/27	2037	07/08/2014	9.05	Put	Bond Future	2,041.4200	2.0414	2,404.3300	2.4043	17.777	0	0	0
2014/02/27	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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2014/02/27	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2037	07/08/2014	9.04	Put	Bond Future	2,132.8600	2.1329	2,495.7700	2.4958	17.015	0	0	0
2014/02/27	2037	06/11/2014	9.69	Call	Bond Future	2,878.4400	2.8784	2,506.2100	2.5062	(12.932)	0	0	0
2014/02/27	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2037	06/11/2014			Bond Future	9.3507	94.3343	9.3936	93.9621	0.459	0.0000	0.0000	0
2014/02/27	2037	06/11/2014	9.70	Call	Bond Future	2,961.0600	2.9611	2,588.8300	2.5888	(12.571)	0	0	0
2014/02/27	2037	06/11/2014	9.71	Call	Bond Future	3,043.5600	3.0436	2,671.3300	2.6713	(12.230)	0	0	0
2014/02/27	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2038	08/05/2014			Bond Future	108.5899	108.5899	108.5897	108.5897	0.000	0.0000	0.0000	57
2014/02/27	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2038	08/05/2014	108.99	Put	Bond Future	400.0600	0.4001	400.2600	0.4003	0.050	0	0	0
2014/02/27	2038	08/05/2014	109.01	Put	Bond Future	420.0600	0.4201	420.2600	0.4203	0.048	0	0	0
2014/02/27	2038	08/05/2014	109.00	Put	Bond Future	410.0600	0.4101	410.2600	0.4103	0.049	0	0	0
2014/02/27	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2038	07/08/2014			Bond Future	108.9433	108.9433	108.9433	108.9433	0.000	0.0000	0.0000	0
2014/02/27	2038	07/08/2014	106.00	Call	Bond Future	2,943.3400	2.9433	2,943.3400	2.9433	0.000	0	0	0
2014/02/27	2038	07/08/2014	106.01	Call	Bond Future	2,933.3400	2.9333	2,933.3400	2.9333	0.000	0	0	0
2014/02/27	2038	07/08/2014	105.99	Call	Bond Future	2,953.3400	2.9533	2,953.3400	2.9533	0.000	0	0	0
2014/02/27	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2046	08/05/2014			Bond Future	106.0495	106.0495	106.9951	106.9951	0.892	0.0000	0.0000	1,938
2014/02/27	2046	08/05/2014	104.35	Call	Bond Future	1,699.4800	1.6995	2,645.1300	2.6451	55.643	0	0	0
2014/02/27	2046	08/05/2014	104.36	Call	Bond Future	1,689.4800	1.6895	2,635.1300	2.6351	55.973	0	0	0
2014/02/27	2046	08/05/2014	104.34	Call	Bond Future	1,709.4800	1.7095	2,655.1300	2.6551	55.318	0	0	0
2014/02/27	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2046	07/08/2014			Bond Future	107.6278	107.6278	108.5878	108.5878	0.892	0.0000	0.0000	0
2014/02/27	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2046	07/08/2014	104.44	Call	Bond Future	3,187.8400	3.1878	4,147.7600	4.1478	30.112	0	0	0
2014/02/27	2046	07/08/2014	104.45	Call	Bond Future	3,177.8400	3.1778	4,137.7600	4.1378	30.207	0	0	0
2014/02/27	2046	07/08/2014	104.43	Call	Bond Future	3,197.8400	3.1978	4,157.7600	4.1578	30.018	0	0	0
2014/02/27	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2046	06/11/2014	104.45	Call	Bond Future	3,550.5400	3.5505	4,521.5200	4.5215	27.347	0	0	0
2014/02/27	2046	06/11/2014			Bond Future	108.0005	108.0005	108.9715	108.9715	0.899	0.0000	0.0000	0
2014/02/27	2046	06/11/2014	104.43	Call	Bond Future	3,570.5400	3.5705	4,541.5200	4.5415	27.194	0	0	0
2014/02/27	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2046	06/11/2014	104.44	Call	Bond Future	3,560.5400	3.5605	4,531.5200	4.5315	27.271	0	0	0

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2014/02/27	2050	08/05/2014	114.99	Put	Bond Future	1,349.2600	1.3493	1,349.2600	1.3493	0.000	0	0	0
2014/02/27	2050	08/05/2014			Bond Future	113.6407	113.6407	113.6407	113.6407	0.000	0.0000	0.0000	472
2014/02/27	2050	08/05/2014	115.01	Put	Bond Future	1,369.2600	1.3693	1,369.2600	1.3693	0.000	0	0	0
2014/02/27	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2050	08/05/2014	115.00	Put	Bond Future	1,359.2600	1.3593	1,359.2600	1.3593	0.000	0	0	0
2014/02/27	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2050	07/08/2014			Bond Future	113.9284	113.9284	113.9286	113.9286	0.000	0.0000	0.0000	0
2014/02/27	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	2050	07/08/2014	112.00	Call	Bond Future	1,928.3800	1.9284	1,928.6500	1.9287	0.014	0	0	0
2014/02/27	2050	07/08/2014	112.01	Call	Bond Future	1,918.3800	1.9184	1,918.6500	1.9187	0.014	0	0	0
2014/02/27	2050	07/08/2014	111.99	Call	Bond Future	1,938.3800	1.9384	1,938.6500	1.9387	0.014	0	0	0
2014/02/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	AL37	08/05/2014			Index Future	408.6950	408.6950	408.3140	408.3140	(0.093)	0.0000	0.0000	0
2014/02/27	AL37	07/08/2014			Index Future	414.7270	414.7270	414.3410	414.3410	(0.093)	0.0000	0.0000	0
2014/02/27	AL7T	08/05/2014			Index Future	479.6990	479.6990	479.1220	479.1220	(0.120)	0.0000	0.0000	1
2014/02/27	AL7T	07/08/2014			Index Future	486.7790	486.7790	486.1940	486.1940	(0.120)	0.0000	0.0000	0
2014/02/27	ALBI	08/05/2014			Index Future	437.6200	437.6200	436.8080	436.8080	(0.186)	0.0000	0.0000	728
2014/02/27	ALBI	07/08/2014			Index Future	444.0790	444.0790	443.2550	443.2550	(0.186)	0.0000	0.0000	0
2014/02/27	ALBI	06/11/2014			Index Future	451.0730	451.0730	450.2190	450.2190	(0.189)	0.0000	0.0000	0
2014/02/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	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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2014/02/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/27	EL28	08/05/2014	114.01	Call	Bond Future	296.3300	0.2963	1,048.5900	1.0486	253.859	0	0	0
2014/02/27	EL28	08/05/2014			Bond Future	114.3063	114.3063	115.0586	115.0586	0.658	0.0000	0.0000	0
2014/02/27	EL28	08/05/2014	113.99	Call	Bond Future	316.3300	0.3163	1,068.5900	1.0686	237.809	0	0	0
2014/02/27	EL28	08/05/2014	114.00	Call	Bond Future	306.3300	0.3063	1,058.5900	1.0586	245.572	0	0	0
