



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 08/04/2014 to 08/04/2014

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
2014/04/08	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	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
2014/04/08	2025	08/05/2014			Bond Future	113.6311		113.6311	113.6441	0.012	0.0000	0.0000	0
2014/04/08	2025	08/05/2014	110.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/08	2025	08/05/2014	111.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/08	2025	08/05/2014	111.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/08	2025	08/05/2014	111.01	Call	Bond Future	2,621.0600	2.6211	2,634.1300	2,6341	0.499	0	0	0
2014/04/08	2025	08/05/2014	110.99	Call	Bond Future	2,641.0600	2.6411	2,654.1300	2,6541	0.495	0	0	0
2014/04/08	2025	08/05/2014	111.00	Call	Bond Future	2,631.0600	2.6311	2,644.1300	2,6441	0.497	0	0	0
2014/04/08	2025	07/08/2014	109.01	Call	Bond Future	5,163.1200	5.1631	5,174.9400	5,1749	0.229	0	0	0
2014/04/08	2025	07/08/2014			Bond Future	114.1731	114.1731	114.1849	114.1849	0.010	0.0000	0.0000	0
2014/04/08	2025	07/08/2014	108.99	Call	Bond Future	5,183.1200	5.1831	5,194.9400	5,1949	0.228	0	0	0
2014/04/08	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2025	07/08/2014	109.00	Call	Bond Future	5,173.1200	5.1731	5,184.9400	5,1849	0.228	0	0	0
2014/04/08	2030	08/05/2014			Bond Future	8.8139	95.3789	8.7572	95.8341	(0.643)	0.0000	0.0000	1,991
2014/04/08	2030	08/05/2014	9.00	Call	Bond Future	1,472.6700	1.4727	1,927.7900	1,9278	30.904	0	0	0
2014/04/08	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2030	08/05/2014	9.01	Call	Bond Future	1,550.8500	1.5509	2,005.9700	2,0060	29.346	0	0	0
2014/04/08	2030	08/05/2014	8.99	Call	Bond Future	1,394.4000	1.3944	1,849.5200	1,8495	32.639	0	0	0
2014/04/08	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2030	07/08/2014			Bond Future	8.9016	92.7604	8.8432	93.2209	(0.656)	0.0000	0.0000	0
2014/04/08	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2030	07/08/2014	8.99	Call	Bond Future	691.1600	0.6912	1,151.6900	1,1517	66.631	0	0	0
2014/04/08	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2030	07/08/2014	9.00	Call	Bond Future	768.8800	0.7689	1,229.4100	1,2294	59.896	0	0	0
2014/04/08	2030	07/08/2014	9.01	Call	Bond Future	846.5100	0.8465	1,307.0400	1,3070	54.403	0	0	0
2014/04/08	2030	06/11/2014	9.01	Call	Bond Future	239.6000	0.2396	707.6900	0,7077	195.363	0	0	0
2014/04/08	2030	06/11/2014			Bond Future	8.9790	94.1785	8.9187	94.6466	(0.671)	0.0000	0.0000	0
2014/04/08	2030	06/11/2014	8.99	Call	Bond Future	85.2700	0.0853	553.3600	0,5534	548.950	0	0	0
2014/04/08	2030	06/11/2014	9.00	Call	Bond Future	162.4800	0.1625	630.5700	0,6306	288.091	0	0	0
2014/04/08	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2037	08/05/2014			Bond Future	9.0018	97.5519	8.9604	97.9355	(0.460)	0.0000	0.0000	5,914
2014/04/08	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2037	08/05/2014	9.38	Call	Bond Future	3,393.3800	3.3934	3,777.0300	3,7770	11.306	0	0	0
2014/04/08	2037	08/05/2014	9.39	Call	Bond Future	3,480.4400	3.4804	3,864.0900	3,8641	11.023	0	0	0
2014/04/08	2037	08/05/2014	9.37	Call	Bond Future	3,306.1800	3.3062	3,689.8300	3,6898	11.604	0	0	0
