



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 14/03/2014 to 14/03/2014

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/14	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/14	2025	08/05/2014			Bond Future	110.5961	110.5961	110.8642	110.8642	0.242	0.0000	0.0000	0
2014/03/14	2025	08/05/2014	110.99	Put	Bond Future	393.8500	0.3938	125.8000	0.1258	(68.059)	0	0	0
2014/03/14	2025	08/05/2014	111.00	Put	Bond Future	403.8500	0.4038	135.8000	0.1358	(66.374)	0	0	0
2014/03/14	2025	08/05/2014	111.01	Put	Bond Future	413.8500	0.4138	145.8000	0.1458	(64.770)	0	0	0
2014/03/14	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2025	07/08/2014	109.01	Call	Bond Future	2,105.4800	2.1055	2,375.8600	2.3759	12.842	0	0	0
2014/03/14	2025	07/08/2014			Bond Future	111.1155	111.1155	111.3859	111.3859	0.243	0.0000	0.0000	0
2014/03/14	2025	07/08/2014	108.99	Call	Bond Future	2,125.4800	2.1255	2,395.8600	2.3959	12.721	0	0	0
2014/03/14	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2025	07/08/2014	109.00	Call	Bond Future	2,115.4800	2.1155	2,385.8600	2.3859	12.781	0	0	0
2014/03/14	2030	08/05/2014			Bond Future	9.0312	93.6629	9.0250	93.7112	(0.069)	0.0000	0.0000	1,559
2014/03/14	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2030	08/05/2014	8.99	Put	Bond Future	321.6200	0.3216	273.2900	0.2733	(15.027)	0	0	0
2014/03/14	2030	08/05/2014	9.01	Put	Bond Future	165.1700	0.1652	116.8400	0.1168	(29.261)	0	0	0
2014/03/14	2030	08/05/2014	9.00	Put	Bond Future	243.3500	0.2434	195.0200	0.1950	(19.860)	0	0	0
2014/03/14	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2030	07/08/2014	8.99	Put	Bond Future	1,035.3700	1.0354	987.6800	0.9877	(4.606)	0	0	0
2014/03/14	2030	07/08/2014			Bond Future	9.1242	91.0339	9.1180	91.0815	(0.068)	0.0000	0.0000	0
2014/03/14	2030	07/08/2014	9.01	Put	Bond Future	880.0200	0.8800	832.3300	0.8323	(5.419)	0	0	0
2014/03/14	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2030	07/08/2014	9.00	Put	Bond Future	957.6500	0.9577	909.9600	0.9100	(4.980)	0	0	0
2014/03/14	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2030	06/11/2014			Bond Future	9.2073	92.4363	9.2008	92.4854	(0.071)	0.0000	0.0000	0
2014/03/14	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2030	06/11/2014	8.99	Put	Bond Future	1,656.9200	1.6569	1,607.8300	1.6078	(2.963)	0	0	0
2014/03/14	2030	06/11/2014	9.01	Put	Bond Future	1,502.5900	1.5026	1,453.5000	1.4535	(3.267)	0	0	0
2014/03/14	2030	06/11/2014	9.00	Put	Bond Future	1,579.7100	1.5797	1,530.6200	1.5306	(3.108)	0	0	0
2014/03/14	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2037	08/05/2014			Bond Future	9.1614	96.0958	9.1603	96.1050	(0.011)	0.0000	0.0000	5,914
2014/03/14	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2037	08/05/2014	9.38	Call	Bond Future	1,937.3400	1.9373	1,946.5300	1.9465	0.474	0	0	0
2014/03/14	2037	08/05/2014	9.39	Call	Bond Future	2,024.4000	2.0244	2,033.5900	2.0336	0.454	0	0	0
2014/03/14	2037	08/05/2014	9.37	Call	Bond Future	1,850.1400	1.8501	1,859.3300	1.8593	0.497	0	0	0
2014/03/14	2037	07/08/2014	9.06	Put	Bond Future	1,682.5900	1.6826	1,674.6100	1.6746	(0.474)	0	0	0
2014/03/14	2037	07/08/2014			Bond Future	9.2471	93.2521	9.2462	93.2601	(0.010)	0.0000	0.0000	3,280
2014/03/14	2037	07/08/2014	9.05	Put	Bond Future	1,773.8900	1.7739	1,765.9100	1.7659	(0.450)	0	0	0
2014/03/14	2037	07/08/2014	9.06	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
2014/03/14	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2037	07/08/2014	9.04	Put	Bond Future	1,865.3300	1.8653	1,857.3500	1.8574	(0.428)	0	0	0
2014/03/14	2037	06/11/2014	9.69	Call	Bond Future	3,115.8200	3.1158	3,124.5600	3.1246	0.281	0	0	0
2014/03/14	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2037	06/11/2014			Bond Future	9.3235	94.5717	9.3225	94.5804	(0.011)	0.0000	0.0000	0
2014/03/14	2037	06/11/2014	9.70	Call	Bond Future	3,198.4400	3.1984	3,207.1800	3.2072	0.273	0	0	0
2014/03/14	2037	06/11/2014	9.71	Call	Bond Future	3,280.9400	3.2809	3,289.6800	3.2897	0.266	0	0	0
2014/03/14	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2038	08/05/2014			Bond Future	111.0027	111.0027	111.0027	111.0027	0.000	0.0000	0.0000	57
2014/03/14	2038	08/05/2014	109.00	Call	Bond Future	2,002.6600	2.0027	2,002.6600	2.0027	0.000	0	0	0
2014/03/14	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2038	08/05/2014	109.01	Call	Bond Future	1,992.6600	1.9927	1,992.6600	1.9927	0.000	0	0	0
2014/03/14	2038	08/05/2014	108.99	Call	Bond Future	2,012.6600	2.0127	2,012.6600	2.0127	0.000	0	0	0
2014/03/14	2038	07/08/2014			Bond Future	111.3877	111.3877	111.3861	111.3861	(0.001)	0.0000	0.0000	0
2014/03/14	2038	07/08/2014	106.00	Call	Bond Future	5,387.7200	5.3877	5,386.1100	5.3861	(0.030)	0	0	0
2014/03/14	2038	07/08/2014	106.01	Call	Bond Future	5,377.7200	5.3777	5,376.1100	5.3761	(0.030)	0	0	0
2014/03/14	2038	07/08/2014	105.99	Call	Bond Future	5,397.7200	5.3977	5,396.1100	5.3961	(0.030)	0	0	0
2014/03/14	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2046	08/05/2014			Bond Future	108.1882	108.1882	108.1884	108.1884	0.000	0.0000	0.0000	5,218
2014/03/14	2046	08/05/2014	104.35	Call	Bond Future	3,838.2000	3.8382	3,838.4400	3.8384	0.006	0	0	0
2014/03/14	2046	08/05/2014	104.36	Call	Bond Future	3,828.2000	3.8282	3,828.4400	3.8284	0.006	0	0	0
2014/03/14	2046	08/05/2014	104.34	Call	Bond Future	3,848.2000	3.8482	3,848.4400	3.8484	0.006	0	0	0
2014/03/14	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2046	07/08/2014			Bond Future	109.7939	109.7939	109.7926	109.7926	(0.001)	0.0000	0.0000	0
2014/03/14	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2046	07/08/2014	104.44	Call	Bond Future	5,353.8500	5.3538	5,352.6500	5.3526	(0.022)	0	0	0
2014/03/14	2046	07/08/2014	104.45	Call	Bond Future	5,343.8500	5.3438	5,342.6500	5.3426	(0.022)	0	0	0
2014/03/14	2046	07/08/2014	104.43	Call	Bond Future	5,363.8500	5.3638	5,362.6500	5.3626	(0.022)	0	0	0
2014/03/14	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2046	06/11/2014	104.45	Call	Bond Future	5,711.6400	5.7116	5,710.9200	5.7109	(0.013)	0	0	0
2014/03/14	2046	06/11/2014			Bond Future	110.1616	110.1616	110.1609	110.1609	(0.001)	0.0000	0.0000	0
