



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 27/03/2014 to 27/03/2014

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2014	2025	08/05/2014			Bond Future	112.0941		112.0941	112.0926		0.0000	0.0000	0
27/03/2014	2025	08/05/2014	110.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
27/03/2014	2025	08/05/2014	111.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
27/03/2014	2025	08/05/2014	111.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
27/03/2014	2025	08/05/2014	111.01	Call	Bond Future	1,084.1400	1.0841	1,082.6400	1.0826	(0.138)	0	0	0
27/03/2014	2025	08/05/2014	110.99	Call	Bond Future	1,104.1400	1.1041	1,102.6400	1.1026	(0.136)	0	0	0
27/03/2014	2025	08/05/2014	111.00	Call	Bond Future	1,094.1400	1.0941	1,092.6400	1.0926	(0.137)	0	0	0
27/03/2014	2025	07/08/2014	109.01	Call	Bond Future	3,610.4600	3.6105	3,608.7700	3.6088	(0.047)	0	0	0
27/03/2014	2025	07/08/2014			Bond Future	112.6205	112.6205	112.6188	112.6188	(0.002)	0.0000	0.0000	0
27/03/2014	2025	07/08/2014	108.99	Call	Bond Future	3,630.4600	3.6305	3,628.7700	3.6288	(0.047)	0	0	0
27/03/2014	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2025	07/08/2014	109.00	Call	Bond Future	3,620.4600	3.6205	3,618.7700	3.6188	(0.047)	0	0	0
27/03/2014	2030	08/05/2014			Bond Future	8.8850	94.8122	8.7774	95.6715	(1.211)	0.0000	0.0000	1,991
27/03/2014	2030	08/05/2014	9.00	Call	Bond Future	905.9000	0.9059	1,765.2500	1.7653	94.861	0	0	0
27/03/2014	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2030	08/05/2014	9.01	Call	Bond Future	984.0800	0.9841	1,843.4300	1.8434	87.325	0	0	0
27/03/2014	2030	08/05/2014	8.99	Call	Bond Future	827.6300	0.8276	1,686.9800	1.6870	103.833	0	0	0
27/03/2014	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2030	07/08/2014			Bond Future	8.9743	92.1912	8.8632	93.0630	(1.238)	0.0000	0.0000	0
27/03/2014	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2030	07/08/2014	8.99	Call	Bond Future	121.9900	0.1220	993.7600	0.9938	714.624	0	0	0
27/03/2014	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2030	07/08/2014	9.00	Call	Bond Future	199.7100	0.1997	1,071.4800	1.0715	436.518	0	0	0
27/03/2014	2030	07/08/2014	9.01	Call	Bond Future	277.3400	0.2773	1,149.1100	1.1491	314.333	0	0	0
27/03/2014	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	552.5000	0.5525	100.000	0	0	0
27/03/2014	2030	06/11/2014			Bond Future	9.0532	93.6065	8.9386	94.4914	(1.266)	0.0000	0.0000	0
27/03/2014	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	398.1700	0.3982	100.000	0	0	0
27/03/2014	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	475.3800	0.4754	100.000	0	0	0
27/03/2014	2030	06/11/2014	8.99	Put	Bond Future	486.7100	0.4867	0.0000	0.0000	(100.000)	0	0	0
27/03/2014	2030	06/11/2014	9.01	Put	Bond Future	332.3800	0.3324	0.0000	0.0000	(100.000)	0	0	0
27/03/2014	2030	06/11/2014	9.00	Put	Bond Future	409.5000	0.4095	0.0000	0.0000	(100.000)	0	0	0
27/03/2014	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2037	08/05/2014			Bond Future	9.0215	97.3701	8.9090	98.4151	(1.247)	0.0000	0.0000	5,914
27/03/2014	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2037	08/05/2014	9.38	Call	Bond Future	3,211.6000	3.2116	4,256.6000	4.2566	32.538	0	0	0
27/03/2014	2037	08/05/2014	9.39	Call	Bond Future	3,298.6600	3.2987	4,343.6600	4.3437	31.680	0	0	0
27/03/2014	2037	08/05/2014	9.37	Call	Bond Future	3,124.4000	3.1244	4,169.4000	4.1694	33.446	0	0	0
27/03/2014	2037	07/08/2014	9.06	Put	Bond Future	398.6100	0.3986	0.0000	0.0000	(100.000)	0	0	0
27/03/2014	2037	07/08/2014			Bond Future	9.1038	94.5361	8.9879	95.5962	(1.274)	0.0000	0.0000	3,280
27/03/2014	2037	07/08/2014	9.05	Put	Bond Future	489.9100	0.4899	0.0000	0.0000	(100.000)	0	0	0
27/03/2014	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	661.5200	0.6615	100.000	0	0	0

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27/03/2014	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	478.7800	0.4788	100.000	0	0	0
27/03/2014	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	570.2200	0.5702	100.000	0	0	0
27/03/2014	2037	07/08/2014	9.04	Put	Bond Future	581.3500	0.5813	0.0000	0.0000	(100.000)	0	0	0
27/03/2014	2037	06/11/2014	9.69	Call	Bond Future	4,414.6500	4.4146	5,490.9200	5.4909	24.380	0	0	0
27/03/2014	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2037	06/11/2014			Bond Future	9.1765	95.8705	9.0572	96.9468	(1.300)	0.0000	0.0000	0
27/03/2014	2037	06/11/2014	9.70	Call	Bond Future	4,497.2700	4.4973	5,573.5400	5.5735	23.932	0	0	0
27/03/2014	2037	06/11/2014	9.71	Call	Bond Future	4,579.7700	4.5798	5,656.0400	5.6560	23.501	0	0	0
27/03/2014	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2038	08/05/2014			Bond Future	112.0249	112.0249	112.0244	112.0244	0.000	0.0000	0.0000	57
27/03/2014	2038	08/05/2014	109.00	Call	Bond Future	3,024.8600	3.0249	3,024.4500	3.0244	(0.014)	0	0	0
27/03/2014	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2038	08/05/2014	109.01	Call	Bond Future	3,014.8600	3.0149	3,014.4500	3.0144	(0.014)	0	0	0
27/03/2014	2038	08/05/2014	108.99	Call	Bond Future	3,034.8600	3.0349	3,034.4500	3.0344	(0.014)	0	0	0
27/03/2014	2038	07/08/2014			Bond Future	112.4092	112.4092	112.4086	112.4086	(0.001)	0.0000	0.0000	0
27/03/2014	2038	07/08/2014	106.00	Call	Bond Future	6,409.1900	6.4092	6,408.5800	6.4086	(0.010)	0	0	0
27/03/2014	2038	07/08/2014	106.01	Call	Bond Future	6,399.1900	6.3992	6,398.5800	6.3986	(0.010)	0	0	0
27/03/2014	2038	07/08/2014	105.99	Call	Bond Future	6,419.1900	6.4192	6,418.5800	6.4186	(0.010)	0	0	0
27/03/2014	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2046	08/05/2014			Bond Future	108.9140	108.9140	108.9137	108.9137	0.000	0.0000	0.0000	5,218
27/03/2014	2046	08/05/2014	104.35	Call	Bond Future	4,563.9800	4.5640	4,563.7300	4.5637	(0.005)	0	0	0
27/03/2014	2046	08/05/2014	104.36	Call	Bond Future	4,553.9800	4.5540	4,553.7300	4.5537	(0.005)	0	0	0
27/03/2014	2046	08/05/2014	104.34	Call	Bond Future	4,573.9800	4.5740	4,573.7300	4.5737	(0.005)	0	0	0
27/03/2014	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2046	07/08/2014			Bond Future	110.5204	110.5204	110.5199	110.5199	0.000	0.0000	0.0000	0
27/03/2014	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2046	07/08/2014	104.44	Call	Bond Future	6,080.3700	6.0804	6,079.8900	6.0799	(0.008)	0	0	0
27/03/2014	2046	07/08/2014	104.45	Call	Bond Future	6,070.3700	6.0704	6,069.8900	6.0699	(0.008)	0	0	0