2014/04/08	2037	07/08/2014	9.06	Put	Bond Future	220.1900	0.2202	0.0000	0.0000	(100.000)	0	0	0
2014/04/08	2037	07/08/2014			Bond Future	9.0842	94.7145	9.0416	95.1025	(0.468)	0.0000	0.0000	3,280
2014/04/08	2037	07/08/2014	9.05	Put	Bond Future	311.4900	0.3115	0.0000	0.0000	(100.000)	0	0	0
2014/04/08	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	167.8200	0,1678	100.000	0	0	0

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2014/04/08	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	76.5200	0.0765	100.000	0	0	0
2014/04/08	2037	07/08/2014	9.04	Put	Bond Future	402.9300	0.4029	14.9200	0.0149	(96.297)	0	0	0
2014/04/08	2037	06/11/2014	9.69	Call	Bond Future	4,589.8000	4.5898	4,984.3400	4.9843	8.596	0	0	0
2014/04/08	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2037	06/11/2014			Bond Future	9.1569	96.0457	9.1131	96.4402	(0.479)	0.0000	0.0000	0
2014/04/08	2037	06/11/2014	9.70	Call	Bond Future	4,672.4200	4.6724	5,066.9600	5.0670	8.444	0	0	0
2014/04/08	2037	06/11/2014	9.71	Call	Bond Future	4,754.9200	4.7549	5,149.4600	5.1495	8.298	0	0	0
2014/04/08	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2038	08/05/2014			Bond Future	114.0229	114.0229	114.0371	114.0371	0.012	0.0000	0.0000	367
2014/04/08	2038	08/05/2014	109.00	Call	Bond Future	5,022.9200	5.0229	5,037.1000	5.0371	0.282	0	0	0
2014/04/08	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2038	08/05/2014	109.01	Call	Bond Future	5,012.9200	5.0129	5,027.1000	5.0271	0.283	0	0	0
2014/04/08	2038	08/05/2014	108.99	Call	Bond Future	5,032.9200	5.0329	5,047.1000	5.0471	0.282	0	0	0
2014/04/08	2038	07/08/2014			Bond Future	114.4299	114.4299	114.4428	114.4428	0.011	0.0000	0.0000	0
2014/04/08	2038	07/08/2014	106.00	Call	Bond Future	8,429.9000	8.4299	8,442.8200	8.4428	0.153	0	0	0
2014/04/08	2038	07/08/2014	106.01	Call	Bond Future	8,419.9000	8.4199	8,432.8200	8.4328	0.153	0	0	0
2014/04/08	2038	07/08/2014	105.99	Call	Bond Future	8,439.9000	8.4399	8,452.8200	8.4528	0.153	0	0	0
2014/04/08	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2046	08/05/2014			Bond Future	110.2612	110.2612	110.2753	110.2753	0.013	0.0000	0.0000	5,218
2014/04/08	2046	08/05/2014	104.35	Call	Bond Future	5,911.1600	5.9112	5,925.3400	5.9253	0.240	0	0	0
2014/04/08	2046	08/05/2014	104.36	Call	Bond Future	5,901.1600	5.9012	5,915.3400	5.9153	0.240	0	0	0
2014/04/08	2046	08/05/2014	104.34	Call	Bond Future	5,921.1600	5.9212	5,935.3400	5.9353	0.239	0	0	0
2014/04/08	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2046	07/08/2014			Bond Future	111.8806	111.8806	111.8936	111.8936	0.012	0.0000	0.0000	0
2014/04/08	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2046	07/08/2014	104.44	Call	Bond Future	7,440.6100	7.4406	7,453.5700	7.4536	0.174	0	0	0
2014/04/08	2046	07/08/2014	104.45	Call	Bond Future	7,430.6100	7.4306	7,443.5700	7.4436	0.174	0	0	0
2014/04/08	2046	07/08/2014	104.43	Call	Bond Future	7,450.6100	7.4506	7,463.5700	7.4636	0.174	0	0	0
2014/04/08	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2046	06/11/2014	104.45	Call	Bond Future	7,811.0300	7.8110	7,825.0100	7.8250	0.179	0	0	0
2014/04/08	2046	06/11/2014			Bond Future	112.2610	112.2610	112.2750	112.2750	0.012	0.0000	0.0000	0