2014/03/14	2046	06/11/2014	104.43	Call	Bond Future	5,731.6400	5.7316	5,730.9200	5.7309	(0.013)	0	0	0
2014/03/14	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2046	06/11/2014	104.44	Call	Bond Future	5,721.6400	5.7216	5,720.9200	5.7209	(0.013)	0	0	0

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2014/03/14	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2050	08/05/2014			Bond Future	115.2970	115.2970	115.5764	115.5764	0.242	0.0000	0.0000	472
2014/03/14	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2050	08/05/2014	114.99	Call	Bond Future	307.0400	0.3070	586.4400	0.5864	90.998	0	0	0
2014/03/14	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2050	08/05/2014	115.00	Call	Bond Future	297.0400	0.2970	576.4400	0.5764	94.061	0	0	0
2014/03/14	2050	08/05/2014	115.01	Call	Bond Future	287.0400	0.2870	566.4400	0.5664	97.338	0	0	0
2014/03/14	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2050	07/08/2014			Bond Future	115.6048	115.6048	115.8868	115.8868	0.244	0.0000	0.0000	0
2014/03/14	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	2050	07/08/2014	112.00	Call	Bond Future	3,604.8300	3.6048	3,886.8000	3.8868	7.822	0	0	0
2014/03/14	2050	07/08/2014	112.01	Call	Bond Future	3,594.8300	3.5948	3,876.8000	3.8768	7.844	0	0	0
2014/03/14	2050	07/08/2014	111.99	Call	Bond Future	3,614.8300	3.6148	3,896.8000	3.8968	7.800	0	0	0
2014/03/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	AL37	08/05/2014			Index Future	409.6590	409.6590	410.4770	410.4770	0.200	0.0000	0.0000	0
2014/03/14	AL37	07/08/2014			Index Future	415.6880	415.6880	416.5130	416.5130	0.198	0.0000	0.0000	0
2014/03/14	AL7T	08/05/2014			Index Future	480.8920	480.8920	481.8820	481.8820	0.206	0.0000	0.0000	1
2014/03/14	AL7T	07/08/2014			Index Future	487.9700	487.9700	488.9670	488.9670	0.204	0.0000	0.0000	0
2014/03/14	ALBI	08/05/2014			Index Future	438.4940	438.4940	439.1060	439.1060	0.140	0.0000	0.0000	704
2014/03/14	ALBI	07/08/2014			Index Future	444.9480	444.9480	445.5620	445.5620	0.138	0.0000	0.0000	0
2014/03/14	ALBI	06/11/2014			Index Future	451.7950	451.7950	452.4220	452.4220	0.139	0.0000	0.0000	0
2014/03/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/03/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/03/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/14	EL28	08/05/2014	114.01	Call	Bond Future	1,592.1700	1.5922	1,592.3000	1.5923	0.008	0	0	0
2014/03/14	EL28	08/05/2014			Bond Future	115.6022	115.6022	115.6023	115.6023	0.000	0.0000	0.0000	0
2014/03/14	EL28	08/05/2014	113.99	Call	Bond Future	1,612.1700	1.6122	1,612.3000	1.6123	0.008	0	0	0
2014/03/14	EL28	08/05/2014	114.00	Call	Bond Future	1,602.1700	1.6022	1,602.3000	1.6023	0.008	0	0	0
2014/03/14	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	EL28	07/08/2014	114.00	Call	Bond Future	3,318.1000	3.3181	3,316.6200	3.3166	(0.045)	0	0	0
2014/03/14	EL28	07/08/2014			Bond Future	117.3181	117.3181	117.3166	117.3166	(0.001)	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
2014/03/14	EL28	07/08/2014	114.01	Call	Bond Future	3,308.1000		3.3081	3,306.6200	3.3066	(0.045)	0	0	0
2014/03/14	EL28	07/08/2014	113.99	Call	Bond Future	3,328.1000		3.3281	3,326.6200	3.3266	(0.044)	0	0	0
2014/03/14	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	ES33	08/05/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	ES33	08/05/2014	9.55	Put	Bond Future	1,677.1200		1.6771	1,668.4500	1.6684	(0.517)	0	0	0
2014/03/14	ES33	08/05/2014			Bond Future	9.7765		81.5738	9.7753	81.5825	(0.012)	0.0000	0.0000	6,292
2014/03/14	ES33	08/05/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	ES33	08/05/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	ES33	08/05/2014	9.54	Put	Bond Future	1,752.4100		1.7524	1,743.7400	1.7437	(0.495)	0	0	0
2014/03/14	ES33	08/05/2014	9.56	Put	Bond Future	1,601.9300		1.6019	1,593.2600	1.5933	(0.541)	0	0	0
2014/03/14	ES33	07/08/2014			Bond Future	9.8801		82.6660	9.8791	82.6737	(0.011)	0.0000	0.0000	0
2014/03/14	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	ES33	07/08/2014	10.14	Call	Bond Future	1,828.0500		1.8281	1,835.7200	1.8357	0.420	0	0	0
2014/03/14	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	ES33	07/08/2014	10.15	Call	Bond Future	1,897.0900		1.8971	1,904.7600	1.9048	0.404	0	0	0
2014/03/14	ES33	07/08/2014	10.16	Call	Bond Future	1,966.0400		1.9660	1,973.7100	1.9737	0.390	0	0	0
2014/03/14	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	ES33	06/11/2014			Bond Future	9.9821		80.1552	9.9809	80.1635	(0.012)	0.0000	0.0000	0
2014/03/14	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	ES33	06/11/2014	10.29	Call	Bond Future	2,123.0000		2.1230	2,131.3800	2.1314	0.395	0	0	0
2014/03/14	ES33	06/11/2014	10.30	Call	Bond Future	2,190.4600		2.1905	2,198.8400	2.1988	0.383	0	0	0
2014/03/14	ES33	06/11/2014	10.31	Call	Bond Future	2,257.8200		2.2578	2,266.2000	2.2662	0.371	0	0	0
2014/03/14	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	GOVI	08/05/2014	442.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	GOVI	08/05/2014			GOVI	437.3490		437.3490	437.9920	437.9920	0.147	0.0000	0.0000	308
2014/03/14	GOVI	08/05/2014	442.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	GOVI	08/05/2014	441.99	Put	GOVI	46,410.0000		4.6410	39,980.0000	3.9980	(13.855)	0	0	0
2014/03/14	GOVI	08/05/2014	442.01	Put	GOVI	46,610.0000		4.6610	40,180.0000	4.0180	(13.795)	0	0	0
2014/03/14	GOVI	08/05/2014	441.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	GOVI	08/05/2014	442.00	Put	GOVI	46,510.0000		4.6510	40,080.0000	4.0080	(13.825)	0	0	0
2014/03/14	GOVI	07/08/2014	459.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	GOVI	07/08/2014			GOVI	443.7860		443.7860	444.4320	444.4320	0.146	0.0000	0.0000	175
2014/03/14	GOVI	07/08/2014	460.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	GOVI	07/08/2014	460.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	GOVI	07/08/2014	459.99	Put	GOVI	162,040.0000		16.2040	155,580.0000	15.5580	(3.987)	0	0	0
2014/03/14	GOVI	07/08/2014	460.01	Put	GOVI	162,240.0000		16.2240	155,780.0000	15.5780	(3.982)	0	0	0
2014/03/14	GOVI	07/08/2014	460.00	Put	GOVI	162,140.0000		16.2140	155,680.0000	15.5680	(3.984)	0	0	0