2014/02/27	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	EL28	07/08/2014	114.00	Call	Bond Future	2,007.5300	2.0075	2,771.1200	2.7711	38.036	0	0	0
2014/02/27	EL28	07/08/2014			Bond Future	116.0075	116.0075	116.7711	116.7711	0.658	0.0000	0.0000	0

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2014/02/27	EL28	07/08/2014	114.01	Call	Bond Future	1,997.5300	1.9975	2,761.1200	2.7611	38.227	0	0	0
2014/02/27	EL28	07/08/2014	113.99	Call	Bond Future	2,017.5300	2.0175	2,781.1200	2.7811	37.848	0	0	0
2014/02/27	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	ES33	08/05/2014	9.55	Put	Bond Future	1,959.4100	1.9594	2,209.7400	2.2097	12.776	0	0	0
2014/02/27	ES33	08/05/2014			Bond Future	9.8153	81.2915	9.8499	81.0412	0.353	0.0000	0.0000	6,292
2014/02/27	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	ES33	08/05/2014	9.54	Put	Bond Future	2,034.7000	2.0347	2,285.0300	2.2850	12.303	0	0	0
2014/02/27	ES33	08/05/2014	9.56	Put	Bond Future	1,884.2200	1.8842	2,134.5500	2.1346	13.286	0	0	0
2014/02/27	ES33	07/08/2014			Bond Future	9.9198	82.3830	9.9555	82.1290	0.360	0.0000	0.0000	0
2014/02/27	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	ES33	07/08/2014	10.14	Call	Bond Future	1,545.0600	1.5451	1,291.0500	1.2910	(16.440)	0	0	0
2014/02/27	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	ES33	07/08/2014	10.15	Call	Bond Future	1,614.1000	1.6141	1,360.0900	1.3601	(15.737)	0	0	0
2014/02/27	ES33	07/08/2014	10.16	Call	Bond Future	1,683.0500	1.6831	1,429.0400	1.4290	(15.092)	0	0	0
2014/02/27	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	ES33	06/11/2014			Bond Future	10.0188	79.8974	10.0561	79.6363	0.373	0.0000	0.0000	0
2014/02/27	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	ES33	06/11/2014	10.29	Call	Bond Future	1,865.2400	1.8652	1,604.1100	1.6041	(14.000)	0	0	0
2014/02/27	ES33	06/11/2014	10.30	Call	Bond Future	1,932.7000	1.9327	1,671.5700	1.6716	(13.511)	0	0	0
2014/02/27	ES33	06/11/2014	10.31	Call	Bond Future	2,000.0600	2.0001	1,738.9300	1.7389	(13.056)	0	0	0
2014/02/27	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	GOVI	08/05/2014			GOVI	436.5750	436.5750	435.8110	435.8110	(0.175)	0.0000	0.0000	298
2014/02/27	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	GOVI	08/05/2014	441.99	Put	GOVI	54,150.0000	5.4150	61,790.0000	6.1790	14.109	0	0	0
2014/02/27	GOVI	08/05/2014	442.01	Put	GOVI	54,350.0000	5.4350	61,990.0000	6.1990	14.057	0	0	0
2014/02/27	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	GOVI	08/05/2014	442.00	Put	GOVI	54,250.0000	5.4250	61,890.0000	6.1890	14.083	0	0	0
2014/02/27	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	GOVI	07/08/2014			GOVI	443.0190	443.0190	442.2430	442.2430	(0.175)	0.0000	0.0000	175
2014/02/27	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	GOVI	07/08/2014	459.99	Put	GOVI	169,710.0000	16.9710	177,470.0000	17.7470	4.573	0	0	0
2014/02/27	GOVI	07/08/2014	460.01	Put	GOVI	169,910.0000	16.9910	177,670.0000	17.7670	4.567	0	0	0
2014/02/27	GOVI	07/08/2014	460.00	Put	GOVI	169,810.0000	16.9810	177,570.0000	17.7570	4.570	0	0	0
2014/02/27	GOVI	06/11/2014	449.01	Call	GOVI	9,860.0000	0.9860	1,810.0000	0.1810	(81.643)	0	0	0
2014/02/27	GOVI	06/11/2014			GOVI	449.9960	449.9960	449.1910	449.1910	(0.179)	0.0000	0.0000	0
2014/02/27	GOVI	06/11/2014	448.99	Call	GOVI	10,060.0000	1.0060	2,010.0000	0.2010	(80.020)	0	0	0
2014/02/27	GOVI	06/11/2014	449.00	Call	GOVI	9,960.0000	0.9960	1,910.0000	0.1910	(80.823)	0	0	0
2014/02/27	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/02/27	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/27	IGOV	08/05/2014			Index Future	200.4860	200.4860	200.6890	200.6890	0.101	0.0000	0.0000	1,266
2014/02/27	IGOV	07/08/2014			Index Future	203.4700	203.4700	203.6760	203.6760	0.101	0.0000	0.0000	90
2014/02/27	IGOV	06/11/2014			Index Future	206.6980	206.6980	206.9000	206.9000	0.098	0.0000	0.0000	0
2014/02/27	ILBI	08/05/2014			Index Future	542.8640	542.8640	543.4560	543.4560	0.109	0.0000	0.0000	0
2014/02/27	ILBI	07/08/2014			Index Future	550.7240	550.7240	551.3240	551.3240	0.109	0.0000	0.0000	210
2014/02/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/02/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/02/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/27	JBAF	19/03/2014			Jibar Tradeable Future	5.7500	94.2500	5.7600	94.2400	0.174	0.0000	0.0000	4,000
2014/02/27	JBAF	16/04/2014			Jibar Tradeable Future	5.9400	94.0600	5.9600	94.0400	0.337	0.0000	0.0000	0
2014/02/27	JBAF	21/05/2014			Jibar Tradeable Future	6.0400	93.9600	6.0600	93.9400	0.331	0.0000	0.0000	4,000
2014/02/27	JBAF	18/06/2014			Jibar Tradeable Future	6.3600	93.6400	6.4100	93.5900	0.786	0.0000	0.0000	2,000
2014/02/27	JBAF	16/07/2014			Jibar Tradeable Future	6.4600	93.5400	6.5100	93.4900	0.774	0.0000	0.0000	1,000
2014/02/27	JBAF	20/08/2014			Jibar Tradeable Future	6.7300	93.2700	6.7600	93.2400	0.446	0.0000	0.0000	600
2014/02/27	JBAF	17/09/2014			Jibar Tradeable Future	6.8300	93.1700	6.8600	93.1400	0.439	0.0000	0.0000	1,000
2014/02/27	JBAF	17/12/2014			Jibar Tradeable Future	7.4100	92.5900	7.4800	92.5200	0.945	0.0000	0.0000	0
2014/02/27	JBAF	18/03/2015			Jibar Tradeable Future	7.6700	92.3300	7.7600	92.2400	1.173	0.0000	0.0000	2,850
2014/02/27	JBAF	17/06/2015			Jibar Tradeable Future	7.8100	92.1900	7.9100	92.0900	1.280	0.0000	0.0000	5,400
2014/02/27	JBAF	16/09/2015			Jibar Tradeable Future	7.9600	92.0400	8.0700	91.9300	1.382	0.0000	0.0000	0
2014/02/27	JBAF	15/12/2015			Jibar Tradeable Future	8.1000	91.9000	8.2200	91.7800	1.481	0.0000	0.0000	0
2014/02/27	R023	08/05/2014			Bond Future	8.5290	96.7855	8.5537	96.6397	0.289	0.0000	0.0000	12,886
2014/02/27	R023	08/05/2014	7.60	Call	Bond Future	380.3900	0.3804	351.3800	0.3514	(7.626)	0	0	0