27/03/2014	2046	07/08/2014	104.43	Call	Bond Future	6,090.3700	6.0904	6,089.8900	6.0899	(0.008)	0	0	0
27/03/2014	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2046	06/11/2014	104.45	Call	Bond Future	6,436.6100	6.4366	6,435.8900	6.4359	(0.011)	0	0	0
27/03/2014	2046	06/11/2014			Bond Future	110.8866	110.8866	110.8859	110.8859	(0.001)	0.0000	0.0000	0
27/03/2014	2046	06/11/2014	104.43	Call	Bond Future	6,456.6100	6.4566	6,455.8900	6.4559	(0.011)	0	0	0
27/03/2014	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2046	06/11/2014	104.44	Call	Bond Future	6,446.6100	6.4466	6,445.8900	6.4459	(0.011)	0	0	0

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27/03/2014	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2050	08/05/2014			Bond Future	116.9862	116.9862	118.1278	118.1278	0.976	0.0000	0.0000	472
27/03/2014	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2050	08/05/2014	114.99	Call	Bond Future	1,996.2200	1.9962	3,137.7700	3.1378	57.186	0	0	0
27/03/2014	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2050	08/05/2014	115.00	Call	Bond Future	1,986.2200	1.9862	3,127.7700	3.1278	57.473	0	0	0
27/03/2014	2050	08/05/2014	115.01	Call	Bond Future	1,976.2200	1.9762	3,117.7700	3.1178	57.764	0	0	0
27/03/2014	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2050	07/08/2014			Bond Future	117.3039	117.3039	118.4619	118.4619	0.987	0.0000	0.0000	0
27/03/2014	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	2050	07/08/2014	112.00	Call	Bond Future	5,303.9200	5.3039	6,461.9300	6.4619	21.833	0	0	0
27/03/2014	2050	07/08/2014	112.01	Call	Bond Future	5,293.9200	5.2939	6,451.9300	6.4519	21.874	0	0	0
27/03/2014	2050	07/08/2014	111.99	Call	Bond Future	5,313.9200	5.3139	6,471.9300	6.4719	21.792	0	0	0
27/03/2014	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	AL12	08/05/2014			Index Future	485.3390	485.3390	489.5620	489.5620	0.870	0.0000	0.0000	0
27/03/2014	AL12	07/08/2014			Index Future	492.4370	492.4370	496.7210	496.7210	0.870	0.0000	0.0000	0
27/03/2014	AL12	06/11/2014			Index Future	499.9890	499.9890	504.3370	504.3370	0.870	0.0000	0.0000	0
27/03/2014	AL37	08/05/2014			Index Future	411.8150	411.8150	412.8720	412.8720	0.257	0.0000	0.0000	0
27/03/2014	AL37	07/08/2014			Index Future	417.8380	417.8380	418.9100	418.9100	0.257	0.0000	0.0000	0
27/03/2014	AL7T	08/05/2014			Index Future	484.9680	484.9680	486.8160	486.8160	0.381	0.0000	0.0000	1
27/03/2014	AL7T	07/08/2014			Index Future	492.0600	492.0600	493.9350	493.9350	0.381	0.0000	0.0000	0
27/03/2014	ALBI	08/05/2014			Index Future	442.3220	442.3220	444.7120	444.7120	0.540	0.0000	0.0000	704
27/03/2014	ALBI	07/08/2014			Index Future	448.7910	448.7910	451.2150	451.2150	0.540	0.0000	0.0000	0
27/03/2014	ALBI	06/11/2014			Index Future	455.6740	455.6740	458.1340	458.1340	0.540	0.0000	0.0000	0
27/03/2014	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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27/03/2014	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
27/03/2014	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
27/03/2014	EL28	08/05/2014	114.01	Call	Bond Future	1,866.3800	1.8664	2,279.6400	2.2796	22.142	0	0	0
27/03/2014	EL28	08/05/2014			Bond Future	115.8764	115.8764	116.2896	116.2896	0.357	0.0000	0.0000	0
27/03/2014	EL28	08/05/2014	113.99	Call	Bond Future	1,886.3800	1.8864	2,299.6400	2.2996	21.908	0	0	0
27/03/2014	EL28	08/05/2014	114.00	Call	Bond Future	1,876.3800	1.8764	2,289.6400	2.2896	22.024	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
27/03/2014	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	EL28	07/08/2014	114.00	Call	Bond Future	3,585.5800	3.5856	4,004.6900	4.0047	11.689	0	0	0
27/03/2014	EL28	07/08/2014			Bond Future	117.5856	117.5856	118.0047	118.0047	0.356	0.0000	0.0000	0
27/03/2014	EL28	07/08/2014	114.01	Call	Bond Future	3,575.5800	3.5756	3,994.6900	3.9947	11.721	0	0	0
27/03/2014	EL28	07/08/2014	113.99	Call	Bond Future	3,595.5800	3.5956	4,014.6900	4.0147	11.656	0	0	0
27/03/2014	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	62.9500	0.0629	100.000	0	0	0
27/03/2014	ES33	08/05/2014	9.55	Put	Bond Future	667.6100	0.6676	0.0000	0.0000	(100.000)	0	0	0
27/03/2014	ES33	08/05/2014			Bond Future	9.6393	82.5833	9.5316	83.3892	(1.117)	0.0000	0.0000	6,292
27/03/2014	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	138.2400	0.1382	100.000	0	0	0
27/03/2014	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	213.4300	0.2134	100.000	0	0	0
27/03/2014	ES33	08/05/2014	9.54	Put	Bond Future	742.9000	0.7429	0.0000	0.0000	(100.000)	0	0	0
27/03/2014	ES33	08/05/2014	9.56	Put	Bond Future	592.4200	0.5924	0.0000	0.0000	(100.000)	0	0	0
27/03/2014	ES33	07/08/2014			Bond Future	9.7396	83.6829	9.6285	84.5006	(1.141)	0.0000	0.0000	0
27/03/2014	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	ES33	07/08/2014	10.14	Call	Bond Future	2,844.9100	2.8449	3,662.6200	3.6626	28.743	0	0	0
27/03/2014	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	ES33	07/08/2014	10.15	Call	Bond Future	2,913.9500	2.9139	3,731.6600	3.7317	28.062	0	0	0
27/03/2014	ES33	07/08/2014	10.16	Call	Bond Future	2,982.9000	2.9829	3,800.6100	3.8006	27.413	0	0	0
27/03/2014	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	ES33	06/11/2014			Bond Future	9.8375	81.1833	9.7229	82.0133	(1.165)	0.0000	0.0000	0
27/03/2014	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	ES33	06/11/2014	10.29	Call	Bond Future	3,151.1200	3.1511	3,981.1000	3.9811	26.339	0	0	0
27/03/2014	ES33	06/11/2014	10.30	Call	Bond Future	3,218.5800	3.2186	4,048.5600	4.0486	25.787	0	0	0
27/03/2014	ES33	06/11/2014	10.31	Call	Bond Future	3,285.9400	3.2859	4,115.9200	4.1159	25.259	0	0	0
27/03/2014	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	11,830.0000	1.1830	100.000	0	0	0
27/03/2014	GOVI	08/05/2014			GOVI	440.9840	440.9840	443.1830	443.1830	0.499	0.0000	0.0000	316
27/03/2014	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	11,730.0000	1.1730	100.000	0	0	0
27/03/2014	GOVI	08/05/2014	441.99	Put	GOVI	10,060.0000	1.0060	0.0000	0.0000	(100.000)	0	0	0
27/03/2014	GOVI	08/05/2014	442.01	Put	GOVI	10,260.0000	1.0260	0.0000	0.0000	(100.000)	0	0	0
27/03/2014	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	11,930.0000	1.1930	100.000	0	0	0
27/03/2014	GOVI	08/05/2014	442.00	Put	GOVI	10,160.0000	1.0160	0.0000	0.0000	(100.000)	0	0	0
27/03/2014	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	GOVI	07/08/2014			GOVI	447.4340	447.4340	449.6640	449.6640	0.498	0.0000	0.0000	175