2014/03/14	GOVI	06/11/2014	449.01	Call	GOVI	16,050.0000		1.6050	22,640.0000	2.2640	41.059	0	0	0
2014/03/14	GOVI	06/11/2014			GOVI	450.6150		450.6150	451.2740	451.2740	0.146	0.0000	0.0000	0
2014/03/14	GOVI	06/11/2014	448.99	Call	GOVI	16,250.0000		1.6250	22,840.0000	2.2840	40.554	0	0	0
2014/03/14	GOVI	06/11/2014	449.00	Call	GOVI	16,150.0000		1.6150	22,740.0000	2.2740	40.805	0	0	0
2014/03/14	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	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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2014/03/14	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/03/14	IGOV	08/05/2014			Index Future	201.9870	201.9870	202.0340	202.0340	0.023	0.0000	0.0000	1,266
2014/03/14	IGOV	07/08/2014			Index Future	204.9850	204.9850	205.0290	205.0290	0.021	0.0000	0.0000	90
2014/03/14	IGOV	06/11/2014			Index Future	208.1640	208.1640	208.2100	208.2100	0.022	0.0000	0.0000	0
2014/03/14	ILBI	08/05/2014			Index Future	547.1110	547.1110	547.2400	547.2400	0.024	0.0000	0.0000	0
2014/03/14	ILBI	07/08/2014			Index Future	555.0170	555.0170	555.1470	555.1470	0.023	0.0000	0.0000	210
2014/03/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/03/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/03/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/03/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/03/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/03/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/03/14	JBAF	19/03/2014			Jibar Tradeable Future	5.7600	94.2400	5.7600	94.2400	0.000	0.0000	0.0000	3,000
2014/03/14	JBAF	16/04/2014			Jibar Tradeable Future	5.9300	94.0700	5.9200	94.0800	(0.169)	0.0000	0.0000	0
2014/03/14	JBAF	21/05/2014			Jibar Tradeable Future	6.0300	93.9700	6.0000	94.0000	(0.498)	0.0000	0.0000	2,000
2014/03/14	JBAF	18/06/2014			Jibar Tradeable Future	6.2700	93.7300	6.1900	93.8100	(1.276)	0.0000	0.0000	2,000
2014/03/14	JBAF	16/07/2014			Jibar Tradeable Future	6.3700	93.6300	6.2700	93.7300	(1.570)	0.0000	0.0000	1,000
2014/03/14	JBAF	20/08/2014			Jibar Tradeable Future	6.5700	93.4300	6.4800	93.5200	(1.370)	0.0000	0.0000	600
2014/03/14	JBAF	17/09/2014			Jibar Tradeable Future	6.6700	93.3300	6.5600	93.4400	(1.649)	0.0000	0.0000	1,000
2014/03/14	JBAF	17/12/2014			Jibar Tradeable Future	7.1800	92.8200	7.0700	92.9300	(1.532)	0.0000	0.0000	0
2014/03/14	JBAF	18/03/2015			Jibar Tradeable Future	7.5100	92.4900	7.3900	92.6100	(1.598)	0.0000	0.0000	2,850
2014/03/14	JBAF	17/06/2015			Jibar Tradeable Future	7.7700	92.2300	7.6700	92.3300	(1.287)	0.0000	0.0000	5,400
2014/03/14	JBAF	16/09/2015			Jibar Tradeable Future	7.9400	92.0600	7.8600	92.1400	(1.008)	0.0000	0.0000	0
2014/03/14	JBAF	15/12/2015			Jibar Tradeable Future	8.1100	91.8900	8.1100	91.8900	0.000	0.0000	0.0000	0
2014/03/14	R023	08/05/2014			Bond Future	8.4814	97.0677	8.4443	97.2881	(0.437)	0.0000	0.0000	12,886
2014/03/14	R023	08/05/2014	7.60	Call	Bond Future	160.8100	0.1608	175.7300	0.1757	9.278	0	0	0
2014/03/14	R023	08/05/2014	7.61	Call	Bond Future	166.4400	0.1664	181.8300	0.1818	9.247	0	0	0
2014/03/14	R023	08/05/2014	7.59	Put	Bond Future	5,642.2300	5.6422	5,436.2500	5.4363	(3.651)	0	0	0
2014/03/14	R023	08/05/2014	7.61	Put	Bond Future	5,525.9400	5.5259	5,320.9000	5.3209	(3.710)	0	0	0
2014/03/14	R023	08/05/2014	7.60	Put	Bond Future	5,584.0100	5.5840	5,378.5000	5.3785	(3.680)	0	0	0
2014/03/14	R023	08/05/2014	7.59	Call	Bond Future	155.2800	0.1553	169.7300	0.1697	9.306	0	0	0
2014/03/14	R023	07/08/2014	8.51	Call	Bond Future	2,478.9900	2.4790	2,580.0500	2.5800	4.077	0	0	0
2014/03/14	R023	07/08/2014			Bond Future	8.5823	98.3840	8.5439	98.6065	(0.447)	0.0000	0.0000	0
2014/03/14	R023	07/08/2014	8.49	Call	Bond Future	2,424.1200	2.4241	2,523.6500	2.5237	4.106	0	0	0
2014/03/14	R023	07/08/2014	8.50	Call	Bond Future	2,451.4700	2.4515	2,551.7600	2.5518	4.091	0	0	0

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2014/03/14	R023	07/08/2014	8.49	Put	Bond Future	2,960.2700	2.9603	2,837.3300	2.8373	(4.153)	0	0	0
2014/03/14	R023	07/08/2014	8.51	Put	Bond Future	2,898.6400	2.8986	2,777.2300	2.7772	(4.189)	0	0	0
2014/03/14	R023	07/08/2014	8.50	Put	Bond Future	2,929.3500	2.9294	2,807.1700	2.8072	(4.171)	0	0	0
2014/03/14	R023	06/11/2014			Bond Future	8.6815	95.9786	8.6413	96.2052	(0.463)	0.0000	0.0000	0
2014/03/14	R023	06/11/2014	8.59	Put	Bond Future	3,748.8300	3.7488	3,628.1300	3.6281	(3.220)	0	0	0
2014/03/14	R023	06/11/2014	8.61	Put	Bond Future	3,690.1800	3.6902	3,570.6500	3.5706	(3.239)	0	0	0
2014/03/14	R023	06/11/2014	8.59	Call	Bond Future	3,231.5700	3.2316	3,337.4800	3.3375	3.277	0	0	0
2014/03/14	R023	06/11/2014	8.60	Put	Bond Future	3,719.4200	3.7194	3,599.3100	3.5993	(3.229)	0	0	0
2014/03/14	R023	06/11/2014	8.60	Call	Bond Future	3,258.8700	3.2589	3,365.3700	3.3654	3.268	0	0	0
2014/03/14	R023	06/11/2014	8.61	Call	Bond Future	3,286.3000	3.2863	3,393.3800	3.3934	3.258	0	0	0
2014/03/14	R157	08/05/2014	5.20	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2014/03/14	R157	08/05/2014			Bond Future	7.1704	110.0886	7.0329	110.2716	(1.917)	0.0000	0.0000	25,346
2014/03/14	R157	08/05/2014	5.21	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2014/03/14	R157	08/05/2014	5.19	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2014/03/14	R157	08/05/2014	5.20	Put	Bond Future	2,665.1900	2.6652	2,482.2400	2.4822	(6.864)	0	0	0
2014/03/14	R157	08/05/2014	5.19	Put	Bond Future	2,678.9500	2.6789	2,496.0000	2.4960	(6.829)	0	0	0
2014/03/14	R157	08/05/2014	5.21	Put	Bond Future	2,651.4300	2.6514	2,468.4900	2.4685	(6.900)	0	0	0
2014/03/14	R157	07/08/2014	6.76	Put	Bond Future	903.5900	0.9036	766.7300	0.7667	(15.146)	0	0	0
2014/03/14	R157	07/08/2014			Bond Future	7.4606	111.7090	7.2905	111.8930	(2.280)	0.0000	0.0000	13,000
2014/03/14	R157	07/08/2014	6.75	Put	Bond Future	912.0000	0.9120	774.5200	0.7745	(15.075)	0	0	0
2014/03/14	R157	07/08/2014	6.74	Call	Bond Future	137.2600	0.1373	183.2000	0.1832	33.469	0	0	0
2014/03/14	R157	07/08/2014	6.75	Call	Bond Future	139.9600	0.1400	186.5300	0.1865	33.274	0	0	0
2014/03/14	R157	07/08/2014	6.76	Call	Bond Future	142.4700	0.1425	189.6600	0.1897	33.123	0	0	0