2014/02/27	R023	08/05/2014	7.61	Call	Bond Future	389.0600	0.3891	359.5700	0.3596	(7.580)	0	0	0
2014/02/27	R023	08/05/2014	7.59	Put	Bond Future	6,141.0400	6.1410	6,258.3400	6.2583	1.910	0	0	0
2014/02/27	R023	08/05/2014	7.61	Put	Bond Future	6,030.7800	6.0308	6,147.1100	6.1471	1.929	0	0	0
2014/02/27	R023	08/05/2014	7.60	Put	Bond Future	6,085.8100	6.0858	6,202.6200	6.2026	1.919	0	0	0
2014/02/27	R023	08/05/2014	7.59	Call	Bond Future	371.8700	0.3719	343.3500	0.3434	(7.669)	0	0	0
2014/02/27	R023	07/08/2014	8.51	Call	Bond Future	2,769.9600	2.7700	2,689.9700	2.6900	(2.888)	0	0	0
2014/02/27	R023	07/08/2014			Bond Future	8.6313	98.1012	8.6569	97.9533	0.298	0.0000	0.0000	0
2014/02/27	R023	07/08/2014	8.49	Call	Bond Future	2,716.5000	2.7165	2,637.4100	2.6374	(2.911)	0	0	0
2014/02/27	R023	07/08/2014	8.50	Call	Bond Future	2,743.1500	2.7431	2,663.6100	2.6636	(2.900)	0	0	0

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2014/02/27	R023	07/08/2014	8.49	Put	Bond Future	3,535.4300	3.5354	3,604.3200	3.6043	1.949	0	0	0
2014/02/27	R023	07/08/2014	8.51	Put	Bond Future	3,472.3900	3.4724	3,540.3800	3.5404	1.958	0	0	0
2014/02/27	R023	07/08/2014	8.50	Put	Bond Future	3,503.8100	3.5038	3,572.2500	3.5723	1.953	0	0	0
2014/02/27	R023	06/11/2014			Bond Future	8.7263	95.7264	8.7538	95.5725	0.315	0.0000	0.0000	0
2014/02/27	R023	06/11/2014	8.59	Put	Bond Future	4,043.3800	4.0434	4,115.9600	4.1160	1.795	0	0	0
2014/02/27	R023	06/11/2014	8.61	Put	Bond Future	3,982.9400	3.9829	4,054.7500	4.0548	1.803	0	0	0
2014/02/27	R023	06/11/2014	8.59	Call	Bond Future	3,273.9600	3.2740	3,192.5700	3.1926	(2.486)	0	0	0
2014/02/27	R023	06/11/2014	8.60	Put	Bond Future	4,013.0800	4.0131	4,085.2800	4.0853	1.799	0	0	0
2014/02/27	R023	06/11/2014	8.60	Call	Bond Future	3,300.3700	3.3004	3,218.6000	3.2186	(2.478)	0	0	0
2014/02/27	R023	06/11/2014	8.61	Call	Bond Future	3,326.9000	3.3269	3,244.7400	3.2447	(2.470)	0	0	0
2014/02/27	R157	08/05/2014	5.20	Call	Bond Future	2.7200	0.0027	2.3400	0.0023	(13.971)	0	0	0
2014/02/27	R157	08/05/2014			Bond Future	7.3302	109.8765	7.3558	109.8425	0.350	0.0000	0.0000	22,526
2014/02/27	R157	08/05/2014	5.21	Call	Bond Future	2.8200	0.0028	2.4200	0.0024	(14.184)	0	0	0
2014/02/27	R157	08/05/2014	5.19	Call	Bond Future	2.6300	0.0026	2.2600	0.0023	(14.068)	0	0	0
2014/02/27	R157	08/05/2014	5.20	Put	Bond Future	2,880.0200	2.8800	2,913.6300	2.9136	1.167	0	0	0
2014/02/27	R157	08/05/2014	5.19	Put	Bond Future	2,893.6900	2.8937	2,927.3100	2.9273	1.162	0	0	0
2014/02/27	R157	08/05/2014	5.21	Put	Bond Future	2,866.3600	2.8664	2,899.9500	2.9000	1.172	0	0	0
2014/02/27	R157	07/08/2014	6.76	Put	Bond Future	1,229.7900	1.2298	1,253.4000	1.2534	1.920	0	0	0
2014/02/27	R157	07/08/2014			Bond Future	7.6557	111.4985	7.6876	111.4641	0.417	0.0000	0.0000	13,000
2014/02/27	R157	07/08/2014	6.75	Put	Bond Future	1,237.8100	1.2378	1,261.5100	1.2615	1.915	0	0	0
2014/02/27	R157	07/08/2014	6.74	Call	Bond Future	252.3800	0.2524	241.7800	0.2418	(4.200)	0	0	0
2014/02/27	R157	07/08/2014	6.75	Call	Bond Future	255.2500	0.2552	244.5600	0.2446	(4.188)	0	0	0
2014/02/27	R157	07/08/2014	6.76	Call	Bond Future	258.1500	0.2582	247.3700	0.2474	(4.176)	0	0	0
2014/02/27	R157	07/08/2014	6.74	Put	Bond Future	1,245.8600	1.2459	1,269.6500	1.2697	1.910	0	0	0
2014/02/27	R157	06/11/2014	6.19	Put	Bond Future	1,722.9600	1.7230	1,754.7100	1.7547	1.843	0	0	0
2014/02/27	R157	06/11/2014			Bond Future	8.0639	106.4409	8.1110	106.4018	0.584	0.0000	0.0000	0
2014/02/27	R157	06/11/2014	6.21	Put	Bond Future	1,708.8100	1.7088	1,740.4500	1.7404	1.852	0	0	0
2014/02/27	R157	06/11/2014	6.20	Put	Bond Future	1,715.8700	1.7159	1,747.5700	1.7476	1.847	0	0	0
2014/02/27	R157	06/11/2014	6.21	Call	Bond Future	150.7700	0.1508	143.3000	0.1433	(4.955)	0	0	0
2014/02/27	R157	06/11/2014	6.19	Call	Bond Future	147.9100	0.1479	140.5500	0.1405	(4.976)	0	0	0
2014/02/27	R157	06/11/2014	6.20	Call	Bond Future	149.3300	0.1493	141.9200	0.1419	(4.962)	0	0	0
2014/02/27	R186	08/05/2014	8.75	Put	Bond Future	2,430.9400	2.4309	2,535.5400	2.5355	4.303	0	0	0
2014/02/27	R186	08/05/2014	7.50	Put	Bond Future	10,135.2900	10.1353	10,387.6000	10.3876	2.489	0	0	0
2014/02/27	R186	08/05/2014	8.25	Put	Bond Future	4,755.9500	4.7560	4,926.1600	4.9262	3.579	0	0	0
2014/02/27	R186	08/05/2014	8.40	Call	Bond Future	2,237.5500	2.2375	2,095.7900	2.0958	(6.336)	0	0	1,000
2014/02/27	R186	08/05/2014			Bond Future	8.6024	118.5372	8.6373	118.2453	0.407	0.0000	0.0000	51,204
2014/02/27	R186	08/05/2014	7.09	Put	Bond Future	13,811.8800	13.8119	14,087.4800	14.0875	1.995	0	0	0
2014/02/27	R186	08/05/2014	9.75	Put	Bond Future	417.4700	0.4175	439.3400	0.4393	5.239	0	0	6,000
2014/02/27	R186	08/05/2014	9.10	Call	Bond Future	5,456.8300	5.4568	5,231.0200	5.2310	(4.138)	0	0	0
2014/02/27	R186	08/05/2014	9.25	Put	Bond Future	1,081.0300	1.0810	1,133.7400	1.1337	4.876	0	0	10,000
2014/02/27	R186	08/05/2014	8.80	Put	Bond Future	2,256.2100	2.2562	2,354.7600	2.3548	4.368	0	0	900
2014/02/27	R186	08/05/2014	7.10	Call	Bond Future	129.2700	0.1293	112.5700	0.1126	(12.919)	0	0	0
2014/02/27	R186	08/05/2014	9.00	Put	Bond Future	1,650.3600	1.6504	1,726.4700	1.7265	4.612	0	0	400
2014/02/27	R186	08/05/2014	7.11	Call	Bond Future	133.0500	0.1330	115.9500	0.1160	(12.852)	0	0	0
2014/02/27	R186	08/05/2014	9.75	Call	Bond Future	9,474.9800	9.4750	9,204.9500	9.2050	(2.850)	0	0	0
2014/02/27	R186	08/05/2014	8.50	Call	Bond Future	2,600.9700	2.6010	2,445.8300	2.4458	(5.965)	0	0	900

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/27	R186	08/05/2014	7.09	Call	Bond Future	125.5800	0.1256	109.2800	0.1093	(12.980)	0	0	0
2014/02/27	R186	08/05/2014	9.10	Put	Bond Future	1,399.4100	1.3994	1,465.5000	1.4655	4.723	0	0	1,500