27/03/2014	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	GOVI	07/08/2014	459.99	Put	GOVI	125,560.0000	12.5560	103,260.0000	10.3260	(17.760)	0	0	0
27/03/2014	GOVI	07/08/2014	460.01	Put	GOVI	125,760.0000	12.5760	103,460.0000	10.3460	(17.732)	0	0	0
27/03/2014	GOVI	07/08/2014	460.00	Put	GOVI	125,660.0000	12.5660	103,360.0000	10.3360	(17.746)	0	0	0
27/03/2014	GOVI	06/11/2014	449.01	Call	GOVI	52,860.0000	5.2860	75,490.0000	7.5490	42.811	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2014	GOVI	06/11/2014			GOVI	454.2960		454.2960	456.5590	456.5590	0.498	0.0000	0.0000	0
27/03/2014	GOVI	06/11/2014	448.99	Call	GOVI	53,060.0000		5.3060	75,690.0000	7.5690	42.650	0	0	0
27/03/2014	GOVI	06/11/2014	449.00	Call	GOVI	52,960.0000		5.2960	75,590.0000	7.5590	42.730	0	0	0
27/03/2014	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
27/03/2014	IGOV	08/05/2014			Index Future	203.2900		203.2900	203.5970	203.5970	0.151	0.0000	0.0000	1,266
27/03/2014	IGOV	07/08/2014			Index Future	206.2880		206.2880	206.5990	206.5990	0.151	0.0000	0.0000	90
27/03/2014	IGOV	06/11/2014			Index Future	209.4760		209.4760	209.7920	209.7920	0.151	0.0000	0.0000	0
27/03/2014	ILBI	08/05/2014			Index Future	550.6610		550.6610	551.4900	551.4900	0.151	0.0000	0.0000	0
27/03/2014	ILBI	07/08/2014			Index Future	558.6060		558.6060	559.4450	559.4450	0.150	0.0000	0.0000	210
27/03/2014	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
27/03/2014	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
27/03/2014	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
27/03/2014	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
27/03/2014	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
27/03/2014	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
27/03/2014	JBAF	16/04/2014			Jibar Tradeable Future	5.8400		94.1600	5.7600	94.2400	(1.370)	0.0000	0.0000	0
27/03/2014	JBAF	21/05/2014			Jibar Tradeable Future	5.9100		94.0900	5.8200	94.1800	(1.523)	0.0000	0.0000	2,000
27/03/2014	JBAF	18/06/2014			Jibar Tradeable Future	6.1600		93.8400	6.0300	93.9700	(2.110)	0.0000	0.0000	2,000
27/03/2014	JBAF	16/07/2014			Jibar Tradeable Future	6.2300		93.7700	6.0900	93.9100	(2.247)	0.0000	0.0000	1,500
27/03/2014	JBAF	20/08/2014			Jibar Tradeable Future	6.4500		93.5500	6.2900	93.7100	(2.481)	0.0000	0.0000	700
27/03/2014	JBAF	17/09/2014			Jibar Tradeable Future	6.5100		93.4900	6.3500	93.6500	(2.458)	0.0000	0.0000	1,000
27/03/2014	JBAF	17/12/2014			Jibar Tradeable Future	6.9200		93.0800	6.7700	93.2300	(2.168)	0.0000	0.0000	0
27/03/2014	JBAF	18/03/2015			Jibar Tradeable Future	7.2100		92.7900	7.1400	92.8600	(0.971)	0.0000	0.0000	2,850
27/03/2014	JBAF	17/06/2015			Jibar Tradeable Future	7.4800		92.5200	7.3800	92.6200	(1.337)	0.0000	0.0000	5,000
27/03/2014	JBAF	16/09/2015			Jibar Tradeable Future	7.6900		92.3100	7.5900	92.4100	(1.300)	0.0000	0.0000	0
27/03/2014	JBAF	15/12/2015			Jibar Tradeable Future	7.8700		92.1300	7.7800	92.2200	(1.144)	0.0000	0.0000	0
27/03/2014	JBAF	16/03/2016			Jibar Tradeable Future	8.0500		91.9500	7.9700	92.0300	(0.994)	0.0000	0.0000	0
27/03/2014	R023	08/05/2014			Bond Future	8.3336		97.9509	8.2663	98.3565	(0.808)	0.0000	0.0000	12,906
27/03/2014	R023	08/05/2014	7.60	Call	Bond Future	140.5000		0.1405	174.9000	0.1749	24.484	0	0	0
27/03/2014	R023	08/05/2014	7.61	Call	Bond Future	146.3100		0.1463	181.9200	0.1819	24.339	0	0	0
27/03/2014	R023	08/05/2014	7.59	Put	Bond Future	4,738.6700		4.7387	4,366.3000	4.3663	(7.858)	0	0	0
27/03/2014	R023	08/05/2014	7.61	Put	Bond Future	4,622.6500		4.6226	4,252.6700	4.2527	(8.004)	0	0	0
27/03/2014	R023	08/05/2014	7.60	Put	Bond Future	4,680.5400		4.6805	4,309.3500	4.3094	(7.930)	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
27/03/2014	R023	08/05/2014	7.59	Call	Bond Future	134.8800	0.1349	168.1000	0.1681	24.629	0	0	0
27/03/2014	R023	07/08/2014	8.51	Call	Bond Future	2,707.5700	2.7076	2,927.2500	2.9273	8.114	0	0	0
27/03/2014	R023	07/08/2014			Bond Future	8.4298	99.2720	8.3597	99.6838	(0.832)	0.0000	0.0000	0
27/03/2014	R023	07/08/2014	8.49	Call	Bond Future	2,646.0200	2.6460	2,862.6100	2.8626	8.186	0	0	0
27/03/2014	R023	07/08/2014	8.50	Call	Bond Future	2,676.5800	2.6766	2,894.7100	2.8947	8.150	0	0	0
27/03/2014	R023	07/08/2014	8.49	Put	Bond Future	2,294.1900	2.2942	2,099.0100	2.0990	(8.508)	0	0	0
27/03/2014	R023	07/08/2014	8.51	Put	Bond Future	2,239.2400	2.2392	2,047.1500	2.0472	(8.578)	0	0	0
27/03/2014	R023	07/08/2014	8.50	Put	Bond Future	2,266.4800	2.2665	2,072.8400	2.0728	(8.544)	0	0	0
27/03/2014	R023	06/11/2014			Bond Future	8.5233	96.8751	8.4503	97.2929	(0.857)	0.0000	0.0000	0
27/03/2014	R023	06/11/2014	8.59	Put	Bond Future	3,079.3500	3.0794	2,882.1800	2.8822	(6.403)	0	0	0
27/03/2014	R023	06/11/2014	8.61	Put	Bond Future	3,025.5600	3.0256	2,830.7000	2.8307	(6.440)	0	0	0
27/03/2014	R023	06/11/2014	8.59	Call	Bond Future	3,458.6200	3.4586	3,679.2200	3.6792	6.378	0	0	0
27/03/2014	R023	06/11/2014	8.60	Put	Bond Future	3,052.3700	3.0524	2,856.3600	2.8564	(6.422)	0	0	0
27/03/2014	R023	06/11/2014	8.60	Call	Bond Future	3,488.3500	3.4883	3,710.1100	3.7101	6.357	0	0	0
27/03/2014	R023	06/11/2014	8.61	Call	Bond Future	3,518.2100	3.5182	3,741.1200	3.7411	6.336	0	0	0
27/03/2014	R157	08/05/2014	5.20	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
27/03/2014	R157	08/05/2014			Bond Future	6.9519	110.3797	6.8949	110.4558	(0.820)	0.0000	0.0000	24,346
27/03/2014	R157	08/05/2014	5.21	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
27/03/2014	R157	08/05/2014	5.19	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
27/03/2014	R157	08/05/2014	5.20	Put	Bond Future	2,374.1500	2.3741	2,298.0400	2.2980	(3.206)	0	0	0
27/03/2014	R157	08/05/2014	5.19	Put	Bond Future	2,387.9100	2.3879	2,311.8000	2.3118	(3.187)	0	0	0
27/03/2014	R157	08/05/2014	5.21	Put	Bond Future	2,360.3900	2.3604	2,284.2800	2.2843	(3.224)	0	0	0
27/03/2014	R157	07/08/2014	6.76	Put	Bond Future	678.8200	0.6788	625.9500	0.6259	(7.789)	0	0	0
27/03/2014	R157	07/08/2014			Bond Future	7.1974	111.9940	7.1264	112.0710	(0.986)	0.0000	0.0000	13,000
27/03/2014	R157	07/08/2014	6.75	Put	Bond Future	686.3300	0.6863	633.1600	0.6332	(7.747)	0	0	0
27/03/2014	R157	07/08/2014	6.74	Call	Bond Future	195.7000	0.1957	219.2600	0.2193	12.039	0	0	0
27/03/2014	R157	07/08/2014	6.75	Call	Bond Future	199.3100	0.1993	223.1700	0.2232	11.971	0	0	0
27/03/2014	R157	07/08/2014	6.76	Call	Bond Future	202.7200	0.2027	226.8800	0.2269	11.918	0	0	0