2014/03/14	R157	07/08/2014	6.74	Put	Bond Future	920.2200	0.9202	782.1100	0.7821	(15.008)	0	0	0
2014/03/14	R157	06/11/2014	6.19	Put	Bond Future	1,457.3300	1.4573	1,292.1400	1.2921	(11.335)	0	0	0
2014/03/14	R157	06/11/2014			Bond Future	7.8548	106.6148	7.6298	106.8025	(2.865)	0.0000	0.0000	0
2014/03/14	R157	06/11/2014	6.21	Put	Bond Future	1,442.1100	1.4421	1,277.4900	1.2775	(11.415)	0	0	0
2014/03/14	R157	06/11/2014	6.20	Put	Bond Future	1,449.7100	1.4497	1,284.8000	1.2848	(11.375)	0	0	0
2014/03/14	R157	06/11/2014	6.21	Call	Bond Future	57.9300	0.0579	80.9800	0.0810	39.789	0	0	0
2014/03/14	R157	06/11/2014	6.19	Call	Bond Future	56.1400	0.0561	78.6200	0.0786	40.043	0	0	0
2014/03/14	R157	06/11/2014	6.20	Call	Bond Future	57.0300	0.0570	79.7900	0.0798	39.909	0	0	0
2014/03/14	R186	08/05/2014	8.75	Put	Bond Future	1,650.3800	1.6504	1,559.7500	1.5597	(5.491)	0	0	0
2014/03/14	R186	08/05/2014	7.50	Put	Bond Future	9,811.6000	9.8116	9,634.4100	9.6344	(1.806)	0	0	0
2014/03/14	R186	08/05/2014	8.25	Put	Bond Future	4,009.5600	4.0096	3,867.6300	3.8676	(3.540)	0	0	0
2014/03/14	R186	08/05/2014	8.40	Call	Bond Future	1,489.6100	1.4896	1,542.2300	1.5422	3.532	0	0	1,000
2014/03/14	R186	08/05/2014			Bond Future	8.5970	118.5820	8.5754	118.7626	(0.251)	0.0000	0.0000	51,759
2014/03/14	R186	08/05/2014	7.09	Put	Bond Future	13,657.3000	13.6573	13,477.0700	13.4771	(1.320)	0	0	0
2014/03/14	R186	08/05/2014	9.75	Put	Bond Future	119.9300	0.1199	106.4600	0.1065	(11.232)	0	0	6,000
2014/03/14	R186	08/05/2014	9.10	Call	Bond Future	4,859.8100	4.8598	4,985.7900	4.9858	2.592	0	0	0
2014/03/14	R186	08/05/2014	9.25	Put	Bond Future	521.6000	0.5216	479.6700	0.4797	(8.039)	0	0	10,000
2014/03/14	R186	08/05/2014	8.80	Put	Bond Future	1,488.6200	1.4886	1,403.4500	1.4034	(5.721)	0	0	900
2014/03/14	R186	08/05/2014	7.10	Call	Bond Future	16.5300	0.0165	17.0100	0.0170	2.904	0	0	0
2014/03/14	R186	08/05/2014	9.00	Put	Bond Future	958.8700	0.9589	894.6300	0.8946	(6.700)	0	0	400
2014/03/14	R186	08/05/2014	7.11	Call	Bond Future	17.3500	0.0174	17.8500	0.0178	2.882	0	0	0
2014/03/14	R186	08/05/2014	9.75	Call	Bond Future	9,222.1900	9.2222	9,389.4000	9.3894	1.813	0	0	0
2014/03/14	R186	08/05/2014	8.50	Call	Bond Future	1,837.6700	1.8377	1,900.5200	1.9005	3.420	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
2014/03/14	R186	08/05/2014	7.09	Call	Bond Future	15.7500	0.0157	16.2000	0.0162	2.857	0	0	0
2014/03/14	R186	08/05/2014	9.10	Put	Bond Future	757.6400	0.7576	702.9400	0.7029	(7.220)	0	0	1,500
2014/03/14	R186	08/05/2014	9.25	Call	Bond Future	5,807.0000	5.8070	5,945.7500	5.9458	2.389	0	0	0
2014/03/14	R186	08/05/2014	8.80	Call	Bond Future	3,169.4900	3.1695	3,265.0000	3.2650	3.013	0	0	0
2014/03/14	R186	08/05/2014	8.25	Call	Bond Future	1,053.9100	1.0539	1,092.6600	1.0927	3.677	0	0	10,000
2014/03/14	R186	08/05/2014	7.11	Put	Bond Future	13,463.5300	13.4635	13,283.3500	13.2834	(1.338)	0	0	0
2014/03/14	R186	08/05/2014	8.50	Put	Bond Future	2,653.3900	2.6534	2,535.5600	2.5356	(4.441)	0	0	1,933
2014/03/14	R186	08/05/2014	8.75	Call	Bond Future	2,920.4500	2.9205	3,010.5000	3.0105	3.083	0	0	6,000
2014/03/14	R186	08/05/2014	7.50	Call	Bond Future	94.8700	0.0949	98.3600	0.0984	3.679	0	0	1,933
2014/03/14	R186	08/05/2014	8.40	Put	Bond Future	3,154.7100	3.1547	3,026.6500	3.0267	(4.059)	0	0	0
2014/03/14	R186	08/05/2014	7.10	Put	Bond Future	13,560.3400	13.5603	13,380.1400	13.3801	(1.329)	0	0	0
2014/03/14	R186	08/05/2014	9.00	Call	Bond Future	4,262.1500	4.2621	4,378.5900	4.3786	2.732	0	0	0
2014/03/14	R186	07/08/2014	8.31	Call	Bond Future	2,272.2100	2.2722	2,330.0300	2.3300	2.545	0	0	0
2014/03/14	R186	07/08/2014			Bond Future	8.6880	115.0340	8.6659	115.2155	(0.255)	0.0000	0.0000	0
2014/03/14	R186	07/08/2014	8.92	Put	Bond Future	2,760.5000	2.7605	2,676.0800	2.6761	(3.058)	0	0	840
2014/03/14	R186	07/08/2014	8.29	Call	Bond Future	2,210.9800	2.2110	2,267.5900	2.2676	2.560	0	0	0
2014/03/14	R186	07/08/2014	8.30	Call	Bond Future	2,241.4600	2.2415	2,298.6700	2.2987	2.552	0	0	0
2014/03/14	R186	07/08/2014	8.29	Put	Bond Future	5,535.9100	5.5359	5,410.9900	5.4110	(2.257)	0	0	0
2014/03/14	R186	07/08/2014	8.31	Put	Bond Future	5,426.8600	5.4269	5,303.1500	5.3032	(2.280)	0	0	0
2014/03/14	R186	07/08/2014	8.92	Call	Bond Future	4,637.4900	4.6375	4,734.6000	4.7346	2.094	0	0	0
2014/03/14	R186	07/08/2014	8.30	Put	Bond Future	5,481.2100	5.4812	5,356.8900	5.3569	(2.268)	0	0	0
2014/03/14	R186	06/11/2014	8.15	Put	Bond Future	7,779.4600	7.7795	7,650.7000	7.6507	(1.655)	0	0	0
2014/03/14	R186	06/11/2014	8.14	Call	Bond Future	2,597.9300	2.5979	2,653.9400	2.6539	2.156	0	0	0
2014/03/14	R186	06/11/2014			Bond Future	8.7734	116.8056	8.7503	116.9909	(0.263)	0.0000	0.0000	0
2014/03/14	R186	06/11/2014	9.17	Call	Bond Future	6,477.9400	6.4779	6,584.2300	6.5842	1.641	0	0	0
2014/03/14	R186	06/11/2014	8.15	Call	Bond Future	2,626.1100	2.6261	2,682.5900	2.6826	2.151	0	0	0
2014/03/14	R186	06/11/2014	8.16	Call	Bond Future	2,654.4800	2.6545	2,711.4200	2.7114	2.145	0	0	0
2014/03/14	R186	06/11/2014	9.17	Put	Bond Future	3,361.0400	3.3610	3,282.0900	3.2821	(2.349)	0	0	2,010
2014/03/14	R186	06/11/2014	8.14	Put	Bond Future	7,836.5900	7.8366	7,707.3600	7.7074	(1.649)	0	0	0
2014/03/14	R186	06/11/2014	8.16	Put	Bond Future	7,722.6100	7.7226	7,594.3100	7.5943	(1.661)	0	0	0
2014/03/14	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R197	08/05/2014			Bond Future	275.5234	275.5234	275.5213	275.5213	(0.001)	0.0000	0.0000	1,912
2014/03/14	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R197	08/05/2014	250.01	Call	Bond Future	25,513.3800	25.5134	25,511.2800	25.5113	(0.008)	0	0	0
2014/03/14	R197	08/05/2014	249.99	Call	Bond Future	25,533.3800	25.5334	25,531.2800	25.5313	(0.008)	0	0	0
2014/03/14	R197	08/05/2014	250.00	Call	Bond Future	25,523.3800	25.5234	25,521.2800	25.5213	(0.008)	0	0	0
2014/03/14	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R197	07/08/2014			Bond Future	273.8096	273.8096	273.8034	273.8034	(0.002)	0.0000	0.0000	0
2014/03/14	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R197	07/08/2014	270.00	Call	Bond Future	3,809.5800	3.8096	3,803.3900	3.8034	(0.162)	0	0	0
2014/03/14	R197	07/08/2014	270.01	Call	Bond Future	3,799.5800	3.7996	3,793.3900	3.7934	(0.163)	0	0	0