2014/02/27	R186	08/05/2014	9.25	Call	Bond Future	6,321.6800	6.3217	6,082.4900	6.0825	(3.784)	0	0	0
2014/02/27	R186	08/05/2014	8.80	Call	Bond Future	3,892.3300	3.8923	3,698.9800	3.6990	(4.967)	0	0	0
2014/02/27	R186	08/05/2014	8.25	Call	Bond Future	1,755.5500	1.7556	1,633.8600	1.6339	(6.932)	0	0	10,000
2014/02/27	R186	08/05/2014	7.11	Put	Bond Future	13,623.9800	13.6240	13,898.7800	13.8988	2.017	0	0	0
2014/02/27	R186	08/05/2014	8.50	Put	Bond Future	3,461.4400	3.4614	3,598.2000	3.5982	3.951	0	0	1,933
2014/02/27	R186	08/05/2014	8.75	Call	Bond Future	3,656.2600	3.6563	3,468.9600	3.4690	(5.123)	0	0	6,000
2014/02/27	R186	08/05/2014	7.50	Call	Bond Future	373.8100	0.3738	334.2200	0.3342	(10.591)	0	0	1,933
2014/02/27	R186	08/05/2014	8.40	Put	Bond Future	3,947.4000	3.9474	4,097.5400	4.0975	3.804	0	0	0
2014/02/27	R186	08/05/2014	7.10	Put	Bond Future	13,717.8300	13.7178	13,993.0300	13.9930	2.006	0	0	0
2014/02/27	R186	08/05/2014	9.00	Call	Bond Future	4,908.8900	4.9089	4,693.1000	4.6931	(4.396)	0	0	0
2014/02/27	R186	07/08/2014	8.31	Call	Bond Future	3,011.3600	3.0114	2,879.9900	2.8800	(4.362)	0	0	0
2014/02/27	R186	07/08/2014			Bond Future	8.6930	114.9932	8.7293	114.6972	0.417	0.0000	0.0000	0
2014/02/27	R186	07/08/2014	8.92	Put	Bond Future	3,545.5800	3.5456	3,656.5400	3.6565	3.130	0	0	840
2014/02/27	R186	07/08/2014	8.29	Call	Bond Future	2,946.7100	2.9467	2,817.1500	2.8171	(4.397)	0	0	0
2014/02/27	R186	07/08/2014	8.30	Call	Bond Future	2,978.9300	2.9789	2,848.4600	2.8485	(4.380)	0	0	0
2014/02/27	R186	07/08/2014	8.29	Put	Bond Future	6,312.4000	6.3124	6,478.9200	6.4789	2.638	0	0	0
2014/02/27	R186	07/08/2014	8.31	Put	Bond Future	6,206.7700	6.2068	6,371.4800	6.3715	2.654	0	0	0
2014/02/27	R186	07/08/2014	8.92	Call	Bond Future	5,381.8100	5.3818	5,196.6900	5.1967	(3.440)	0	0	0
2014/02/27	R186	07/08/2014	8.30	Put	Bond Future	6,259.4400	6.2594	6,425.0500	6.4250	2.646	0	0	0
2014/02/27	R186	06/11/2014	8.15	Put	Bond Future	8,440.2000	8.4402	8,622.0400	8.6220	2.154	0	0	0
2014/02/27	R186	06/11/2014	8.14	Call	Bond Future	3,258.4100	3.2584	3,135.8400	3.1358	(3.762)	0	0	0
2014/02/27	R186	06/11/2014			Bond Future	8.7733	116.8066	8.8114	116.5015	0.435	0.0000	0.0000	0
2014/02/27	R186	06/11/2014	9.17	Call	Bond Future	7,148.4100	7.1484	6,952.0900	6.9521	(2.746)	0	0	0
2014/02/27	R186	06/11/2014	8.15	Call	Bond Future	3,287.8100	3.2878	3,164.5100	3.1645	(3.750)	0	0	0
2014/02/27	R186	06/11/2014	8.16	Call	Bond Future	3,317.3700	3.3174	3,193.3400	3.1933	(3.739)	0	0	0
2014/02/27	R186	06/11/2014	9.17	Put	Bond Future	4,030.5500	4.0306	4,139.3700	4.1394	2.700	0	0	2,010
2014/02/27	R186	06/11/2014	8.14	Put	Bond Future	8,496.1100	8.4961	8,678.6800	8.6787	2.149	0	0	0
2014/02/27	R186	06/11/2014	8.16	Put	Bond Future	8,384.5400	8.3845	8,565.6500	8.5657	2.160	0	0	0
2014/02/27	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R197	08/05/2014			Bond Future	273.6410	273.6410	273.6378	273.6378	(0.001)	0.0000	0.0000	2,049
2014/02/27	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R197	08/05/2014	250.01	Call	Bond Future	23,630.9700	23.6310	23,627.8400	23.6278	(0.013)	0	0	0
2014/02/27	R197	08/05/2014	249.99	Call	Bond Future	23,650.9700	23.6510	23,647.8400	23.6478	(0.013)	0	0	0
2014/02/27	R197	08/05/2014	250.00	Call	Bond Future	23,640.9700	23.6410	23,637.8400	23.6378	(0.013)	0	0	0
2014/02/27	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R197	07/08/2014			Bond Future	271.9099	271.9099	271.9072	271.9072	(0.001)	0.0000	0.0000	0
2014/02/27	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R197	07/08/2014	270.00	Call	Bond Future	1,909.8800	1.9099	1,907.2200	1.9072	(0.139)	0	0	0
2014/02/27	R197	07/08/2014	270.01	Call	Bond Future	1,899.8800	1.8999	1,897.2200	1.8972	(0.140)	0	0	0
2014/02/27	R197	07/08/2014	269.99	Call	Bond Future	1,919.8800	1.9199	1,917.2200	1.9172	(0.139)	0	0	0
2014/02/27	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R201	08/05/2014			Bond Future	6.7253	104.6104	6.7553	104.5926	0.447	0.0000	0.0000	0
2014/02/27	R201	08/05/2014	4.75	Call	Bond Future	4.3900	0.0044	3.8500	0.0039	(12.301)	0	0	0

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2014/02/27	R201	08/05/2014	4.76	Call	Bond Future	4.5100	0.0045	3.9600	0.0040	(12.195)	0	0	0
2014/02/27	R201	08/05/2014	4.74	Call	Bond Future	4.2700	0.0043	3.7400	0.0037	(12.412)	0	0	0
2014/02/27	R201	08/05/2014	4.76	Put	Bond Future	1,183.1700	1.1832	1,200.4600	1.2005	1.461	0	0	0
2014/02/27	R201	08/05/2014	4.75	Put	Bond Future	1,189.1100	1.1891	1,206.4100	1.2064	1.455	0	0	0
2014/02/27	R201	08/05/2014	4.74	Put	Bond Future	1,195.0500	1.1950	1,212.3600	1.2124	1.448	0	0	0
2014/02/27	R201	07/08/2014	5.31	Put	Bond Future	724.0000	0.7240	739.1300	0.7391	2.090	0	0	0
2014/02/27	R201	07/08/2014			Bond Future	7.2075	101.7431	7.2580	101.7251	0.701	0.0000	0.0000	0
2014/02/27	R201	07/08/2014	5.30	Put	Bond Future	727.1100	0.7271	742.2600	0.7423	2.084	0	0	0
2014/02/27	R201	07/08/2014	5.31	Call	Bond Future	44.0700	0.0441	41.2100	0.0412	(6.490)	0	0	0
2014/02/27	R201	07/08/2014	5.29	Call	Bond Future	43.0900	0.0431	40.2800	0.0403	(6.521)	0	0	0
2014/02/27	R201	07/08/2014	5.30	Call	Bond Future	43.5800	0.0436	40.7400	0.0407	(6.517)	0	0	0
2014/02/27	R201	07/08/2014	5.29	Put	Bond Future	730.2300	0.7302	745.4100	0.7454	2.079	0	0	0
2014/02/27	R202	08/05/2014	215.00	Call	Bond Future	3,986.4000	3.9864	3,952.0000	3.9520	(0.863)	0	0	0
2014/02/27	R202	08/05/2014			Bond Future	213.2261	213.2261	213.2245	213.2245	(0.001)	0.0000	0.0000	44,448
2014/02/27	R202	08/05/2014	215.01	Call	Bond Future	3,982.1000	3.9821	3,947.7000	3.9477	(0.864)	0	0	0
2014/02/27	R202	08/05/2014	214.99	Put	Bond Future	5,754.6500	5.7547	5,721.8000	5.7218	(0.571)	0	0	0
2014/02/27	R202	08/05/2014	215.01	Put	Bond Future	5,766.0400	5.7660	5,733.1900	5.7332	(0.570)	0	0	0