27/03/2014	R157	07/08/2014	6.74	Put	Bond Future	693.6400	0.6936	640.1700	0.6402	(7.709)	0	0	0
27/03/2014	R157	06/11/2014	6.19	Put	Bond Future	1,193.9600	1.1940	1,127.4000	1.1274	(5.575)	0	0	0
27/03/2014	R157	06/11/2014			Bond Future	7.5149	106.8984	7.4219	106.9763	(1.238)	0.0000	0.0000	0
27/03/2014	R157	06/11/2014	6.21	Put	Bond Future	1,179.3900	1.1794	1,113.1200	1.1131	(5.619)	0	0	0
27/03/2014	R157	06/11/2014	6.20	Put	Bond Future	1,186.6600	1.1867	1,120.2500	1.1203	(5.596)	0	0	0
27/03/2014	R157	06/11/2014	6.21	Call	Bond Future	78.8500	0.0788	90.4500	0.0904	14.711	0	0	0
27/03/2014	R157	06/11/2014	6.19	Call	Bond Future	76.4100	0.0764	87.7200	0.0877	14.802	0	0	0
27/03/2014	R157	06/11/2014	6.20	Call	Bond Future	77.6200	0.0776	89.0800	0.0891	14.764	0	0	0
27/03/2014	R186	08/05/2014	8.40	Call	Bond Future	1,726.3800	1.7264	2,033.2300	2.0332	17.774	0	0	1,000
27/03/2014	R186	08/05/2014	7.50	Put	Bond Future	8,561.9300	8.5619	7,929.2600	7.9293	(7.389)	0	0	0
27/03/2014	R186	08/05/2014	8.25	Put	Bond Future	2,915.0900	2.9151	2,494.2300	2.4942	(14.437)	0	0	0
27/03/2014	R186	08/05/2014	8.75	Put	Bond Future	936.1100	0.9361	737.7100	0.7377	(21.194)	0	0	0
27/03/2014	R186	08/05/2014			Bond Future	8.4504	119.8179	8.3731	120.4770	(0.915)	0.0000	0.0000	51,609
27/03/2014	R186	08/05/2014	7.09	Put	Bond Future	12,415.4100	12.4154	11,760.0900	11.7601	(5.278)	0	0	0
27/03/2014	R186	08/05/2014	8.80	Put	Bond Future	818.3700	0.8184	638.9900	0.6390	(21.919)	0	0	900
27/03/2014	R186	08/05/2014	9.25	Put	Bond Future	205.4100	0.2054	146.6400	0.1466	(28.611)	0	0	10,000
27/03/2014	R186	08/05/2014	9.75	Put	Bond Future	28.6700	0.0287	18.1800	0.0182	(36.589)	0	0	6,000
27/03/2014	R186	08/05/2014	9.10	Call	Bond Future	5,674.9600	5.6750	6,245.3000	6.2453	10.050	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
27/03/2014	R186	08/05/2014	7.10	Call	Bond Future	10.3600	0.0104	14.4100	0.0144	39.093	0	0	0
27/03/2014	R186	08/05/2014	9.00	Put	Bond Future	459.6700	0.4597	345.3200	0.3453	(24.877)	0	0	400
27/03/2014	R186	08/05/2014	7.11	Call	Bond Future	10.9700	0.0110	15.2500	0.0152	39.015	0	0	0
27/03/2014	R186	08/05/2014	8.50	Call	Bond Future	2,149.8200	2.1498	2,502.9900	2.5030	16.428	0	0	900
27/03/2014	R186	08/05/2014	9.75	Call	Bond Future	10,366.8500	10.3668	11,015.5200	11.0155	6.257	0	0	0
27/03/2014	R186	08/05/2014	7.09	Call	Bond Future	9.7800	0.0098	13.6200	0.0136	39.264	0	0	0
27/03/2014	R186	08/05/2014	8.80	Call	Bond Future	3,735.1600	3.7352	4,214.9400	4.2149	12.845	0	0	0
27/03/2014	R186	08/05/2014	8.25	Call	Bond Future	1,195.3600	1.1954	1,433.6600	1.4337	19.935	0	0	10,000
27/03/2014	R186	08/05/2014	9.25	Call	Bond Future	6,726.7300	6.7267	7,327.1200	7.3271	8.925	0	0	0
27/03/2014	R186	08/05/2014	9.10	Put	Bond Future	336.8700	0.3369	248.0500	0.2480	(26.366)	0	0	1,500
27/03/2014	R186	08/05/2014	7.11	Put	Bond Future	12,221.2300	12.2212	11,566.3500	11.5663	(5.359)	0	0	0
27/03/2014	R186	08/05/2014	8.40	Put	Bond Future	2,155.5600	2.1556	1,803.2500	1.8032	(16.344)	0	0	0
27/03/2014	R186	08/05/2014	7.50	Call	Bond Future	81.1200	0.0811	107.6100	0.1076	32.655	0	0	1,933
27/03/2014	R186	08/05/2014	8.50	Put	Bond Future	1,729.6200	1.7296	1,423.6300	1.4236	(17.691)	0	0	1,933
27/03/2014	R186	08/05/2014	8.75	Call	Bond Future	3,442.1000	3.4421	3,902.8600	3.9029	13.386	0	0	6,000
27/03/2014	R186	08/05/2014	7.10	Put	Bond Future	12,318.2500	12.3183	11,663.1400	11.6631	(5.318)	0	0	0
27/03/2014	R186	08/05/2014	9.00	Call	Bond Future	4,998.8700	4.9989	5,543.6800	5.5437	10.899	0	0	0
27/03/2014	R186	07/08/2014	8.31	Call	Bond Future	2,609.7300	2.6097	2,893.0400	2.8930	10.856	0	0	0
27/03/2014	R186	07/08/2014			Bond Future	8.5374	116.2770	8.4573	116.9455	(0.938)	0.0000	0.0000	100
27/03/2014	R186	07/08/2014	8.92	Put	Bond Future	2,139.8700	2.1399	1,905.7600	1.9058	(10.940)	0	0	840
27/03/2014	R186	07/08/2014	8.29	Call	Bond Future	2,540.2300	2.5402	2,818.4500	2.8185	10.953	0	0	0
27/03/2014	R186	07/08/2014	8.30	Call	Bond Future	2,574.8300	2.5748	2,855.6000	2.8556	10.904	0	0	0
27/03/2014	R186	07/08/2014	8.29	Put	Bond Future	4,622.1900	4.6222	4,231.8400	4.2318	(8.445)	0	0	0
27/03/2014	R186	07/08/2014	8.31	Put	Bond Future	4,521.4100	4.5214	4,136.1500	4.1362	(8.521)	0	0	0
27/03/2014	R186	07/08/2014	8.92	Call	Bond Future	5,259.8300	5.2598	5,694.2900	5.6943	8.260	0	0	0
27/03/2014	R186	07/08/2014	8.30	Put	Bond Future	4,571.6100	4.5716	4,183.8100	4.1838	(8.483)	0	0	0
27/03/2014	R186	06/11/2014	8.15	Put	Bond Future	6,823.5900	6.8236	6,405.1700	6.4052	(6.132)	0	0	0
27/03/2014	R186	06/11/2014	8.14	Call	Bond Future	2,894.9100	2.8949	3,153.0800	3.1531	8.918	0	0	0
27/03/2014	R186	06/11/2014			Bond Future	8.6179	118.0615	8.5348	118.7400	(0.963)	0.0000	0.0000	0
27/03/2014	R186	06/11/2014	9.17	Call	Bond Future	7,118.0700	7.1181	7,567.5600	7.5676	6.315	0	0	0
27/03/2014	R186	06/11/2014	8.15	Call	Bond Future	2,926.0800	2.9261	3,186.1600	3.1862	8.888	0	0	0
27/03/2014	R186	06/11/2014	8.16	Call	Bond Future	2,957.1000	2.9571	3,219.0800	3.2191	8.859	0	0	0
27/03/2014	R186	06/11/2014	9.17	Put	Bond Future	2,745.3300	2.7453	2,516.3200	2.5163	(8.342)	0	0	2,010
27/03/2014	R186	06/11/2014	8.14	Put	Bond Future	6,877.7300	6.8777	6,457.4000	6.4574	(6.111)	0	0	0
27/03/2014	R186	06/11/2014	8.16	Put	Bond Future	6,769.3900	6.7694	6,352.8700	6.3529	(6.153)	0	0	0
27/03/2014	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R197	08/05/2014			Bond Future	278.2895	278.2895	278.2854	278.2854	(0.001)	0.0000	0.0000	1,912
27/03/2014	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R197	08/05/2014	250.01	Call	Bond Future	28,279.4600	28.2795	28,275.4100	28.2754	(0.014)	0	0	0
27/03/2014	R197	08/05/2014	249.99	Call	Bond Future	28,299.4600	28.2995	28,295.4100	28.2954	(0.014)	0	0	0
27/03/2014	R197	08/05/2014	250.00	Call	Bond Future	28,289.4600	28.2895	28,285.4100	28.2854	(0.014)	0	0	0
27/03/2014	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R197	07/08/2014			Bond Future	276.5738	276.5738	276.5692	276.5692	(0.002)	0.0000	0.0000	0
27/03/2014	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R197	07/08/2014	270.00	Call	Bond Future	6,573.8400	6.5738	6,569.2400	6.5692	(0.070)	0	0	0
27/03/2014	R197	07/08/2014	270.01	Call	Bond Future	6,563.8400	6.5638	6,559.2400	6.5592	(0.070)	0	0	0
27/03/2014	R197	07/08/2014	269.99	Call	Bond Future	6,583.8400	6.5838	6,579.2400	6.5792	(0.070)	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