2014/03/14	R197	07/08/2014	269.99	Call	Bond Future	3,819.5800	3.8196	3,813.3900	3.8134	(0.162)	0	0	0
2014/03/14	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R201	08/05/2014			Bond Future	6.7715	104.5830	6.6096	104.6791	(2.391)	0.0000	0.0000	0
2014/03/14	R201	08/05/2014	4.75	Call	Bond Future	0.1900	0.0002	0.3900	0.0004	105.263	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/14	R201	08/05/2014	4.76	Call	Bond Future	0.2000	0.0002	0.4100	0.0004	105.000	0	0	0
2014/03/14	R201	08/05/2014	4.74	Call	Bond Future	0.1800	0.0002	0.3700	0.0004	105.556	0	0	0
2014/03/14	R201	08/05/2014	4.76	Put	Bond Future	1,206.3100	1.2063	1,110.4000	1.1104	(7.951)	0	0	0
2014/03/14	R201	08/05/2014	4.75	Put	Bond Future	1,212.3600	1.2124	1,116.4400	1.1164	(7.912)	0	0	0
2014/03/14	R201	08/05/2014	4.74	Put	Bond Future	1,218.4100	1.2184	1,122.4800	1.1225	(7.873)	0	0	0
2014/03/14	R201	07/08/2014	5.31	Put	Bond Future	756.4500	0.7564	674.6300	0.6746	(10.816)	0	0	0
2014/03/14	R201	07/08/2014			Bond Future	7.2974	101.7111	7.0277	101.8071	(3.695)	0.0000	0.0000	0
2014/03/14	R201	07/08/2014	5.30	Put	Bond Future	759.5700	0.7596	677.6300	0.6776	(10.788)	0	0	0
2014/03/14	R201	07/08/2014	5.31	Call	Bond Future	44.5200	0.0445	58.7200	0.0587	31.896	0	0	0
2014/03/14	R201	07/08/2014	5.29	Call	Bond Future	43.5600	0.0436	57.5100	0.0575	32.025	0	0	0
2014/03/14	R201	07/08/2014	5.30	Call	Bond Future	44.0400	0.0440	58.1200	0.0581	31.971	0	0	0
2014/03/14	R201	07/08/2014	5.29	Put	Bond Future	762.7000	0.7627	680.6300	0.6806	(10.760)	0	0	0
2014/03/14	R202	08/05/2014	215.00	Call	Bond Future	3,198.5400	3.1985	3,166.0400	3.1660	(1.016)	0	0	0
2014/03/14	R202	08/05/2014			Bond Future	214.1501	214.1501	214.1494	214.1494	0.000	0.0000	0.0000	44,663
2014/03/14	R202	08/05/2014	215.01	Call	Bond Future	3,194.0000	3.1940	3,161.5000	3.1615	(1.018)	0	0	0
2014/03/14	R202	08/05/2014	214.99	Put	Bond Future	4,043.0100	4.0430	4,011.1300	4.0111	(0.789)	0	0	0
2014/03/14	R202	08/05/2014	215.01	Put	Bond Future	4,053.9200	4.0539	4,022.0500	4.0220	(0.786)	0	0	0
2014/03/14	R202	08/05/2014	214.99	Call	Bond Future	3,203.0900	3.2031	3,170.5800	3.1706	(1.015)	0	0	0
2014/03/14	R202	08/05/2014	215.00	Put	Bond Future	4,048.4600	4.0485	4,016.5900	4.0166	(0.787)	0	0	0
2014/03/14	R202	07/08/2014	207.99	Call	Bond Future	9,357.6800	9.3577	9,337.5300	9.3375	(0.215)	0	0	0
2014/03/14	R202	07/08/2014	208.00	Put	Bond Future	3,104.9900	3.1050	3,088.5700	3.0886	(0.529)	0	0	0
2014/03/14	R202	07/08/2014			Bond Future	214.2461	214.2461	214.2424	214.2424	(0.002)	0.0000	0.0000	0
2014/03/14	R202	07/08/2014	207.99	Put	Bond Future	3,101.5600	3.1016	3,085.1400	3.0851	(0.529)	0	0	0
2014/03/14	R202	07/08/2014	208.01	Put	Bond Future	3,108.4200	3.1084	3,091.9900	3.0920	(0.529)	0	0	0
2014/03/14	R202	07/08/2014	208.00	Call	Bond Future	9,351.1100	9.3511	9,330.9600	9.3310	(0.215)	0	0	0
2014/03/14	R202	07/08/2014	208.01	Call	Bond Future	9,344.5400	9.3445	9,324.3800	9.3244	(0.216)	0	0	0
2014/03/14	R203	08/05/2014	5.74	Call	Bond Future	0.2200	0.0002	0.2800	0.0003	27.273	0	0	0
2014/03/14	R203	08/05/2014	5.76	Call	Bond Future	0.2500	0.0003	0.3200	0.0003	28.000	0	0	0
2014/03/14	R203	08/05/2014	6.84	Call	Bond Future	49.8800	0.0499	59.6600	0.0597	19.607	0	0	29
2014/03/14	R203	08/05/2014	7.40	Put	Bond Future	1,478.9700	1.4790	1,348.2000	1.3482	(8.842)	0	0	0
2014/03/14	R203	08/05/2014			Bond Future	7.8009	102.6039	7.7412	102.7783	(0.766)	0.0000	0.0000	16,949
2014/03/14	R203	08/05/2014	5.76	Put	Bond Future	6,174.1000	6.1741	5,999.7600	5.9998	(2.824)	0	0	0
2014/03/14	R203	08/05/2014	6.84	Put	Bond Future	2,900.6300	2.9006	2,736.0000	2.7360	(5.676)	0	0	0
2014/03/14	R203	08/05/2014	5.75	Put	Bond Future	6,205.4700	6.2055	6,031.1200	6.0311	(2.810)	0	0	0
2014/03/14	R203	08/05/2014	5.74	Put	Bond Future	6,236.8300	6.2368	6,062.4800	6.0625	(2.795)	0	0	0
2014/03/14	R203	08/05/2014	7.40	Call	Bond Future	301.4500	0.3014	345.0900	0.3451	14.477	0	0	16
2014/03/14	R203	08/05/2014	5.75	Call	Bond Future	0.2400	0.0002	0.3000	0.0003	25.000	0	0	0
2014/03/14	R203	07/08/2014	7.30	Call	Bond Future	460.6400	0.4606	506.1100	0.5061	9.871	0	0	0
2014/03/14	R203	07/08/2014			Bond Future	7.9666	104.1141	7.9019	104.2895	(0.813)	0.0000	0.0000	0
2014/03/14	R203	07/08/2014	7.31	Call	Bond Future	468.0700	0.4681	514.0900	0.5141	9.832	0	0	0
2014/03/14	R203	07/08/2014	6.84	Put	Bond Future	3,312.5900	3.3126	3,161.0300	3.1610	(4.575)	0	0	0
2014/03/14	R203	07/08/2014	7.29	Put	Bond Future	2,306.4500	2.3065	2,175.8800	2.1759	(5.661)	0	0	0
2014/03/14	R203	07/08/2014	7.31	Put	Bond Future	2,265.8400	2.2658	2,136.3800	2.1364	(5.714)	0	0	0
2014/03/14	R203	07/08/2014	7.29	Call	Bond Future	453.3000	0.4533	498.2100	0.4982	9.907	0	0	0
2014/03/14	R203	07/08/2014	7.30	Put	Bond Future	2,286.0900	2.2861	2,156.0800	2.1561	(5.687)	0	0	0
2014/03/14	R203	07/08/2014	6.84	Call	Bond Future	203.4900	0.2035	227.4100	0.2274	11.755	0	0	46

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/14	R203	06/11/2014	6.86	Call	Bond Future	341.1200	0.3411	373.0000	0.3730	9.346	0	0	0
2014/03/14	R203	06/11/2014			Bond Future	8.1412	101.5526	8.0697	101.7315	(0.878)	0.0000	0.0000	0
2014/03/14	R203	06/11/2014	6.98	Call	Bond Future	398.7900	0.3988	434.8900	0.4349	9.052	0	0	14
2014/03/14	R203	06/11/2014	6.84	Call	Bond Future	332.1800	0.3322	363.3900	0.3634	9.396	0	0	45
2014/03/14	R203	06/11/2014	6.85	Call	Bond Future	336.6300	0.3366	368.1700	0.3682	9.369	0	0	0
2014/03/14	R203	06/11/2014	6.98	Put	Bond Future	3,353.8500	3.3538	3,211.0400	3.2110	(4.258)	0	0	0
2014/03/14	R203	06/11/2014	6.84	Put	Bond Future	3,650.8200	3.6508	3,503.1200	3.5031	(4.046)	0	0	0
2014/03/14	R203	06/11/2014	6.86	Put	Bond Future	3,607.7200	3.6077	3,460.6900	3.4607	(4.075)	0	0	0
2014/03/14	R203	06/11/2014	6.85	Put	Bond Future	3,629.2500	3.6293	3,481.8800	3.4819	(4.061)	0	0	0
2014/03/14	R204	08/05/2014			Bond Future	8.0248	103.0358	7.9658	103.2593	(0.734)	0.0000	0.0000	31,051
2014/03/14	R204	08/05/2014	6.05	Call	Bond Future	0.6300	0.0006	0.7800	0.0008	23.810	0	0	0
2014/03/14	R204	08/05/2014	6.06	Call	Bond Future	0.6600	0.0007	0.8300	0.0008	25.758	0	0	0