2014/02/27	R202	08/05/2014	214.99	Call	Bond Future	3,990.7100	3.9907	3,956.3100	3.9563	(0.862)	0	0	0
2014/02/27	R202	08/05/2014	215.00	Put	Bond Future	5,760.3400	5.7603	5,727.4900	5.7275	(0.570)	0	0	0
2014/02/27	R202	07/08/2014	207.99	Call	Bond Future	10,033.1300	10.0331	10,011.5200	10.0115	(0.215)	0	0	0
2014/02/27	R202	07/08/2014	208.00	Put	Bond Future	4,710.3400	4.7103	4,689.9700	4.6900	(0.432)	0	0	0
2014/02/27	R202	07/08/2014			Bond Future	213.3168	213.3168	213.3155	213.3155	(0.001)	0.0000	0.0000	0
2014/02/27	R202	07/08/2014	207.99	Put	Bond Future	4,706.3600	4.7064	4,685.9900	4.6860	(0.433)	0	0	0
2014/02/27	R202	07/08/2014	208.01	Put	Bond Future	4,714.3200	4.7143	4,693.9400	4.6939	(0.432)	0	0	0
2014/02/27	R202	07/08/2014	208.00	Call	Bond Future	10,027.1100	10.0271	10,005.5000	10.0055	(0.216)	0	0	0
2014/02/27	R202	07/08/2014	208.01	Call	Bond Future	10,021.0900	10.0211	9,999.4700	9.9995	(0.216)	0	0	0
2014/02/27	R203	08/05/2014	5.74	Call	Bond Future	6.4700	0.0065	5.4800	0.0055	(15.301)	0	0	0
2014/02/27	R203	08/05/2014	5.76	Call	Bond Future	6.9400	0.0069	5.8900	0.0059	(15.130)	0	0	0
2014/02/27	R203	08/05/2014	6.84	Call	Bond Future	154.8300	0.1548	140.8200	0.1408	(9.049)	0	0	29
2014/02/27	R203	08/05/2014	7.40	Put	Bond Future	1,863.7500	1.8638	1,918.7500	1.9188	2.951	0	0	0
2014/02/27	R203	08/05/2014			Bond Future	7.8666	102.4125	7.8966	102.3253	0.382	0.0000	0.0000	16,972
2014/02/27	R203	08/05/2014	5.76	Put	Bond Future	6,372.1400	6.3721	6,458.3800	6.4584	1.353	0	0	0
2014/02/27	R203	08/05/2014	6.84	Put	Bond Future	3,196.9300	3.1969	3,270.2100	3.2702	2.292	0	0	0
2014/02/27	R203	08/05/2014	5.75	Put	Bond Future	6,403.2800	6.4033	6,489.5500	6.4896	1.347	0	0	0
2014/02/27	R203	08/05/2014	5.74	Put	Bond Future	6,434.4300	6.4344	6,520.7300	6.5207	1.341	0	0	0
2014/02/27	R203	08/05/2014	7.40	Call	Bond Future	494.8800	0.4949	462.5900	0.4626	(6.525)	0	0	16
2014/02/27	R203	08/05/2014	5.75	Call	Bond Future	6.7000	0.0067	5.6800	0.0057	(15.224)	0	0	0
2014/02/27	R203	07/08/2014	7.30	Call	Bond Future	709.3400	0.7093	678.8900	0.6789	(4.293)	0	0	0
2014/02/27	R203	07/08/2014			Bond Future	8.0368	103.9242	8.0695	103.8357	0.408	0.0000	0.0000	0
2014/02/27	R203	07/08/2014	7.31	Call	Bond Future	717.6600	0.7177	686.9700	0.6870	(4.276)	0	0	0
2014/02/27	R203	07/08/2014	6.84	Put	Bond Future	3,696.9400	3.6969	3,765.2600	3.7653	1.848	0	0	0
2014/02/27	R203	07/08/2014	7.29	Put	Bond Future	2,744.0700	2.7441	2,802.3500	2.8024	2.124	0	0	0
2014/02/27	R203	07/08/2014	7.31	Put	Bond Future	2,705.2700	2.7053	2,763.0700	2.7631	2.137	0	0	0
2014/02/27	R203	07/08/2014	7.29	Call	Bond Future	701.0800	0.7011	670.8700	0.6709	(4.309)	0	0	0
2014/02/27	R203	07/08/2014	7.30	Put	Bond Future	2,724.6300	2.7246	2,782.6700	2.7827	2.130	0	0	0
2014/02/27	R203	07/08/2014	6.84	Call	Bond Future	398.0000	0.3980	377.8300	0.3778	(5.068)	0	0	46

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
2014/02/27	R203	06/11/2014	6.86	Call	Bond Future	576.3200	0.5763	552.5000	0.5525	(4.133)	0	0	0
2014/02/27	R203	06/11/2014			Bond Future	8.2035	101.3971	8.2411	101.3033	0.459	0.0000	0.0000	0
2014/02/27	R203	06/11/2014	6.98	Call	Bond Future	646.9500	0.6469	621.0100	0.6210	(4.010)	0	0	14
2014/02/27	R203	06/11/2014	6.84	Call	Bond Future	565.1400	0.5651	541.6600	0.5417	(4.155)	0	0	45
2014/02/27	R203	06/11/2014	6.85	Call	Bond Future	570.7100	0.5707	547.0600	0.5471	(4.144)	0	0	0
2014/02/27	R203	06/11/2014	6.98	Put	Bond Future	3,757.5100	3.7575	3,825.3500	3.8254	1.805	0	0	0
2014/02/27	R203	06/11/2014	6.84	Put	Bond Future	4,039.2800	4.0393	4,109.5800	4.1096	1.740	0	0	0
2014/02/27	R203	06/11/2014	6.86	Put	Bond Future	3,998.4200	3.9984	4,068.3800	4.0684	1.750	0	0	0
2014/02/27	R203	06/11/2014	6.85	Put	Bond Future	4,018.8300	4.0188	4,088.9600	4.0890	1.745	0	0	0
2014/02/27	R204	08/05/2014			Bond Future	8.1219	102.6686	8.1466	102.5755	0.304	0.0000	0.0000	30,006
2014/02/27	R204	08/05/2014	6.05	Call	Bond Future	9.9200	0.0099	8.5900	0.0086	(13.407)	0	0	0
2014/02/27	R204	08/05/2014	6.06	Call	Bond Future	10.2600	0.0103	8.8900	0.0089	(13.353)	0	0	0
2014/02/27	R204	08/05/2014	6.04	Call	Bond Future	9.5800	0.0096	8.2900	0.0083	(13.466)	0	0	0
2014/02/27	R204	08/05/2014	6.05	Put	Bond Future	8,213.6700	8.2137	8,305.3700	8.3054	1.116	0	0	0
2014/02/27	R204	08/05/2014	6.04	Put	Bond Future	8,254.8800	8.2549	8,346.6200	8.3466	1.111	0	0	0
2014/02/27	R204	08/05/2014	6.06	Put	Bond Future	8,172.4700	8.1725	8,264.1300	8.2641	1.122	0	0	0
2014/02/27	R204	07/08/2014			Bond Future	8.2695	100.1507	8.2958	100.0564	0.319	0.0000	0.0000	0
2014/02/27	R204	07/08/2014	7.44	Put	Bond Future	3,812.4500	3.8125	3,876.2700	3.8763	1.674	0	0	0
2014/02/27	R204	07/08/2014	7.46	Put	Bond Future	3,758.5400	3.7585	3,821.8300	3.8218	1.684	0	0	0
2014/02/27	R204	07/08/2014	7.45	Put	Bond Future	3,785.4500	3.7855	3,849.0000	3.8490	1.679	0	0	0
2014/02/27	R204	07/08/2014	7.78	Call	Bond Future	1,182.0800	1.1821	1,142.2700	1.1423	(3.368)	0	0	0
2014/02/27	R204	07/08/2014	7.46	Call	Bond Future	809.4800	0.8095	778.5000	0.7785	(3.827)	0	0	0
2014/02/27	R204	07/08/2014	7.44	Call	Bond Future	789.1800	0.7892	758.7300	0.7587	(3.858)	0	0	0
2014/02/27	R204	07/08/2014	7.78	Put	Bond Future	2,952.6400	2.9526	3,007.1000	3.0071	1.844	0	0	530
2014/02/27	R204	07/08/2014	7.45	Call	Bond Future	799.2900	0.7993	768.5700	0.7686	(3.843)	0	0	0
2014/02/27	R204	06/11/2014	7.99	Put	Bond Future	3,198.9100	3.1989	3,252.4100	3.2524	1.672	0	0	1,270
2014/02/27	R204	06/11/2014			Bond Future	8.4046	101.7298	8.4340	101.6301	0.350	0.0000	0.0000	0
2014/02/27	R204	06/11/2014	6.99	Put	Bond Future	5,663.3500	5.6634	5,738.0300	5.7380	1.319	0	0	0
2014/02/27	R204	06/11/2014	7.01	Put	Bond Future	5,606.0400	5.6060	5,680.3500	5.6803	1.326	0	0	0