27/03/2014	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R201	08/05/2014			Bond Future	6.5228	104.7307	6.4657	104.7647	(0.876)	0.0000	0.0000	0
27/03/2014	R201	08/05/2014	4.75	Call	Bond Future	0.1700	0.0002	0.2000	0.0002	17.647	0	0	0
27/03/2014	R201	08/05/2014	4.76	Call	Bond Future	0.1800	0.0002	0.2200	0.0002	22.222	0	0	0
27/03/2014	R201	08/05/2014	4.74	Call	Bond Future	0.1600	0.0002	0.1900	0.0002	18.750	0	0	0
27/03/2014	R201	08/05/2014	4.76	Put	Bond Future	1,058.5600	1.0586	1,024.6000	1.0246	(3.208)	0	0	0
27/03/2014	R201	08/05/2014	4.75	Put	Bond Future	1,064.6100	1.0646	1,030.6400	1.0306	(3.191)	0	0	0
27/03/2014	R201	08/05/2014	4.74	Put	Bond Future	1,070.6600	1.0707	1,036.6900	1.0367	(3.173)	0	0	0
27/03/2014	R201	07/08/2014	5.31	Put	Bond Future	631.2000	0.6312	602.6300	0.6026	(4.526)	0	0	0
27/03/2014	R201	07/08/2014			Bond Future	6.9038	101.8513	6.8076	101.8857	(1.393)	0.0000	0.0000	0
27/03/2014	R201	07/08/2014	5.30	Put	Bond Future	634.1700	0.6342	605.5500	0.6055	(4.513)	0	0	0
27/03/2014	R201	07/08/2014	5.31	Call	Bond Future	59.4800	0.0595	65.2300	0.0652	9.667	0	0	0
27/03/2014	R201	07/08/2014	5.29	Call	Bond Future	58.2200	0.0582	63.8700	0.0639	9.705	0	0	0
27/03/2014	R201	07/08/2014	5.30	Call	Bond Future	58.8500	0.0588	64.5500	0.0646	9.686	0	0	0
27/03/2014	R201	07/08/2014	5.29	Put	Bond Future	637.1500	0.6372	608.4800	0.6085	(4.500)	0	0	0
27/03/2014	R202	08/05/2014	215.00	Call	Bond Future	3,212.8300	3.2128	3,175.1300	3.1751	(1.173)	0	0	0
27/03/2014	R202	08/05/2014			Bond Future	215.0888	215.0888	215.0876	215.0876	(0.001)	0.0000	0.0000	44,663
27/03/2014	R202	08/05/2014	215.01	Call	Bond Future	3,207.8600	3.2079	3,170.1600	3.1702	(1.175)	0	0	0
27/03/2014	R202	08/05/2014	214.99	Put	Bond Future	3,118.9900	3.1190	3,082.5500	3.0825	(1.168)	0	0	0
27/03/2014	R202	08/05/2014	215.01	Put	Bond Future	3,129.0500	3.1290	3,092.6100	3.0926	(1.165)	0	0	0
27/03/2014	R202	08/05/2014	214.99	Call	Bond Future	3,217.8000	3.2178	3,180.1000	3.1801	(1.172)	0	0	0
27/03/2014	R202	08/05/2014	215.00	Put	Bond Future	3,124.0200	3.1240	3,087.5800	3.0876	(1.166)	0	0	0
27/03/2014	R202	07/08/2014	207.99	Call	Bond Future	9,771.7000	9.7717	9,752.6500	9.7526	(0.195)	0	0	0
27/03/2014	R202	07/08/2014	208.00	Put	Bond Future	2,594.9600	2.5950	2,577.7800	2.5778	(0.662)	0	0	0
27/03/2014	R202	07/08/2014			Bond Future	215.1699	215.1699	215.1680	215.1680	(0.001)	0.0000	0.0000	0
27/03/2014	R202	07/08/2014	207.99	Put	Bond Future	2,591.8500	2.5919	2,574.6800	2.5747	(0.662)	0	0	0
27/03/2014	R202	07/08/2014	208.01	Put	Bond Future	2,598.0700	2.5981	2,580.8800	2.5809	(0.662)	0	0	0
27/03/2014	R202	07/08/2014	208.00	Call	Bond Future	9,764.8100	9.7648	9,745.7500	9.7458	(0.195)	0	0	0
27/03/2014	R202	07/08/2014	208.01	Call	Bond Future	9,757.9200	9.7579	9,738.8500	9.7388	(0.195)	0	0	0
27/03/2014	R203	08/05/2014	5.74	Call	Bond Future	0.0800	0.0001	0.1100	0.0001	37.500	0	0	0
27/03/2014	R203	08/05/2014	5.76	Call	Bond Future	0.1000	0.0001	0.1300	0.0001	30.000	0	0	0
27/03/2014	R203	08/05/2014	6.84	Call	Bond Future	47.6700	0.0477	59.0300	0.0590	23.831	0	0	29
27/03/2014	R203	08/05/2014	7.40	Put	Bond Future	1,114.1100	1.1141	983.5000	0.9835	(11.723)	0	0	0
27/03/2014	R203	08/05/2014			Bond Future	7.6621	103.0097	7.5980	103.1977	(0.836)	0.0000	0.0000	16,949
27/03/2014	R203	08/05/2014	5.76	Put	Bond Future	5,768.1100	5.7681	5,580.1800	5.5802	(3.258)	0	0	0
27/03/2014	R203	08/05/2014	6.84	Put	Bond Future	2,492.5800	2.4926	2,315.9800	2.3160	(7.085)	0	0	0
27/03/2014	R203	08/05/2014	5.75	Put	Bond Future	5,799.4800	5.7995	5,611.5500	5.6115	(3.240)	0	0	0
27/03/2014	R203	08/05/2014	5.74	Put	Bond Future	5,830.8500	5.8309	5,642.9200	5.6429	(3.223)	0	0	0
27/03/2014	R203	08/05/2014	7.40	Call	Bond Future	342.4300	0.3424	399.7800	0.3998	16.748	0	0	16
27/03/2014	R203	08/05/2014	5.75	Call	Bond Future	0.0900	0.0001	0.1200	0.0001	33.333	0	0	0
27/03/2014	R203	07/08/2014	7.30	Call	Bond Future	510.2700	0.5103	566.8200	0.5668	11.082	0	0	0
27/03/2014	R203	07/08/2014			Bond Future	7.8184	104.5163	7.7485	104.7068	(0.894)	0.0000	0.0000	0
27/03/2014	R203	07/08/2014	7.31	Call	Bond Future	518.9100	0.5189	576.1500	0.5762	11.031	0	0	0
27/03/2014	R203	07/08/2014	6.84	Put	Bond Future	2,927.7600	2.9278	2,766.8200	2.7668	(5.497)	0	0	0

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27/03/2014	R203	07/08/2014	7.29	Put	Bond Future	1,952.6700	1.9527	1,817.9900	1.8180	(6.897)	0	0	0
27/03/2014	R203	07/08/2014	7.31	Put	Bond Future	1,914.4800	1.9145	1,781.1800	1.7812	(6.963)	0	0	0
27/03/2014	R203	07/08/2014	7.29	Call	Bond Future	501.7200	0.5017	557.5800	0.5576	11.134	0	0	0
27/03/2014	R203	07/08/2014	7.30	Put	Bond Future	1,933.5200	1.9335	1,799.5300	1.7995	(6.930)	0	0	0
27/03/2014	R203	07/08/2014	6.84	Call	Bond Future	220.8600	0.2209	250.4600	0.2505	13.402	0	0	46
27/03/2014	R203	06/11/2014	6.86	Call	Bond Future	388.4800	0.3885	427.7700	0.4278	10.114	0	0	0
27/03/2014	R203	06/11/2014			Bond Future	7.9803	101.9556	7.9035	102.1487	(0.962)	0.0000	0.0000	0
27/03/2014	R203	06/11/2014	6.98	Call	Bond Future	453.9800	0.4540	498.3600	0.4984	9.776	0	0	14
27/03/2014	R203	06/11/2014	6.84	Call	Bond Future	378.3100	0.3783	416.7900	0.4168	10.172	0	0	45
27/03/2014	R203	06/11/2014	6.85	Call	Bond Future	383.3700	0.3834	422.2500	0.4223	10.142	0	0	0
27/03/2014	R203	06/11/2014	6.98	Put	Bond Future	3,006.0700	3.0061	2,857.3000	2.8573	(4.949)	0	0	0
27/03/2014	R203	06/11/2014	6.84	Put	Bond Future	3,293.9800	3.2940	3,139.3100	3.1393	(4.696)	0	0	0
27/03/2014	R203	06/11/2014	6.86	Put	Bond Future	3,252.1100	3.2521	3,098.2500	3.0982	(4.731)	0	0	0
27/03/2014	R203	06/11/2014	6.85	Put	Bond Future	3,273.0200	3.2730	3,118.7500	3.1188	(4.713)	0	0	0
27/03/2014	R203	05/02/2015	7.69	Call	Bond Future	1,080.6600	1.0807	1,157.4900	1.1575	7.110	0	0	55
27/03/2014	R203	05/02/2015			Bond Future	8.1523	103.5848	8.0681	103.7785	(1.033)	0.0000	0.0000	0
27/03/2014	R203	05/02/2015	8.34	Put	Bond Future	1,376.4400	1.3764	1,288.7800	1.2888	(6.369)	0	0	0
27/03/2014	R203	05/02/2015	8.35	Call	Bond Future	1,819.8100	1.8198	1,926.3800	1.9264	5.856	0	0	0
27/03/2014	R203	05/02/2015	8.36	Call	Bond Future	1,832.8900	1.8329	1,939.8900	1.9399	5.838	0	0	0
27/03/2014	R203	05/02/2015	8.34	Call	Bond Future	1,806.7800	1.8068	1,912.9100	1.9129	5.874	0	0	0
27/03/2014	R203	05/02/2015	8.36	Put	Bond Future	1,356.8400	1.3568	1,270.0500	1.2700	(6.396)	0	0	0
27/03/2014	R203	05/02/2015	7.69	Put	Bond Future	2,150.4900	2.1505	2,033.5300	2.0335	(5.439)	0	0	0