2014/03/14	R204	08/05/2014	6.04	Call	Bond Future	0.5900	0.0006	0.7400	0.0007	25.424	0	0	0
2014/03/14	R204	08/05/2014	6.05	Put	Bond Future	7,837.1600	7.8372	7,613.7500	7.6138	(2.851)	0	0	0
2014/03/14	R204	08/05/2014	6.04	Put	Bond Future	7,878.6700	7.8787	7,655.2600	7.6553	(2.836)	0	0	0
2014/03/14	R204	08/05/2014	6.06	Put	Bond Future	7,795.6500	7.7957	7,572.2600	7.5723	(2.866)	0	0	0
2014/03/14	R204	07/08/2014			Bond Future	8.1667	100.5193	8.1041	100.7446	(0.767)	0.0000	0.0000	200
2014/03/14	R204	07/08/2014	7.44	Put	Bond Future	3,227.3700	3.2274	3,056.9500	3.0569	(5.280)	0	0	0
2014/03/14	R204	07/08/2014	7.46	Put	Bond Future	3,172.1300	3.1721	3,003.0800	3.0031	(5.329)	0	0	0
2014/03/14	R204	07/08/2014	7.45	Put	Bond Future	3,199.6900	3.1997	3,029.9500	3.0300	(5.305)	0	0	0
2014/03/14	R204	07/08/2014	7.78	Call	Bond Future	957.7500	0.9578	1,037.8900	1.0379	8.368	0	0	0
2014/03/14	R204	07/08/2014	7.46	Call	Bond Future	591.6400	0.5916	647.9500	0.6480	9.518	0	0	0
2014/03/14	R204	07/08/2014	7.44	Call	Bond Future	572.6700	0.5727	627.6100	0.6276	9.594	0	0	0
2014/03/14	R204	07/08/2014	7.78	Put	Bond Future	2,359.7400	2.3597	2,214.5200	2.2145	(6.154)	0	0	530
2014/03/14	R204	07/08/2014	7.45	Call	Bond Future	582.1000	0.5821	637.7200	0.6377	9.555	0	0	0
2014/03/14	R204	06/11/2014	7.99	Put	Bond Future	2,559.0200	2.5590	2,424.5800	2.4246	(5.254)	0	0	1,270
2014/03/14	R204	06/11/2014			Bond Future	8.3052	102.0673	8.2378	102.2968	(0.811)	0.0000	0.0000	0
2014/03/14	R204	06/11/2014	6.99	Put	Bond Future	5,059.7400	5.0597	4,870.2500	4.8702	(3.745)	0	0	0
2014/03/14	R204	06/11/2014	7.01	Put	Bond Future	5,000.0600	5.0001	4,811.4200	4.8114	(3.773)	0	0	0
2014/03/14	R204	06/11/2014	6.99	Call	Bond Future	458.9000	0.4589	498.9600	0.4990	8.730	0	0	0
2014/03/14	R204	06/11/2014	7.00	Put	Bond Future	5,029.8700	5.0299	4,840.8000	4.8408	(3.759)	0	0	0
2014/03/14	R204	06/11/2014	7.99	Call	Bond Future	1,479.5700	1.4796	1,574.6800	1.5747	6.428	0	0	0
2014/03/14	R204	06/11/2014	7.00	Call	Bond Future	464.9800	0.4650	505.4600	0.5055	8.706	0	0	0
2014/03/14	R204	06/11/2014	7.01	Call	Bond Future	471.1200	0.4711	512.0300	0.5120	8.684	0	0	0
2014/03/14	R207	08/05/2014	6.19	Put	Bond Future	9,641.0900	9.6411	9,432.4700	9.4325	(2.164)	0	0	0
2014/03/14	R207	08/05/2014	6.21	Put	Bond Future	9,543.8300	9.5438	9,335.2200	9.3352	(2.186)	0	0	0
2014/03/14	R207	08/05/2014			Bond Future	8.2892	97.7174	8.2411	97.9260	(0.581)	0.0000	0.0000	19,048
2014/03/14	R207	08/05/2014	6.20	Put	Bond Future	9,592.4500	9.5925	9,383.8300	9.3838	(2.175)	0	0	0
2014/03/14	R207	08/05/2014	6.20	Call	Bond Future	0.3300	0.0003	0.3900	0.0004	18.182	0	0	0
2014/03/14	R207	08/05/2014	6.21	Call	Bond Future	0.3500	0.0004	0.4200	0.0004	20.000	0	0	0
2014/03/14	R207	08/05/2014	6.19	Call	Bond Future	0.3100	0.0003	0.3700	0.0004	19.355	0	0	0
2014/03/14	R207	07/08/2014	7.69	Call	Bond Future	678.7300	0.6787	729.1300	0.7291	7.426	0	0	0
2014/03/14	R207	07/08/2014	7.70	Put	Bond Future	3,753.0200	3.7530	3,593.7600	3.5938	(4.244)	0	0	0
2014/03/14	R207	07/08/2014			Bond Future	8.4238	95.5145	8.3732	95.7248	(0.601)	0.0000	0.0000	0
2014/03/14	R207	07/08/2014	7.70	Call	Bond Future	689.6100	0.6896	740.6300	0.7406	7.398	0	0	0
2014/03/14	R207	07/08/2014	7.71	Call	Bond Future	700.6000	0.7006	752.2500	0.7522	7.372	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/14	R207	07/08/2014	7.69	Put	Bond Future	3,785.3000	3.7853	3,625.4200	3.6254	(4.224)	0	0	0
2014/03/14	R207	07/08/2014	7.71	Put	Bond Future	3,720.8700	3.7209	3,562.2400	3.5622	(4.263)	0	0	0
2014/03/14	R207	06/11/2014	7.36	Put	Bond Future	5,546.6900	5.5467	5,375.3800	5.3754	(3.089)	0	0	0
2014/03/14	R207	06/11/2014			Bond Future	8.5485	96.9856	8.4947	97.1999	(0.629)	0.0000	0.0000	0
2014/03/14	R207	06/11/2014	7.35	Put	Bond Future	5,580.8000	5.5808	5,409.0600	5.4091	(3.077)	0	0	0
2014/03/14	R207	06/11/2014	7.36	Call	Bond Future	669.3700	0.6694	712.3000	0.7123	6.413	0	0	0
2014/03/14	R207	06/11/2014	7.34	Call	Bond Future	653.0300	0.6530	695.1100	0.6951	6.444	0	0	0
2014/03/14	R207	06/11/2014	7.35	Call	Bond Future	661.1600	0.6612	703.6600	0.7037	6.428	0	0	0
2014/03/14	R207	06/11/2014	7.34	Put	Bond Future	5,615.0100	5.6150	5,442.8500	5.4428	(3.066)	0	0	0
2014/03/14	R208	08/05/2014	6.31	Call	Bond Future	0.6300	0.0006	0.6900	0.0007	9.524	0	0	0
2014/03/14	R208	08/05/2014			Bond Future	8.3965	92.3042	8.3591	92.4869	(0.446)	0.0000	0.0000	11,730
2014/03/14	R208	08/05/2014	6.29	Call	Bond Future	0.5600	0.0006	0.6200	0.0006	10.714	0	0	0
2014/03/14	R208	08/05/2014	6.31	Put	Bond Future	10,906.1300	10.9061	10,723.4300	10.7234	(1.675)	0	0	0
2014/03/14	R208	08/05/2014	6.30	Put	Bond Future	10,962.0900	10.9621	10,779.3900	10.7794	(1.667)	0	0	0
2014/03/14	R208	08/05/2014	6.29	Put	Bond Future	11,018.0600	11.0181	10,835.3600	10.8354	(1.658)	0	0	0
2014/03/14	R208	08/05/2014	6.30	Call	Bond Future	0.6000	0.0006	0.6600	0.0007	10.000	0	0	0
2014/03/14	R208	07/08/2014	8.28	Call	Bond Future	1,622.6700	1.6227	1,695.7500	1.6957	4.504	0	0	0
2014/03/14	R208	07/08/2014			Bond Future	8.5124	93.6630	8.4734	93.8470	(0.458)	0.0000	0.0000	0
2014/03/14	R208	07/08/2014	7.80	Call	Bond Future	834.5400	0.8345	879.0300	0.8790	5.331	0	0	0
2014/03/14	R208	07/08/2014	7.79	Put	Bond Future	4,308.1100	4.3081	4,168.0300	4.1680	(3.252)	0	0	0
2014/03/14	R208	07/08/2014	7.81	Put	Bond Future	4,235.3100	4.2353	4,096.3000	4.0963	(3.282)	0	0	0
2014/03/14	R208	07/08/2014	7.80	Put	Bond Future	4,271.6200	4.2716	4,132.0800	4.1321	(3.267)	0	0	0
2014/03/14	R208	07/08/2014	8.28	Put	Bond Future	2,726.6700	2.7267	2,615.7200	2.6157	(4.069)	0	0	630
2014/03/14	R208	07/08/2014	7.81	Call	Bond Future	847.5600	0.8476	892.5800	0.8926	5.312	0	0	0
2014/03/14	R208	07/08/2014	7.79	Call	Bond Future	821.6600	0.8217	865.6100	0.8656	5.349	0	0	0
2014/03/14	R208	06/11/2014	7.46	Call	Bond Future	799.0600	0.7991	836.7500	0.8367	4.717	0	0	0
2014/03/14	R208	06/11/2014			Bond Future	8.6251	91.7061	8.5840	91.8936	(0.476)	0.0000	0.0000	0
2014/03/14	R208	06/11/2014	7.44	Call	Bond Future	779.8000	0.7798	816.7500	0.8167	4.738	0	0	0
2014/03/14	R208	06/11/2014	7.45	Call	Bond Future	789.3900	0.7894	826.7000	0.8267	4.726	0	0	0
2014/03/14	R208	06/11/2014	8.50	Put	Bond Future	2,998.0100	2.9980	2,896.0300	2.8960	(3.402)	0	0	1,520