2014/02/27	R204	06/11/2014	6.99	Call	Bond Future	725.0000	0.7250	700.0800	0.7001	(3.437)	0	0	0
2014/02/27	R204	06/11/2014	7.00	Put	Bond Future	5,634.6600	5.6347	5,709.1600	5.7092	1.322	0	0	0
2014/02/27	R204	06/11/2014	7.99	Call	Bond Future	1,781.9500	1.7819	1,735.8500	1.7359	(2.587)	0	0	0
2014/02/27	R204	06/11/2014	7.00	Call	Bond Future	732.2600	0.7323	707.1600	0.7072	(3.428)	0	0	0
2014/02/27	R204	06/11/2014	7.01	Call	Bond Future	739.5900	0.7396	714.3000	0.7143	(3.419)	0	0	0
2014/02/27	R207	08/05/2014	6.19	Put	Bond Future	9,814.7000	9.8147	9,919.5300	9.9195	1.068	0	0	0
2014/02/27	R207	08/05/2014	6.21	Put	Bond Future	9,718.1000	9.7181	9,822.8500	9.8228	1.078	0	0	0
2014/02/27	R207	08/05/2014			Bond Future	8.3272	97.5531	8.3518	97.4470	0.295	0.0000	0.0000	19,048
2014/02/27	R207	08/05/2014	6.20	Put	Bond Future	9,766.3900	9.7664	9,871.1700	9.8712	1.073	0	0	0
2014/02/27	R207	08/05/2014	6.20	Call	Bond Future	10.0300	0.0100	8.6600	0.0087	(13.659)	0	0	0
2014/02/27	R207	08/05/2014	6.21	Call	Bond Future	10.3800	0.0104	8.9800	0.0090	(13.487)	0	0	0
2014/02/27	R207	08/05/2014	6.19	Call	Bond Future	9.6800	0.0097	8.3600	0.0084	(13.636)	0	0	0
2014/02/27	R207	07/08/2014	7.69	Call	Bond Future	988.6100	0.9886	951.7600	0.9518	(3.727)	0	0	0
2014/02/27	R207	07/08/2014	7.70	Put	Bond Future	4,227.0500	4.2270	4,297.5200	4.2975	1.667	0	0	0
2014/02/27	R207	07/08/2014			Bond Future	8.4631	95.3517	8.4891	95.2441	0.307	0.0000	0.0000	0
2014/02/27	R207	07/08/2014	7.70	Call	Bond Future	1,000.8400	1.0008	963.6800	0.9637	(3.713)	0	0	0
2014/02/27	R207	07/08/2014	7.71	Call	Bond Future	1,013.1700	1.0132	975.7000	0.9757	(3.698)	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
2014/02/27	R207	07/08/2014	7.69	Put	Bond Future	4,257.9800	4.2580	4,328.7600	4.3288	1.662	0	0	0
2014/02/27	R207	07/08/2014	7.71	Put	Bond Future	4,196.2400	4.1962	4,266.4000	4.2664	1.672	0	0	0
2014/02/27	R207	06/11/2014	7.36	Put	Bond Future	5,980.5400	5.9805	6,061.5800	6.0616	1.355	0	0	0
2014/02/27	R207	06/11/2014			Bond Future	8.5812	96.8553	8.6097	96.7424	0.332	0.0000	0.0000	0
2014/02/27	R207	06/11/2014	7.35	Put	Bond Future	6,013.3200	6.0133	6,094.5800	6.0946	1.351	0	0	0
2014/02/27	R207	06/11/2014	7.36	Call	Bond Future	972.9500	0.9730	941.0000	0.9410	(3.284)	0	0	0
2014/02/27	R207	06/11/2014	7.34	Call	Bond Future	953.9400	0.9539	922.4300	0.9224	(3.303)	0	0	0
2014/02/27	R207	06/11/2014	7.35	Call	Bond Future	963.4100	0.9634	931.6800	0.9317	(3.294)	0	0	0
2014/02/27	R207	06/11/2014	7.34	Put	Bond Future	6,046.1900	6.0462	6,127.6700	6.1277	1.348	0	0	0
2014/02/27	R208	08/05/2014	6.31	Call	Bond Future	9.4900	0.0095	8.3100	0.0083	(12.434)	0	0	0
2014/02/27	R208	08/05/2014			Bond Future	8.4373	92.1057	8.4567	92.0114	0.230	0.0000	0.0000	11,020
2014/02/27	R208	08/05/2014	6.29	Call	Bond Future	8.8200	0.0088	7.7200	0.0077	(12.472)	0	0	0
2014/02/27	R208	08/05/2014	6.31	Put	Bond Future	11,113.4900	11.1135	11,206.5800	11.2066	0.838	0	0	0
2014/02/27	R208	08/05/2014	6.30	Put	Bond Future	11,169.1400	11.1691	11,262.2700	11.2623	0.834	0	0	0
2014/02/27	R208	08/05/2014	6.29	Put	Bond Future	11,224.8200	11.2248	11,317.9900	11.3180	0.830	0	0	0
2014/02/27	R208	08/05/2014	6.30	Call	Bond Future	9.1500	0.0092	8.0100	0.0080	(12.459)	0	0	0
2014/02/27	R208	07/08/2014	8.28	Call	Bond Future	2,005.9400	2.0059	1,956.8300	1.9568	(2.448)	0	0	0
2014/02/27	R208	07/08/2014			Bond Future	8.5543	93.4654	8.5746	93.3698	0.238	0.0000	0.0000	0
2014/02/27	R208	07/08/2014	7.80	Call	Bond Future	1,183.7500	1.1838	1,148.4100	1.1484	(2.985)	0	0	0
2014/02/27	R208	07/08/2014	7.79	Put	Bond Future	4,853.7200	4.8537	4,914.1800	4.9142	1.246	0	0	0
2014/02/27	R208	07/08/2014	7.81	Put	Bond Future	4,783.2800	4.7833	4,843.1800	4.8432	1.252	0	0	0
2014/02/27	R208	07/08/2014	7.80	Put	Bond Future	4,818.4200	4.8184	4,878.6000	4.8786	1.249	0	0	0
2014/02/27	R208	07/08/2014	8.28	Put	Bond Future	3,307.5300	3.3075	3,353.9400	3.3539	1.403	0	0	630
2014/02/27	R208	07/08/2014	7.81	Call	Bond Future	1,197.9400	1.1979	1,162.3200	1.1623	(2.973)	0	0	0
2014/02/27	R208	07/08/2014	7.79	Call	Bond Future	1,169.6800	1.1697	1,134.6200	1.1346	(2.997)	0	0	0
2014/02/27	R208	06/11/2014	7.46	Call	Bond Future	1,099.1300	1.0991	1,069.4200	1.0694	(2.703)	0	0	0
2014/02/27	R208	06/11/2014			Bond Future	8.6618	91.5392	8.6839	91.4386	0.255	0.0000	0.0000	0
2014/02/27	R208	06/11/2014	7.44	Call	Bond Future	1,077.3400	1.0773	1,048.0500	1.0481	(2.719)	0	0	0
2014/02/27	R208	06/11/2014	7.45	Call	Bond Future	1,088.1900	1.0882	1,058.7000	1.0587	(2.710)	0	0	0
2014/02/27	R208	06/11/2014	8.50	Put	Bond Future	3,514.6900	3.5147	3,561.1300	3.5611	1.321	0	0	1,520
2014/02/27	R208	06/11/2014	7.44	Put	Bond Future	6,849.2300	6.8492	6,920.4900	6.9205	1.040	0	0	0
2014/02/27	R208	06/11/2014	7.46	Put	Bond Future	6,772.9800	6.7730	6,843.8200	6.8438	1.046	0	0	0
2014/02/27	R208	06/11/2014	8.50	Call	Bond Future	2,775.2400	2.7752	2,721.1300	2.7211	(1.950)	0	0	0
2014/02/27	R208	06/11/2014	7.45	Put	Bond Future	6,811.0500	6.8111	6,882.1100	6.8821	1.043	0	0	0
2014/02/27	R209	08/05/2014	9.63	Call	Bond Future	4,791.9700	4.7920	4,591.9200	4.5919	(4.175)	0	0	0
2014/02/27	R209	08/05/2014			Bond Future	9.1250	73.6864	9.1598	73.4298	0.382	0.0000	0.0000	25,105
2014/02/27	R209	08/05/2014	7.85	Call	Bond Future	202.2600	0.2023	178.4700	0.1785	(11.762)	0	0	0
2014/02/27	R209	08/05/2014	9.00	Put	Bond Future	3,145.6400	3.1456	3,267.2400	3.2672	3.866	0	0	0
2014/02/27	R209	08/05/2014	9.50	Call	Bond Future	4,185.3200	4.1853	3,996.6000	3.9966	(4.509)	0	0	0
2014/02/27	R209	08/05/2014	7.86	Call	Bond Future	207.8500	0.2079	183.5300	0.1835	(11.701)	0	0	0
2014/02/27	R209	08/05/2014	9.75	Put	Bond Future	985.6100	0.9856	1,032.9100	1.0329	4.799	0	0	7,262