27/03/2014	R203	05/02/2015	8.35	Put	Bond Future	1,366.6100	1.3666	1,279.3900	1.2794	(6.382)	0	0	0
27/03/2014	R204	08/05/2014			Bond Future	7.8791	103.5894	7.8105	103.8513	(0.870)	0.0000	0.0000	31,051
27/03/2014	R204	08/05/2014	6.05	Call	Bond Future	0.2500	0.0003	0.3400	0.0003	36.000	0	0	0
27/03/2014	R204	08/05/2014	6.06	Call	Bond Future	0.2600	0.0003	0.3600	0.0004	38.462	0	0	0
27/03/2014	R204	08/05/2014	6.04	Call	Bond Future	0.2300	0.0002	0.3100	0.0003	34.783	0	0	0
27/03/2014	R204	08/05/2014	6.05	Put	Bond Future	7,283.1300	7.2831	7,021.3400	7.0213	(3.594)	0	0	0
27/03/2014	R204	08/05/2014	6.04	Put	Bond Future	7,324.6600	7.3247	7,062.8600	7.0629	(3.574)	0	0	0
27/03/2014	R204	08/05/2014	6.06	Put	Bond Future	7,241.6000	7.2416	6,979.8200	6.9798	(3.615)	0	0	0
27/03/2014	R204	07/08/2014			Bond Future	8.0136	101.0715	7.9403	101.3370	(0.914)	0.0000	0.0000	300
27/03/2014	R204	07/08/2014	7.44	Put	Bond Future	2,744.3200	2.7443	2,554.0100	2.5540	(6.935)	0	0	0
27/03/2014	R204	07/08/2014	7.46	Put	Bond Future	2,691.7400	2.6917	2,503.2700	2.5033	(7.002)	0	0	0
27/03/2014	R204	07/08/2014	7.45	Put	Bond Future	2,717.9600	2.7180	2,528.5700	2.5286	(6.968)	0	0	0
27/03/2014	R204	07/08/2014	7.78	Call	Bond Future	1,079.9400	1.0799	1,188.6500	1.1886	10.066	0	0	0
27/03/2014	R204	07/08/2014	7.46	Call	Bond Future	663.4400	0.6634	740.5000	0.7405	11.615	0	0	0
27/03/2014	R204	07/08/2014	7.44	Call	Bond Future	641.8100	0.6418	717.0300	0.7170	11.720	0	0	0
27/03/2014	R204	07/08/2014	7.78	Put	Bond Future	1,929.7400	1.9297	1,772.9200	1.7729	(8.126)	0	0	530
27/03/2014	R204	07/08/2014	7.45	Call	Bond Future	652.5600	0.6526	728.7000	0.7287	11.668	0	0	0
27/03/2014	R204	06/11/2014	7.99	Put	Bond Future	2,174.1000	2.1741	2,028.9400	2.0289	(6.677)	0	0	1,270
27/03/2014	R204	06/11/2014			Bond Future	8.1425	102.6225	8.0640	102.8918	(0.964)	0.0000	0.0000	0
27/03/2014	R204	06/11/2014	6.99	Put	Bond Future	4,558.9400	4.5589	4,343.2800	4.3433	(4.730)	0	0	0
27/03/2014	R204	06/11/2014	7.01	Put	Bond Future	4,500.8300	4.5008	4,286.2900	4.2863	(4.767)	0	0	0
27/03/2014	R204	06/11/2014	7.00	Put	Bond Future	4,529.8500	4.5299	4,314.7500	4.3148	(4.749)	0	0	0
27/03/2014	R204	06/11/2014	6.99	Call	Bond Future	513.3600	0.5134	567.0000	0.5670	10.449	0	0	0
27/03/2014	R204	06/11/2014	7.99	Call	Bond Future	1,649.9100	1.6499	1,774.0500	1.7741	7.524	0	0	0
27/03/2014	R204	06/11/2014	7.00	Call	Bond Future	520.2200	0.5202	574.4200	0.5744	10.419	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
27/03/2014	R204	06/11/2014	7.01	Call	Bond Future	527.1500	0.5272	581.9100	0.5819	10.388	0	0	0
27/03/2014	R207	08/05/2014	6.19	Put	Bond Future	9,038.3600	9.0384	8,718.1200	8.7181	(3.543)	0	0	0
27/03/2014	R207	08/05/2014	6.21	Put	Bond Future	8,941.0700	8.9411	8,620.8400	8.6208	(3.582)	0	0	0
27/03/2014	R207	08/05/2014			Bond Future	8.1505	98.3199	8.0773	98.6402	(0.899)	0.0000	0.0000	19,048
27/03/2014	R207	08/05/2014	6.20	Put	Bond Future	8,989.7000	8.9897	8,669.4700	8.6695	(3.562)	0	0	0
27/03/2014	R207	08/05/2014	6.20	Call	Bond Future	0.1100	0.0001	0.1600	0.0002	45.455	0	0	0
27/03/2014	R207	08/05/2014	6.21	Call	Bond Future	0.1200	0.0001	0.1700	0.0002	41.667	0	0	0
27/03/2014	R207	08/05/2014	6.19	Call	Bond Future	0.1100	0.0001	0.1500	0.0002	36.364	0	0	0
27/03/2014	R207	07/08/2014	7.69	Call	Bond Future	769.4300	0.7694	862.4200	0.8624	12.086	0	0	0
27/03/2014	R207	07/08/2014	7.70	Put	Bond Future	3,243.0500	3.2431	3,012.2600	3.0123	(7.116)	0	0	0
27/03/2014	R207	07/08/2014			Bond Future	8.2793	96.1167	8.2018	96.4416	(0.936)	0.0000	0.0000	100
27/03/2014	R207	07/08/2014	7.70	Call	Bond Future	781.8100	0.7818	875.8900	0.8759	12.034	0	0	0
27/03/2014	R207	07/08/2014	7.71	Call	Bond Future	794.3200	0.7943	889.5100	0.8895	11.984	0	0	0
27/03/2014	R207	07/08/2014	7.69	Put	Bond Future	3,273.8300	3.2738	3,041.9500	3.0419	(7.083)	0	0	0
27/03/2014	R207	07/08/2014	7.71	Put	Bond Future	3,212.4200	3.2124	2,982.7400	2.9827	(7.150)	0	0	0
27/03/2014	R207	06/11/2014	7.36	Put	Bond Future	5,021.4900	5.0215	4,768.7100	4.7687	(5.034)	0	0	0
27/03/2014	R207	06/11/2014			Bond Future	8.3967	97.5919	8.3147	97.9215	(0.976)	0.0000	0.0000	0
27/03/2014	R207	06/11/2014	7.35	Put	Bond Future	5,054.6100	5.0546	4,801.0900	4.8011	(5.016)	0	0	0
27/03/2014	R207	06/11/2014	7.36	Call	Bond Future	750.4800	0.7505	827.2400	0.8272	10.228	0	0	0
27/03/2014	R207	06/11/2014	7.34	Call	Bond Future	732.1600	0.7322	807.4500	0.8075	10.283	0	0	0
27/03/2014	R207	06/11/2014	7.35	Call	Bond Future	741.2800	0.7413	817.3000	0.8173	10.255	0	0	0
27/03/2014	R207	06/11/2014	7.34	Put	Bond Future	5,087.8300	5.0878	4,833.5800	4.8336	(4.997)	0	0	0
27/03/2014	R208	08/05/2014	6.31	Call	Bond Future	0.1900	0.0002	0.2600	0.0003	36.842	0	0	0
27/03/2014	R208	08/05/2014			Bond Future	8.2401	93.0705	8.1725	93.4044	(0.821)	0.0000	0.0000	11,730
27/03/2014	R208	08/05/2014	6.29	Call	Bond Future	0.1700	0.0002	0.2300	0.0002	35.294	0	0	0
27/03/2014	R208	08/05/2014	6.31	Put	Bond Future	10,139.3000	10.1393	9,805.4600	9.8055	(3.293)	0	0	0
27/03/2014	R208	08/05/2014	6.30	Put	Bond Future	10,195.2800	10.1953	9,861.4300	9.8614	(3.275)	0	0	0
27/03/2014	R208	08/05/2014	6.29	Put	Bond Future	10,251.2800	10.2513	9,917.4300	9.9174	(3.257)	0	0	0
27/03/2014	R208	08/05/2014	6.30	Call	Bond Future	0.1800	0.0002	0.2400	0.0002	33.333	0	0	0
27/03/2014	R208	07/08/2014	8.28	Call	Bond Future	1,852.7400	1.8527	2,013.6900	2.0137	8.687	0	0	0
27/03/2014	R208	07/08/2014			Bond Future	8.3502	94.4317	8.2793	94.7703	(0.849)	0.0000	0.0000	100
27/03/2014	R208	07/08/2014	7.80	Call	Bond Future	951.2100	0.9512	1,052.6300	1.0526	10.662	0	0	0
27/03/2014	R208	07/08/2014	7.79	Put	Bond Future	3,654.1000	3.6541	3,415.7300	3.4157	(6.523)	0	0	0
27/03/2014	R208	07/08/2014	7.81	Put	Bond Future	3,585.1400	3.5851	3,349.1000	3.3491	(6.584)	0	0	0
27/03/2014	R208	07/08/2014	7.80	Put	Bond Future	3,619.5200	3.6195	3,382.3100	3.3823	(6.554)	0	0	0
27/03/2014	R208	07/08/2014	8.28	Put	Bond Future	2,187.9700	2.1880	2,010.2900	2.0103	(8.121)	0	0	630
27/03/2014	R208	07/08/2014	7.81	Call	Bond Future	966.1600	0.9662	1,068.7500	1.0688	10.618	0	0	0
27/03/2014	R208	07/08/2014	7.79	Call	Bond Future	936.4200	0.9364	1,036.6800	1.0367	10.707	0	0	0
27/03/2014	R208	06/11/2014	7.46	Call	Bond Future	907.9800	0.9080	990.9800	0.9910	9.141	0	0	0
27/03/2014	R208	06/11/2014			Bond Future	8.4559	92.4817	8.3815	92.8252	(0.880)	0.0000	0.0000	0