2014/03/14	R208	06/11/2014	7.44	Put	Bond Future	6,384.8000	6.3848	6,234.1900	6.2342	(2.359)	0	0	0
2014/03/14	R208	06/11/2014	7.46	Put	Bond Future	6,306.0200	6.3060	6,156.1500	6.1562	(2.377)	0	0	0
2014/03/14	R208	06/11/2014	8.50	Call	Bond Future	2,425.4500	2.4254	2,511.0300	2.5110	3.528	0	0	0
2014/03/14	R208	06/11/2014	7.45	Put	Bond Future	6,345.3600	6.3454	6,195.1100	6.1951	(2.368)	0	0	0
2014/03/14	R209	08/05/2014	9.63	Call	Bond Future	4,550.9000	4.5509	4,542.0400	4.5420	(0.195)	0	0	0
2014/03/14	R209	08/05/2014			Bond Future	9.0909	73.9381	9.0900	73.9452	(0.011)	0.0000	0.0000	25,078
2014/03/14	R209	08/05/2014	7.85	Call	Bond Future	71.6900	0.0717	68.3400	0.0683	(4.673)	0	0	0
2014/03/14	R209	08/05/2014	9.00	Put	Bond Future	2,480.5500	2.4806	2,457.8500	2.4578	(0.915)	0	0	0
2014/03/14	R209	08/05/2014	9.50	Call	Bond Future	3,892.1200	3.8921	3,881.1600	3.8812	(0.282)	0	0	0
2014/03/14	R209	08/05/2014	7.86	Call	Bond Future	74.5000	0.0745	71.0500	0.0711	(4.631)	0	0	0
2014/03/14	R209	08/05/2014	9.75	Put	Bond Future	544.1200	0.5441	530.1800	0.5302	(2.562)	0	0	7,262
2014/03/14	R209	08/05/2014	9.85	Put	Bond Future	428.1800	0.4282	415.9400	0.4159	(2.859)	0	0	10,000
2014/03/14	R209	08/05/2014	8.50	Put	Bond Future	5,185.2000	5.1852	5,166.1900	5.1662	(0.367)	0	0	0
2014/03/14	R209	08/05/2014	7.84	Call	Bond Future	68.9700	0.0690	65.7100	0.0657	(4.727)	0	0	0
2014/03/14	R209	08/05/2014	7.85	Put	Bond Future	10,254.9700	10.2550	10,244.5000	10.2445	(0.102)	0	0	0
2014/03/14	R209	08/05/2014	9.50	Put	Bond Future	953.4500	0.9534	935.3700	0.9354	(1.896)	0	0	640

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2014/03/14	R209	08/05/2014	7.84	Put	Bond Future	10,342.9100	10.3429	10,332.5300	10.3325	(0.100)	0	0	0
2014/03/14	R209	08/05/2014	9.63	Put	Bond Future	717.1200	0.7171	701.1400	0.7011	(2.228)	0	0	883
2014/03/14	R209	08/05/2014	9.85	Call	Bond Future	5,736.1200	5.7361	5,731.0000	5.7310	(0.089)	0	0	0
2014/03/14	R209	08/05/2014	7.86	Put	Bond Future	10,167.2600	10.1673	10,156.6900	10.1567	(0.104)	0	0	0
2014/03/14	R209	08/05/2014	9.75	Call	Bond Future	5,188.2200	5.1882	5,181.4000	5.1814	(0.131)	0	0	0
2014/03/14	R209	08/05/2014	8.50	Call	Bond Future	589.0900	0.5891	577.2000	0.5772	(2.018)	0	0	640
2014/03/14	R209	08/05/2014	9.00	Call	Bond Future	1,801.1700	1.8012	1,785.5900	1.7856	(0.865)	0	0	640
2014/03/14	R209	07/08/2014	9.04	Put	Bond Future	3,993.3300	3.9933	3,978.3300	3.9783	(0.376)	0	0	0
2014/03/14	R209	07/08/2014	9.06	Put	Bond Future	3,911.4100	3.9114	3,896.4300	3.8964	(0.383)	0	0	0
2014/03/14	R209	07/08/2014			Bond Future	9.1676	75.0266	9.1667	75.0327	(0.009)	0.0000	0.0000	0
2014/03/14	R209	07/08/2014	9.05	Put	Bond Future	3,952.2200	3.9522	3,937.2200	3.9372	(0.380)	0	0	0
2014/03/14	R209	07/08/2014	9.05	Call	Bond Future	3,084.1000	3.0841	3,075.1800	3.0752	(0.289)	0	0	0
2014/03/14	R209	07/08/2014	9.06	Call	Bond Future	3,117.7500	3.1177	3,108.8500	3.1088	(0.285)	0	0	0
2014/03/14	R209	07/08/2014	9.04	Call	Bond Future	3,050.6300	3.0506	3,041.7100	3.0417	(0.292)	0	0	0
2014/03/14	R209	06/11/2014			Bond Future	9.2405	73.0347	9.2396	73.0414	(0.010)	0.0000	0.0000	0
2014/03/14	R209	06/11/2014	8.99	Put	Bond Future	5,535.3200	5.5353	5,522.3000	5.5223	(0.235)	0	0	0
2014/03/14	R209	06/11/2014	9.01	Put	Bond Future	5,449.2000	5.4492	5,436.2000	5.4362	(0.239)	0	0	0
2014/03/14	R209	06/11/2014	9.00	Put	Bond Future	5,492.2500	5.4923	5,479.2400	5.4792	(0.237)	0	0	0
2014/03/14	R209	06/11/2014	8.99	Call	Bond Future	3,691.0400	3.6910	3,684.7400	3.6847	(0.171)	0	0	0
2014/03/14	R209	06/11/2014	9.00	Call	Bond Future	3,722.9700	3.7230	3,716.6800	3.7167	(0.169)	0	0	0
2014/03/14	R209	06/11/2014	9.01	Call	Bond Future	3,754.8100	3.7548	3,748.5300	3.7485	(0.167)	0	0	0
2014/03/14	R210	08/05/2014			Bond Future	160.6004	160.6004	160.5998	160.5998	0.000	0.0000	0.0000	719
2014/03/14	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R210	08/05/2014	160.01	Call	Bond Future	590.3600	0.5904	589.7900	0.5898	(0.097)	0	0	0
2014/03/14	R210	08/05/2014	159.99	Call	Bond Future	610.3600	0.6104	609.7900	0.6098	(0.093)	0	0	0
2014/03/14	R210	08/05/2014	160.00	Call	Bond Future	600.3600	0.6004	599.7900	0.5998	(0.095)	0	0	0
2014/03/14	R210	07/08/2014			Bond Future	162.9840	162.9840	162.9809	162.9809	(0.002)	0.0000	0.0000	0
2014/03/14	R210	07/08/2014	159.00	Call	Bond Future	3,984.0300	3.9840	3,980.8700	3.9809	(0.079)	0	0	0
2014/03/14	R210	07/08/2014	159.01	Call	Bond Future	3,974.0300	3.9740	3,970.8700	3.9709	(0.080)	0	0	0
2014/03/14	R210	07/08/2014	158.99	Call	Bond Future	3,994.0300	3.9940	3,990.8700	3.9909	(0.079)	0	0	0
2014/03/14	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R211	08/05/2014	130.00	Put	Bond Future	2,652.2200	2.6522	2,656.3900	2.6564	0.157	0	0	0
2014/03/14	R211	08/05/2014			Bond Future	127.3478	127.3478	127.3436	127.3436	(0.003)	0.0000	0.0000	390
2014/03/14	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R211	08/05/2014	129.99	Put	Bond Future	2,642.2200	2.6422	2,646.3900	2.6464	0.158	0	0	0
2014/03/14	R211	08/05/2014	130.01	Put	Bond Future	2,662.2200	2.6622	2,666.3900	2.6664	0.157	0	0	0
2014/03/14	R211	07/08/2014	127.99	Put	Bond Future	309.9300	0.3099	316.0000	0.3160	1.959	0	0	0
2014/03/14	R211	07/08/2014			Bond Future	127.6801	127.6801	127.6740	127.6740	(0.005)	0.0000	0.0000	0
2014/03/14	R211	07/08/2014	128.01	Put	Bond Future	329.9300	0.3299	336.0000	0.3360	1.840	0	0	0
2014/03/14	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/03/14	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R211	07/08/2014	128.00	Put	Bond Future	319.9300	0.3199	326.0000	0.3260	1.897	0	0	0
2014/03/14	R212	08/05/2014			Bond Future	129.7551	129.7551	129.7540	129.7540	(0.001)	0.0000	0.0000	21,797
2014/03/14	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R212	08/05/2014	131.99	Put	Bond Future	2,234.8500	2.2349	2,236.0100	2.2360	0.052	0	0	0
2014/03/14	R212	08/05/2014	132.01	Put	Bond Future	2,254.8500	2.2549	2,256.0100	2.2560	0.051	0	0	0
2014/03/14	R212	08/05/2014	132.00	Put	Bond Future	2,244.8500	2.2449	2,246.0100	2.2460	0.052	0	0	0