2014/02/27	R209	08/05/2014	9.85	Put	Bond Future	826.6000	0.8266	867.0100	0.8670	4.889	0	0	10,000
2014/02/27	R209	08/05/2014	8.50	Put	Bond Future	5,781.6400	5.7816	5,961.4700	5.9615	3.110	0	0	0
2014/02/27	R209	08/05/2014	7.84	Call	Bond Future	196.8000	0.1968	173.5300	0.1735	(11.824)	0	0	0
2014/02/27	R209	08/05/2014	7.85	Put	Bond Future	10,637.2200	10.6372	10,870.0700	10.8701	2.189	0	0	0
2014/02/27	R209	08/05/2014	9.50	Put	Bond Future	1,498.3300	1.4983	1,566.2500	1.5663	4.533	0	0	640

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
2014/02/27	R209	08/05/2014	7.84	Put	Bond Future	10,722.4200	10.7224	10,955.7900	10.9558	2.176	0	0	0
2014/02/27	R209	08/05/2014	9.63	Put	Bond Future	1,209.8700	1.2099	1,266.4600	1.2665	4.677	0	0	883
2014/02/27	R209	08/05/2014	9.85	Call	Bond Future	5,882.8600	5.8829	5,666.6300	5.6666	(3.676)	0	0	0
2014/02/27	R209	08/05/2014	7.86	Put	Bond Future	10,552.2900	10.5523	10,784.6100	10.7846	2.202	0	0	0
2014/02/27	R209	08/05/2014	9.75	Call	Bond Future	5,378.0300	5.3780	5,168.6900	5.1687	(3.893)	0	0	0
2014/02/27	R209	08/05/2014	8.50	Call	Bond Future	933.8500	0.9339	857.0400	0.8570	(8.225)	0	0	640
2014/02/27	R209	08/05/2014	9.00	Call	Bond Future	2,214.5800	2.2146	2,079.5400	2.0795	(6.098)	0	0	640
2014/02/27	R209	07/08/2014	9.04	Put	Bond Future	4,795.7800	4.7958	4,919.1700	4.9192	2.573	0	0	0
2014/02/27	R209	07/08/2014			Bond Future	9.2022	74.7743	9.2380	74.5140	0.390	0.0000	0.0000	0
2014/02/27	R209	07/08/2014	9.06	Put	Bond Future	4,712.8000	4.7128	4,834.7000	4.8347	2.587	0	0	0
2014/02/27	R209	07/08/2014	9.05	Put	Bond Future	4,754.1500	4.7542	4,876.7900	4.8768	2.580	0	0	0
2014/02/27	R209	07/08/2014	9.05	Call	Bond Future	3,633.7600	3.6338	3,496.0700	3.4961	(3.789)	0	0	0
2014/02/27	R209	07/08/2014	9.06	Call	Bond Future	3,666.8700	3.6669	3,528.4400	3.5284	(3.775)	0	0	0
2014/02/27	R209	07/08/2014	9.04	Call	Bond Future	3,600.8100	3.6008	3,463.8700	3.4639	(3.803)	0	0	0
2014/02/27	R209	06/11/2014			Bond Future	9.2724	72.8055	9.3097	72.5382	0.402	0.0000	0.0000	0
2014/02/27	R209	06/11/2014	8.99	Put	Bond Future	6,209.3200	6.2093	6,342.1700	6.3422	2.140	0	0	0
2014/02/27	R209	06/11/2014	9.01	Put	Bond Future	6,122.4100	6.1224	6,254.0000	6.2540	2.149	0	0	0
2014/02/27	R209	06/11/2014	9.00	Put	Bond Future	6,165.7500	6.1658	6,297.9700	6.2980	2.144	0	0	0
2014/02/27	R209	06/11/2014	8.99	Call	Bond Future	4,135.8400	4.1358	4,001.4500	4.0014	(3.249)	0	0	0
2014/02/27	R209	06/11/2014	9.00	Call	Bond Future	4,167.2700	4.1673	4,032.2500	4.0323	(3.240)	0	0	0
2014/02/27	R209	06/11/2014	9.01	Call	Bond Future	4,198.8200	4.1988	4,063.1700	4.0632	(3.231)	0	0	0
2014/02/27	R210	08/05/2014			Bond Future	158.8244	158.8244	159.8615	159.8615	0.653	0.0000	0.0000	719
2014/02/27	R210	08/05/2014	159.99	Put	Bond Future	1,165.5900	1.1656	128.5400	0.1285	(88.972)	0	0	0
2014/02/27	R210	08/05/2014	160.01	Put	Bond Future	1,185.5900	1.1856	148.5400	0.1485	(87.471)	0	0	0
2014/02/27	R210	08/05/2014	160.00	Put	Bond Future	1,175.5900	1.1756	138.5400	0.1385	(88.215)	0	0	0
2014/02/27	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R210	07/08/2014			Bond Future	161.1881	161.1881	162.2407	162.2407	0.653	0.0000	0.0000	0
2014/02/27	R210	07/08/2014	159.00	Call	Bond Future	2,188.0700	2.1881	3,240.7000	3.2407	48.108	0	0	0
2014/02/27	R210	07/08/2014	159.01	Call	Bond Future	2,178.0700	2.1781	3,230.7000	3.2307	48.329	0	0	0
2014/02/27	R210	07/08/2014	158.99	Call	Bond Future	2,198.0700	2.1981	3,250.7000	3.2507	47.889	0	0	0
2014/02/27	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R211	08/05/2014	130.00	Put	Bond Future	2,436.5200	2.4365	2,441.5200	2.4415	0.205	0	0	0
2014/02/27	R211	08/05/2014			Bond Future	127.5635	127.5635	127.5585	127.5585	(0.004)	0.0000	0.0000	390
2014/02/27	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R211	08/05/2014	129.99	Put	Bond Future	2,426.5200	2.4265	2,431.5200	2.4315	0.206	0	0	0
2014/02/27	R211	08/05/2014	130.01	Put	Bond Future	2,446.5200	2.4465	2,451.5200	2.4515	0.204	0	0	0
2014/02/27	R211	07/08/2014	127.99	Put	Bond Future	85.9600	0.0860	90.8900	0.0909	5.735	0	0	0
2014/02/27	R211	07/08/2014			Bond Future	127.9040	127.9040	127.8991	127.8991	(0.004)	0.0000	0.0000	0
2014/02/27	R211	07/08/2014	128.01	Put	Bond Future	105.9600	0.1060	110.8900	0.1109	4.653	0	0	0
2014/02/27	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/27	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R211	07/08/2014	128.00	Put	Bond Future	95.9600	0.0960	100.8900	0.1009	5.138	0	0	0
2014/02/27	R212	08/05/2014			Bond Future	128.9546	128.9546	128.9531	128.9531	(0.001)	0.0000	0.0000	21,797
2014/02/27	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R212	08/05/2014	131.99	Put	Bond Future	3,035.3800	3.0354	3,036.8900	3.0369	0.050	0	0	0
2014/02/27	R212	08/05/2014	132.01	Put	Bond Future	3,055.3800	3.0554	3,056.8900	3.0569	0.049	0	0	0
2014/02/27	R212	08/05/2014	132.00	Put	Bond Future	3,045.3800	3.0454	3,046.8900	3.0469	0.050	0	0	0
2014/02/27	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R212	07/08/2014	128.99	Call	Bond Future	173.8200	0.1738	172.4200	0.1724	(0.805)	0	0	0
2014/02/27	R212	07/08/2014			Bond Future	129.1638	129.1638	129.1624	129.1624	(0.001)	0.0000	0.0000	0
2014/02/27	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R212	07/08/2014	129.00	Call	Bond Future	163.8200	0.1638	162.4200	0.1624	(0.855)	0	0	0
2014/02/27	R212	07/08/2014	129.01	Call	Bond Future	153.8200	0.1538	152.4200	0.1524	(0.910)	0	0	0
2014/02/27	R213	08/05/2014	7.65	Put	Bond Future	11,054.0200	11.0540	11,293.1600	11.2932	2.163	0	0	0
2014/02/27	R213	08/05/2014			Bond Future	8.9722	84.4399	9.0071	84.1780	0.389	0.0000	0.0000	21,730
2014/02/27	R213	08/05/2014	7.64	Put	Bond Future	11,138.6000	11.1386	11,378.2400	11.3782	2.151	0	0	0