27/03/2014	R208	06/11/2014	7.44	Call	Bond Future	886.1000	0.8861	967.5500	0.9675	9.192	0	0	0
27/03/2014	R208	06/11/2014	7.45	Call	Bond Future	896.9900	0.8970	979.2100	0.9792	9.166	0	0	0
27/03/2014	R208	06/11/2014	8.50	Put	Bond Future	2,538.1100	2.5381	2,373.1100	2.3731	(6.501)	0	0	1,520
27/03/2014	R208	06/11/2014	7.44	Put	Bond Future	5,715.5200	5.7155	5,453.4100	5.4534	(4.586)	0	0	0
27/03/2014	R208	06/11/2014	7.46	Put	Bond Future	5,639.3600	5.6394	5,378.8000	5.3788	(4.620)	0	0	0
27/03/2014	R208	06/11/2014	8.50	Call	Bond Future	2,741.1300	2.7411	2,919.6900	2.9197	6.514	0	0	0

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27/03/2014	R208	06/11/2014	7.45	Put	Bond Future	5,677.3800	5.6774	5,416.0400	5.4160	(4.603)	0	0	0
27/03/2014	R209	08/05/2014	9.63	Call	Bond Future	5,185.7500	5.1858	5,894.9800	5.8950	13.677	0	0	0
27/03/2014	R209	08/05/2014			Bond Future	8.9570	74.9420	8.8498	75.7611	(1.197)	0.0000	0.0000	25,078
27/03/2014	R209	08/05/2014	7.85	Call	Bond Future	50.9300	0.0509	75.9700	0.0760	49.166	0	0	0
27/03/2014	R209	08/05/2014	9.00	Put	Bond Future	1,694.2900	1.6943	1,324.8400	1.3248	(21.806)	0	0	0
27/03/2014	R209	08/05/2014	9.50	Call	Bond Future	4,445.2500	4.4452	5,115.9100	5.1159	15.087	0	0	0
27/03/2014	R209	08/05/2014	7.86	Call	Bond Future	53.3200	0.0533	79.4000	0.0794	48.912	0	0	0
27/03/2014	R209	08/05/2014	8.50	Put	Bond Future	4,192.7800	4.1928	3,567.9400	3.5679	(14.903)	0	0	0
27/03/2014	R209	08/05/2014	9.75	Put	Bond Future	243.4000	0.2434	162.0500	0.1620	(33.422)	0	0	7,262
27/03/2014	R209	08/05/2014	9.85	Put	Bond Future	178.2700	0.1783	115.9400	0.1159	(34.964)	0	0	10,000
27/03/2014	R209	08/05/2014	7.84	Call	Bond Future	48.6300	0.0486	72.6700	0.0727	49.435	0	0	0
27/03/2014	R209	08/05/2014	7.85	Put	Bond Future	9,230.2900	9.2303	8,436.2700	8.4363	(8.602)	0	0	0
27/03/2014	R209	08/05/2014	9.50	Put	Bond Future	502.6600	0.5027	354.2600	0.3543	(29.523)	0	0	640
27/03/2014	R209	08/05/2014	7.84	Put	Bond Future	9,318.6500	9.3187	8,523.6300	8.5236	(8.531)	0	0	0
27/03/2014	R209	08/05/2014	9.63	Put	Bond Future	348.0500	0.3480	238.2200	0.2382	(31.556)	0	0	883
27/03/2014	R209	08/05/2014	9.85	Call	Bond Future	6,490.1300	6.4901	7,246.8600	7.2469	11.660	0	0	0
27/03/2014	R209	08/05/2014	7.86	Put	Bond Future	9,142.1600	9.1422	8,349.1800	8.3492	(8.674)	0	0	0
27/03/2014	R209	08/05/2014	8.50	Call	Bond Future	600.5900	0.6006	794.8100	0.7948	32.338	0	0	640
27/03/2014	R209	08/05/2014	9.00	Call	Bond Future	2,018.8300	2.0188	2,468.4400	2.4684	22.271	0	0	640
27/03/2014	R209	08/05/2014	9.75	Call	Bond Future	5,891.4200	5.8914	6,629.1300	6.6291	12.522	0	0	0
27/03/2014	R209	07/08/2014	9.04	Put	Bond Future	3,321.2700	3.3213	2,930.5000	2.9305	(11.766)	0	0	0
27/03/2014	R209	07/08/2014			Bond Future	9.0308	76.0381	8.9206	76.8690	(1.220)	0.0000	0.0000	100
27/03/2014	R209	07/08/2014	9.06	Put	Bond Future	3,246.6700	3.2467	2,861.7600	2.8618	(11.856)	0	0	0
27/03/2014	R209	07/08/2014	9.05	Put	Bond Future	3,283.8100	3.2838	2,895.9700	2.8960	(11.811)	0	0	0
27/03/2014	R209	07/08/2014	9.05	Call	Bond Future	3,427.1700	3.4272	3,870.3300	3.8703	12.931	0	0	0
27/03/2014	R209	07/08/2014	9.06	Call	Bond Future	3,464.4900	3.4645	3,910.5800	3.9106	12.876	0	0	0
27/03/2014	R209	07/08/2014	9.04	Call	Bond Future	3,390.0500	3.3900	3,830.2800	3.8303	12.986	0	0	0
27/03/2014	R209	06/11/2014			Bond Future	9.1004	74.0577	8.9870	74.9012	(1.245)	0.0000	0.0000	0
27/03/2014	R209	06/11/2014	8.99	Put	Bond Future	4,846.7100	4.8467	4,428.0500	4.4281	(8.638)	0	0	0
27/03/2014	R209	06/11/2014	9.01	Put	Bond Future	4,765.8600	4.7659	4,351.7500	4.3518	(8.689)	0	0	0
27/03/2014	R209	06/11/2014	9.00	Put	Bond Future	4,806.2700	4.8063	4,389.8900	4.3899	(8.663)	0	0	0
27/03/2014	R209	06/11/2014	8.99	Call	Bond Future	4,025.4100	4.0254	4,450.2800	4.4503	10.555	0	0	0
27/03/2014	R209	06/11/2014	9.00	Call	Bond Future	4,059.9700	4.0600	4,487.1200	4.4871	10.521	0	0	0
27/03/2014	R209	06/11/2014	9.01	Call	Bond Future	4,094.4500	4.0944	4,523.8700	4.5239	10.488	0	0	0
27/03/2014	R210	08/05/2014			Bond Future	160.9685	160.9685	161.5376	161.5376	0.354	0.0000	0.0000	719
27/03/2014	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R210	08/05/2014	160.01	Call	Bond Future	958.4900	0.9585	1,527.5600	1.5276	59.372	0	0	0
27/03/2014	R210	08/05/2014	159.99	Call	Bond Future	978.4900	0.9785	1,547.5600	1.5476	58.158	0	0	0
27/03/2014	R210	08/05/2014	160.00	Call	Bond Future	968.4900	0.9685	1,537.5600	1.5376	58.758	0	0	0
27/03/2014	R210	07/08/2014			Bond Future	163.3424	163.3424	163.9197	163.9197	0.353	0.0000	0.0000	0
27/03/2014	R210	07/08/2014	159.00	Call	Bond Future	4,342.3800	4.3424	4,919.7500	4.9198	13.296	0	0	0
27/03/2014	R210	07/08/2014	159.01	Call	Bond Future	4,332.3800	4.3324	4,909.7500	4.9098	13.327	0	0	0
27/03/2014	R210	07/08/2014	158.99	Call	Bond Future	4,352.3800	4.3524	4,929.7500	4.9298	13.266	0	0	0
27/03/2014	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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27/03/2014	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R211	08/05/2014	130.00	Put	Bond Future	2,603.5800	2.6036	2,608.2400	2.6082	0.179	0	0	0
27/03/2014	R211	08/05/2014			Bond Future	127.3964	127.3964	127.3918	127.3918	(0.004)	0.0000	0.0000	390
27/03/2014	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R211	08/05/2014	129.99	Put	Bond Future	2,593.5800	2.5936	2,598.2400	2.5982	0.180	0	0	0
27/03/2014	R211	08/05/2014	130.01	Put	Bond Future	2,613.5800	2.6136	2,618.2400	2.6182	0.178	0	0	0
27/03/2014	R211	07/08/2014	127.99	Put	Bond Future	279.0000	0.2790	283.9400	0.2839	1.771	0	0	0
27/03/2014	R211	07/08/2014			Bond Future	127.7110	127.7110	127.7061	127.7061	(0.004)	0.0000	0.0000	0
27/03/2014	R211	07/08/2014	128.01	Put	Bond Future	299.0000	0.2990	303.9400	0.3039	1.652	0	0	0
27/03/2014	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R211	07/08/2014	128.00	Put	Bond Future	289.0000	0.2890	293.9400	0.2939	1.709	0	0	0
27/03/2014	R212	08/05/2014			Bond Future	130.1958	130.1958	130.8373	130.8373	0.493	0.0000	0.0000	21,797
27/03/2014	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R212	08/05/2014	131.99	Put	Bond Future	1,794.1500	1.7941	1,152.7500	1.1528	(35.750)	0	0	0
27/03/2014	R212	08/05/2014	132.01	Put	Bond Future	1,814.1500	1.8141	1,172.7500	1.1728	(35.355)	0	0	0
27/03/2014	R212	08/05/2014	132.00	Put	Bond Future	1,804.1500	1.8041	1,162.7500	1.1628	(35.551)	0	0	0