2014/03/14	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R212	07/08/2014	128.99	Call	Bond Future	981.0900	0.9811	978.1100	0.9781	(0.304)	0	0	0
2014/03/14	R212	07/08/2014			Bond Future	129.9711	129.9711	129.9681	129.9681	(0.002)	0.0000	0.0000	0
2014/03/14	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R212	07/08/2014	129.00	Call	Bond Future	971.0900	0.9711	968.1100	0.9681	(0.307)	0	0	0
2014/03/14	R212	07/08/2014	129.01	Call	Bond Future	961.0900	0.9611	958.1100	0.9581	(0.310)	0	0	0
2014/03/14	R213	08/05/2014	7.65	Put	Bond Future	11,064.4600	11.0645	11,055.1900	11.0552	(0.084)	0	0	0
2014/03/14	R213	08/05/2014			Bond Future	8.9942	84.2743	8.9933	84.2816	(0.011)	0.0000	0.0000	21,705
2014/03/14	R213	08/05/2014	7.64	Put	Bond Future	11,152.6200	11.1526	11,143.4200	11.1434	(0.082)	0	0	0
2014/03/14	R213	08/05/2014	7.66	Put	Bond Future	10,976.4800	10.9765	10,967.1400	10.9671	(0.085)	0	0	0
2014/03/14	R213	08/05/2014	7.65	Call	Bond Future	36.2900	0.0363	34.2900	0.0343	(5.511)	0	0	0
2014/03/14	R213	08/05/2014	7.64	Call	Bond Future	34.7500	0.0348	32.8200	0.0328	(5.554)	0	0	0
2014/03/14	R213	08/05/2014	7.66	Call	Bond Future	37.8900	0.0379	35.8200	0.0358	(5.463)	0	0	0
2014/03/14	R213	07/08/2014	8.86	Call	Bond Future	2,677.8100	2.6778	2,669.1300	2.6691	(0.324)	0	0	0
2014/03/14	R213	07/08/2014			Bond Future	9.0769	85.5146	9.0761	85.5209	(0.009)	0.0000	0.0000	0
2014/03/14	R213	07/08/2014	8.84	Call	Bond Future	2,614.5400	2.6145	2,605.8600	2.6059	(0.332)	0	0	0
2014/03/14	R213	07/08/2014	8.85	Call	Bond Future	2,646.0600	2.6461	2,637.3800	2.6374	(0.328)	0	0	0
2014/03/14	R213	07/08/2014	8.84	Put	Bond Future	4,389.3300	4.3893	4,374.3800	4.3744	(0.341)	0	0	0
2014/03/14	R213	07/08/2014	8.86	Put	Bond Future	4,300.6700	4.3007	4,285.7200	4.2857	(0.348)	0	0	0
2014/03/14	R213	07/08/2014	8.85	Put	Bond Future	4,344.8400	4.3448	4,329.8900	4.3299	(0.344)	0	0	0
2014/03/14	R213	06/11/2014	8.84	Call	Bond Future	3,379.5100	3.3795	3,373.4100	3.3734	(0.180)	0	0	0
2014/03/14	R213	06/11/2014	8.85	Put	Bond Future	5,686.6300	5.6866	5,673.6400	5.6736	(0.228)	0	0	0
2014/03/14	R213	06/11/2014			Bond Future	9.1572	83.2892	9.1563	83.2961	(0.010)	0.0000	0.0000	0
2014/03/14	R213	06/11/2014	8.85	Call	Bond Future	3,410.5000	3.4105	3,404.4100	3.4044	(0.179)	0	0	0
2014/03/14	R213	06/11/2014	8.86	Call	Bond Future	3,441.6600	3.4417	3,435.5700	3.4356	(0.177)	0	0	0
2014/03/14	R213	06/11/2014	8.84	Put	Bond Future	5,731.2500	5.7313	5,718.2500	5.7183	(0.227)	0	0	0
2014/03/14	R213	06/11/2014	8.86	Put	Bond Future	5,642.2700	5.6423	5,629.2800	5.6293	(0.230)	0	0	0
2014/03/14	R214	08/05/2014			Bond Future	9.1642	74.8514	9.1634	74.8581	(0.010)	0.0000	0.0000	5,055
2014/03/14	R214	08/05/2014	9.00	Call	Bond Future	1,569.3000	1.5693	1,553.4000	1.5534	(1.013)	0	0	0
2014/03/14	R214	08/05/2014	8.99	Put	Bond Future	2,902.8900	2.9029	2,880.2300	2.8802	(0.781)	0	0	0
2014/03/14	R214	08/05/2014	9.01	Put	Bond Future	2,807.4700	2.8075	2,784.7700	2.7848	(0.809)	0	0	0
2014/03/14	R214	08/05/2014	9.00	Put	Bond Future	2,854.9200	2.8549	2,832.2300	2.8322	(0.795)	0	0	0
2014/03/14	R214	08/05/2014	9.01	Call	Bond Future	1,601.2000	1.6012	1,585.2900	1.5853	(0.994)	0	0	0
2014/03/14	R214	08/05/2014	8.99	Call	Bond Future	1,537.7900	1.5378	1,521.9200	1.5219	(1.032)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/14	R214	07/08/2014	9.54	Put	Bond Future	2,551.1800	2.5512	2,537.2400	2.5372	(0.546)	0	0	0
2014/03/14	R214	07/08/2014			Bond Future	9.2394	75.8598	9.2386	75.8657	(0.008)	0.0000	0.0000	0
2014/03/14	R214	07/08/2014	9.56	Put	Bond Future	2,492.9800	2.4930	2,479.1300	2.4791	(0.556)	0	0	0
2014/03/14	R214	07/08/2014	9.55	Put	Bond Future	2,521.9400	2.5219	2,508.0500	2.5081	(0.551)	0	0	0
2014/03/14	R214	07/08/2014	9.56	Call	Bond Future	4,865.4300	4.8654	4,857.4300	4.8574	(0.164)	0	0	0
2014/03/14	R214	07/08/2014	9.54	Call	Bond Future	4,779.4500	4.7794	4,771.3600	4.7714	(0.169)	0	0	0
2014/03/14	R214	07/08/2014	9.55	Call	Bond Future	4,822.3600	4.8224	4,814.3200	4.8143	(0.167)	0	0	0
2014/03/14	R214	06/11/2014	9.64	Call	Bond Future	5,915.7200	5.9157	5,910.2400	5.9102	(0.093)	0	0	0
2014/03/14	R214	06/11/2014			Bond Future	9.3121	73.7406	9.3112	73.7471	(0.009)	0.0000	0.0000	0
2014/03/14	R214	06/11/2014	9.65	Call	Bond Future	5,956.4200	5.9564	5,950.9700	5.9510	(0.091)	0	0	0
2014/03/14	R214	06/11/2014	9.66	Call	Bond Future	5,997.2200	5.9972	5,991.7900	5.9918	(0.091)	0	0	0
2014/03/14	R214	06/11/2014	9.64	Put	Bond Future	3,522.2600	3.5223	3,510.2400	3.5102	(0.341)	0	0	0
2014/03/14	R214	06/11/2014	9.66	Put	Bond Future	3,462.0900	3.4621	3,450.1200	3.4501	(0.346)	0	0	0
2014/03/14	R214	06/11/2014	9.65	Put	Bond Future	3,492.0600	3.4921	3,480.0700	3.4801	(0.343)	0	0	0
2014/03/14	R248	08/05/2014	9.04	Put	Bond Future	2,065.6200	2.0656	2,056.5700	2.0566	(0.438)	0	0	0
2014/03/14	R248	08/05/2014			Bond Future	9.2460	96.6243	9.2451	96.6333	(0.010)	0.0000	0.0000	13,515
2014/03/14	R248	08/05/2014	9.06	Put	Bond Future	1,861.5500	1.8616	1,852.5000	1.8525	(0.486)	0	0	0
2014/03/14	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R248	08/05/2014	9.05	Put	Bond Future	1,963.4900	1.9635	1,954.4400	1.9544	(0.461)	0	0	0
2014/03/14	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R248	07/08/2014			Bond Future	9.3241	97.9251	9.3233	97.9329	(0.009)	0.0000	0.0000	0
2014/03/14	R248	07/08/2014	9.65	Call	Bond Future	3,064.6000	3.0646	3,072.3500	3.0724	0.253	0	0	0
2014/03/14	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R248	07/08/2014	9.66	Call	Bond Future	3,155.7800	3.1558	3,163.5300	3.1635	0.246	0	0	0
2014/03/14	R248	07/08/2014	9.64	Call	Bond Future	2,973.2500	2.9732	2,981.0000	2.9810	0.261	0	0	0
2014/03/14	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R248	06/11/2014			Bond Future	9.3997	95.0079	9.3988	95.0164	(0.009)	0.0000	0.0000	0
2014/03/14	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R248	06/11/2014	9.72	Call	Bond Future	2,969.4800	2.9695	2,977.9800	2.9780	0.286	0	0	0
2014/03/14	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/14	R248	06/11/2014	9.73	Call	Bond Future	3,059.4600	3.0595	3,067.9600	3.0680	0.278	0	0	0
2014/03/14	R248	06/11/2014	9.74	Call	Bond Future	3,149.2700	3.1493	3,157.7700	3.1578	0.270	0	0	0

**Total**

**427780**