2014/02/27	R213	08/05/2014	7.66	Put	Bond Future	10,969.6700	10.9697	11,208.3100	11.2083	2.175	0	0	0
2014/02/27	R213	08/05/2014	7.65	Call	Bond Future	191.4100	0.1914	168.6900	0.1687	(11.870)	0	0	0
2014/02/27	R213	08/05/2014	7.64	Call	Bond Future	186.2900	0.1863	164.0700	0.1641	(11.928)	0	0	0
2014/02/27	R213	08/05/2014	7.66	Call	Bond Future	196.6400	0.1966	173.4200	0.1734	(11.808)	0	0	0
2014/02/27	R213	07/08/2014	8.86	Call	Bond Future	3,492.5000	3.4925	3,356.5700	3.3566	(3.892)	0	0	0
2014/02/27	R213	07/08/2014			Bond Future	9.0537	85.6861	9.0897	85.4205	0.398	0.0000	0.0000	0
2014/02/27	R213	07/08/2014	8.84	Call	Bond Future	3,427.1400	3.4271	3,292.7600	3.2928	(3.921)	0	0	0
2014/02/27	R213	07/08/2014	8.85	Call	Bond Future	3,459.7300	3.4597	3,324.5800	3.3246	(3.906)	0	0	0
2014/02/27	R213	07/08/2014	8.84	Put	Bond Future	5,030.4800	5.0305	5,161.7300	5.1617	2.609	0	0	0
2014/02/27	R213	07/08/2014	8.86	Put	Bond Future	4,943.9100	4.9439	5,073.6100	5.0736	2.623	0	0	0
2014/02/27	R213	07/08/2014	8.85	Put	Bond Future	4,987.0600	4.9871	5,117.5400	5.1175	2.616	0	0	0
2014/02/27	R213	06/11/2014	8.84	Call	Bond Future	4,101.0900	4.1011	3,965.9300	3.9659	(3.296)	0	0	0
2014/02/27	R213	06/11/2014	8.85	Put	Bond Future	6,204.4800	6.2045	6,341.5800	6.3416	2.210	0	0	0
2014/02/27	R213	06/11/2014			Bond Future	9.1291	83.4937	9.1666	83.2208	0.411	0.0000	0.0000	0
2014/02/27	R213	06/11/2014	8.85	Call	Bond Future	4,132.8200	4.1328	3,997.0000	3.9970	(3.286)	0	0	0
2014/02/27	R213	06/11/2014	8.86	Call	Bond Future	4,164.6800	4.1647	4,028.2200	4.0282	(3.277)	0	0	0
2014/02/27	R213	06/11/2014	8.84	Put	Bond Future	6,248.3600	6.2484	6,386.1200	6.3861	2.205	0	0	0
2014/02/27	R213	06/11/2014	8.86	Put	Bond Future	6,160.8200	6.1608	6,297.2800	6.2973	2.215	0	0	0
2014/02/27	R214	08/05/2014			Bond Future	9.2075	74.5192	9.2475	74.2136	0.435	0.0000	0.0000	5,055
2014/02/27	R214	08/05/2014	9.00	Call	Bond Future	2,126.5500	2.1266	1,978.4200	1.9784	(6.966)	0	0	0
2014/02/27	R214	08/05/2014	8.99	Put	Bond Future	3,792.1700	3.7922	3,951.0100	3.9510	4.189	0	0	0
2014/02/27	R214	08/05/2014	9.01	Put	Bond Future	3,696.9600	3.6970	3,853.0600	3.8531	4.222	0	0	0
2014/02/27	R214	08/05/2014	9.00	Put	Bond Future	3,744.3600	3.7444	3,901.8200	3.9018	4.205	0	0	0
2014/02/27	R214	08/05/2014	9.01	Call	Bond Future	2,158.5000	2.1585	2,009.0100	2.0090	(6.926)	0	0	0
2014/02/27	R214	08/05/2014	8.99	Call	Bond Future	2,094.8800	2.0949	1,948.1300	1.9481	(7.005)	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
2014/02/27	R214 07/08/2014	9.54	Put	Bond Future	3,451.2900	3.4513	3,564.5300	3.5645	3.281	0	0	0
2014/02/27	R214 07/08/2014			Bond Future	9.2835	75.5258	9.3247	75.2158	0.444	0.0000	0.0000	0
2014/02/27	R214 07/08/2014	9.56	Put	Bond Future	3,388.1200	3.3881	3,499.7800	3.4998	3.296	0	0	0
2014/02/27	R214 07/08/2014	9.55	Put	Bond Future	3,419.5800	3.4196	3,532.0300	3.5320	3.288	0	0	0
2014/02/27	R214 07/08/2014	9.56	Call	Bond Future	5,426.5200	5.4265	5,228.1800	5.2282	(3.655)	0	0	0
2014/02/27	R214 07/08/2014	9.54	Call	Bond Future	5,345.5100	5.3455	5,148.7500	5.1488	(3.681)	0	0	0
2014/02/27	R214 07/08/2014	9.55	Call	Bond Future	5,385.9500	5.3860	5,188.4000	5.1884	(3.668)	0	0	0
2014/02/27	R214 06/11/2014	9.64	Call	Bond Future	6,346.0000	6.3460	6,147.1800	6.1472	(3.133)	0	0	0
2014/02/27	R214 06/11/2014			Bond Future	9.3538	73.4283	9.3966	73.1106	0.457	0.0000	0.0000	0
2014/02/27	R214 06/11/2014	9.65	Call	Bond Future	6,385.0900	6.3851	6,185.6100	6.1856	(3.124)	0	0	0
2014/02/27	R214 06/11/2014	9.66	Call	Bond Future	6,424.2500	6.4242	6,224.1100	6.2241	(3.115)	0	0	0
2014/02/27	R214 06/11/2014	9.64	Put	Bond Future	4,264.8800	4.2649	4,383.7100	4.3837	2.786	0	0	0
2014/02/27	R214 06/11/2014	9.66	Put	Bond Future	4,201.4600	4.2015	4,318.9700	4.3190	2.797	0	0	0
2014/02/27	R214 06/11/2014	9.65	Put	Bond Future	4,233.0700	4.2331	4,351.2400	4.3512	2.792	0	0	0
2014/02/27	R248 08/05/2014	9.04	Put	Bond Future	2,593.6900	2.5937	2,932.8900	2.9329	13.078	0	0	0
2014/02/27	R248 08/05/2014			Bond Future	9.2999	96.0962	9.3349	95.7570	0.376	0.0000	0.0000	13,552
2014/02/27	R248 08/05/2014	9.06	Put	Bond Future	2,389.6200	2.3896	2,728.8200	2.7288	14.195	0	0	0
2014/02/27	R248 08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R248 08/05/2014	9.05	Put	Bond Future	2,491.5600	2.4916	2,830.7600	2.8308	13.614	0	0	0
2014/02/27	R248 08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R248 08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R248 07/08/2014			Bond Future	9.3793	97.3932	9.4153	97.0490	0.384	0.0000	0.0000	0
2014/02/27	R248 07/08/2014	9.65	Call	Bond Future	2,532.6300	2.5326	2,188.5000	2.1885	(13.588)	0	0	0
2014/02/27	R248 07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R248 07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R248 07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R248 07/08/2014	9.66	Call	Bond Future	2,623.8100	2.6238	2,279.6800	2.2797	(13.116)	0	0	0
2014/02/27	R248 07/08/2014	9.64	Call	Bond Future	2,441.2800	2.4413	2,097.1500	2.0972	(14.096)	0	0	0
2014/02/27	R248 06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R248 06/11/2014			Bond Future	9.4530	94.5023	9.4904	94.1492	0.397	0.0000	0.0000	0
2014/02/27	R248 06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R248 06/11/2014	9.72	Call	Bond Future	2,463.8900	2.4639	2,110.7400	2.1107	(14.333)	0	0	0
2014/02/27	R248 06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/27	R248 06/11/2014	9.73	Call	Bond Future	2,553.8700	2.5539	2,200.7200	2.2007	(13.828)	0	0	0
2014/02/27	R248 06/11/2014	9.74	Call	Bond Future	2,643.6800	2.6437	2,290.5300	2.2905	(13.358)	0	0	0

Total

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