27/03/2014	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R212	07/08/2014	128.99	Call	Bond Future	1,409.0500	1.4091	2,059.6600	2.0597	46.174	0	0	0
27/03/2014	R212	07/08/2014			Bond Future	130.3991	130.3991	131.0497	131.0497	0.499	0.0000	0.0000	0
27/03/2014	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R212	07/08/2014	129.00	Call	Bond Future	1,399.0500	1.3991	2,049.6600	2.0497	46.504	0	0	0
27/03/2014	R212	07/08/2014	129.01	Call	Bond Future	1,389.0500	1.3891	2,039.6600	2.0397	46.838	0	0	0
27/03/2014	R213	08/05/2014	7.65	Put	Bond Future	9,923.6900	9.9237	9,035.6500	9.0357	(8.949)	0	0	0
27/03/2014	R213	08/05/2014			Bond Future	8.8448	85.4056	8.7273	86.3106	(1.328)	0.0000	0.0000	21,705
27/03/2014	R213	08/05/2014	7.64	Put	Bond Future	10,012.0600	10.0121	9,123.2700	9.1233	(8.877)	0	0	0
27/03/2014	R213	08/05/2014	7.66	Put	Bond Future	9,835.5000	9.8355	8,948.2400	8.9482	(9.021)	0	0	0
27/03/2014	R213	08/05/2014	7.65	Call	Bond Future	26.7800	0.0268	43.7400	0.0437	63.331	0	0	0
27/03/2014	R213	08/05/2014	7.64	Call	Bond Future	25.4500	0.0254	41.6600	0.0417	63.694	0	0	0
27/03/2014	R213	08/05/2014	7.66	Call	Bond Future	28.1700	0.0282	45.9100	0.0459	62.975	0	0	0
27/03/2014	R213	07/08/2014	8.86	Call	Bond Future	3,051.8900	3.0519	3,514.8800	3.5149	15.171	0	0	0
27/03/2014	R213	07/08/2014			Bond Future	8.9239	86.6546	8.8028	87.5727	(1.357)	0.0000	0.0000	0
27/03/2014	R213	07/08/2014	8.84	Call	Bond Future	2,981.2100	2.9812	3,437.4700	3.4375	15.305	0	0	0
27/03/2014	R213	07/08/2014	8.85	Call	Bond Future	3,016.4300	3.0164	3,476.0600	3.4761	15.238	0	0	0
27/03/2014	R213	07/08/2014	8.84	Put	Bond Future	3,616.0000	3.6160	3,154.1900	3.1542	(12.771)	0	0	0
27/03/2014	R213	07/08/2014	8.86	Put	Bond Future	3,534.7500	3.5348	3,079.6700	3.0797	(12.874)	0	0	0
27/03/2014	R213	07/08/2014	8.85	Put	Bond Future	3,575.2100	3.5752	3,116.7700	3.1168	(12.823)	0	0	0
27/03/2014	R213	06/11/2014	8.84	Call	Bond Future	3,825.7300	3.8257	4,281.3600	4.2814	11.910	0	0	0

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27/03/2014	R213	06/11/2014	8.85	Put	Bond Future	4,982.9100	4.9829	4,509.1700	4.5092	(9.507)	0	0	0
27/03/2014	R213	06/11/2014			Bond Future	9.0001	84.4422	8.8753	85.3741	(1.386)	0.0000	0.0000	0
27/03/2014	R213	06/11/2014	8.85	Call	Bond Future	3,859.7500	3.8598	4,317.9300	4.3179	11.871	0	0	0
27/03/2014	R213	06/11/2014	8.86	Call	Bond Future	3,893.9300	3.8939	4,354.6600	4.3547	11.832	0	0	0
27/03/2014	R213	06/11/2014	8.84	Put	Bond Future	5,024.5000	5.0245	4,548.2100	4.5482	(9.479)	0	0	0
27/03/2014	R213	06/11/2014	8.86	Put	Bond Future	4,941.5700	4.9416	4,470.3800	4.4704	(9.535)	0	0	0
27/03/2014	R214	08/05/2014			Bond Future	9.0262	75.9296	8.9139	76.8258	(1.244)	0.0000	0.0000	5,055
27/03/2014	R214	08/05/2014	9.00	Call	Bond Future	1,790.5900	1.7906	2,245.7800	2.2458	25.421	0	0	0
27/03/2014	R214	08/05/2014	8.99	Put	Bond Future	2,039.7900	2.0398	1,592.8000	1.5928	(21.914)	0	0	0
27/03/2014	R214	08/05/2014	9.01	Put	Bond Future	1,957.1000	1.9571	1,522.1000	1.5221	(22.227)	0	0	0
27/03/2014	R214	08/05/2014	9.00	Put	Bond Future	1,997.9400	1.9979	1,556.9600	1.5570	(22.072)	0	0	0
27/03/2014	R214	08/05/2014	9.01	Call	Bond Future	1,829.1000	1.8291	2,290.2700	2.2903	25.213	0	0	0
27/03/2014	R214	08/05/2014	8.99	Call	Bond Future	1,752.9600	1.7530	2,202.1400	2.2021	25.624	0	0	0
27/03/2014	R214	07/08/2014	9.54	Put	Bond Future	2,005.0700	2.0051	1,711.9600	1.7120	(14.618)	0	0	0
27/03/2014	R214	07/08/2014			Bond Future	9.0982	76.9470	8.9828	77.8562	(1.269)	0.0000	0.0000	0
27/03/2014	R214	07/08/2014	9.56	Put	Bond Future	1,954.4800	1.9545	1,666.8900	1.6669	(14.714)	0	0	0
27/03/2014	R214	07/08/2014	9.55	Put	Bond Future	1,979.6400	1.9796	1,689.3000	1.6893	(14.666)	0	0	0
27/03/2014	R214	07/08/2014	9.56	Call	Bond Future	5,414.1100	5.4141	6,035.7200	6.0357	11.481	0	0	0
27/03/2014	R214	07/08/2014	9.54	Call	Bond Future	5,320.5200	5.3205	5,936.6100	5.9366	11.580	0	0	0
27/03/2014	R214	07/08/2014	9.55	Call	Bond Future	5,367.2400	5.3672	5,986.1000	5.9861	11.530	0	0	0
27/03/2014	R214	06/11/2014	9.64	Call	Bond Future	6,530.9900	6.5310	7,133.8200	7.1338	9.230	0	0	0
27/03/2014	R214	06/11/2014			Bond Future	9.1674	74.8405	9.0487	75.7634	(1.294)	0.0000	0.0000	0
27/03/2014	R214	06/11/2014	9.65	Call	Bond Future	6,574.3900	6.5744	7,179.3300	7.1793	9.201	0	0	0
27/03/2014	R214	06/11/2014	9.66	Call	Bond Future	6,617.8700	6.6179	7,224.9300	7.2249	9.173	0	0	0
27/03/2014	R214	06/11/2014	9.64	Put	Bond Future	3,037.6200	3.0376	2,717.5400	2.7175	(10.537)	0	0	0
27/03/2014	R214	06/11/2014	9.66	Put	Bond Future	2,982.8300	2.9828	2,666.9800	2.6670	(10.589)	0	0	0
27/03/2014	R214	06/11/2014	9.65	Put	Bond Future	3,010.1200	3.0101	2,692.1500	2.6921	(10.563)	0	0	0
27/03/2014	R248	08/05/2014	9.04	Put	Bond Future	684.7700	0.6848	0.0000	0.0000	(100.000)	0	0	0
27/03/2014	R248	08/05/2014			Bond Future	9.1074	98.0051	8.9900	99.2033	(1.289)	0.0000	0.0000	13,515
27/03/2014	R248	08/05/2014	9.06	Put	Bond Future	480.7000	0.4807	0.0000	0.0000	(100.000)	0	0	0
27/03/2014	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	513.4300	0.5134	100.000	0	0	0
27/03/2014	R248	08/05/2014	9.05	Put	Bond Future	582.6400	0.5826	0.0000	0.0000	(100.000)	0	0	0
27/03/2014	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	615.5600	0.6156	100.000	0	0	0
27/03/2014	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	717.5000	0.7175	100.000	0	0	0
27/03/2014	R248	07/08/2014			Bond Future	9.1822	99.3173	9.0613	100.5330	(1.317)	0.0000	0.0000	0
27/03/2014	R248	07/08/2014	9.65	Call	Bond Future	4,456.7200	4.4567	5,672.4200	5.6724	27.278	0	0	0
27/03/2014	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R248	07/08/2014	9.66	Call	Bond Future	4,547.9000	4.5479	5,763.6000	5.7636	26.731	0	0	0
27/03/2014	R248	07/08/2014	9.64	Call	Bond Future	4,365.3700	4.3654	5,581.0700	5.5811	27.849	0	0	0
27/03/2014	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R248	06/11/2014			Bond Future	9.2541	96.4162	9.1297	97.6503	(1.345)	0.0000	0.0000	0
27/03/2014	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
27/03/2014	R248	06/11/2014	9.72	Call	Bond Future	4,377.7900	4.3778	5,611.8400	5.6118	28.189	0	0	0
27/03/2014	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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27/03/2014	R248	06/11/2014	9.73	Call	Bond Future	4,467.7700	4.4678	5,701.8200	5.7018	27.621	0	0	0
27/03/2014	R248	06/11/2014	9.74	Call	Bond Future	4,557.5800	4.5576	5,791.6300	5.7916	27.077	0	0	0
Total												424845	