2014/04/08	2046	06/11/2014	104.43	Call	Bond Future	7,831.0300	7.8310	7,845.0100	7.8450	0.179	0	0	0
2014/04/08	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2046	06/11/2014	104.44	Call	Bond Future	7,821.0300	7.8210	7,835.0100	7.8350	0.179	0	0	0

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2014/04/08	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2050	08/05/2014			Bond Future	119.1309	119.1309	119.1462	119.1462	0.013	0.0000	0.0000	900
2014/04/08	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2050	08/05/2014	114.99	Call	Bond Future	4,140.8900	4.1409	4,156.1800	4.1562	0.369	0	0	0
2014/04/08	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2050	08/05/2014	115.00	Call	Bond Future	4,130.8900	4.1309	4,146.1800	4.1462	0.370	0	0	0
2014/04/08	2050	08/05/2014	115.01	Call	Bond Future	4,120.8900	4.1209	4,136.1800	4.1362	0.371	0	0	0
2014/04/08	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2050	07/08/2014			Bond Future	119.4728	119.4728	119.4870	119.4870	0.012	0.0000	0.0000	0
2014/04/08	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	2050	07/08/2014	112.00	Call	Bond Future	7,472.8200	7.4728	7,486.9600	7.4870	0.189	0	0	0
2014/04/08	2050	07/08/2014	112.01	Call	Bond Future	7,462.8200	7.4628	7,476.9600	7.4770	0.189	0	0	0
2014/04/08	2050	07/08/2014	111.99	Call	Bond Future	7,482.8200	7.4828	7,496.9600	7.4970	0.189	0	0	0
2014/04/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	AL12	08/05/2014			Index Future	487.3610	487.3610	489.4610	489.4610	0.431	0.0000	0.0000	0
2014/04/08	AL12	07/08/2014			Index Future	494.4550	494.4550	496.5780	496.5780	0.429	0.0000	0.0000	0
2014/04/08	AL12	06/11/2014			Index Future	502.0040	502.0040	504.1630	504.1630	0.430	0.0000	0.0000	0
2014/04/08	AL37	08/05/2014			Index Future	413.0260	413.0260	414.1630	414.1630	0.275	0.0000	0.0000	0
2014/04/08	AL37	07/08/2014			Index Future	419.0370	419.0370	420.1850	420.1850	0.274	0.0000	0.0000	0
2014/04/08	AL7T	08/05/2014			Index Future	486.8350	486.8350	489.1310	489.1310	0.472	0.0000	0.0000	1
2014/04/08	AL7T	07/08/2014			Index Future	493.9200	493.9200	496.2440	496.2440	0.471	0.0000	0.0000	0
2014/04/08	ALBI	08/05/2014			Index Future	443.8720	443.8720	445.3900	445.3900	0.342	0.0000	0.0000	704
2014/04/08	ALBI	07/08/2014			Index Future	450.3320	450.3320	451.8670	451.8670	0.341	0.0000	0.0000	0
2014/04/08	ALBI	06/11/2014			Index Future	457.2080	457.2080	458.7680	458.7680	0.341	0.0000	0.0000	0
2014/04/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	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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2014/04/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/08	EL28	08/05/2014	114.01	Call	Bond Future	4,224.9600	4.2250	4,521.1600	4.5212	7.011	0	0	0
2014/04/08	EL28	08/05/2014			Bond Future	118.2350	118.2350	118.5312	118.5312	0.251	0.0000	0.0000	0
2014/04/08	EL28	08/05/2014	113.99	Call	Bond Future	4,244.9600	4.2450	4,541.1600	4.5412	6.978	0	0	0
2014/04/08	EL28	08/05/2014	114.00	Call	Bond Future	4,234.9600	4.2350	4,531.1600	4.5312	6.994	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
2014/04/08	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	EL28	07/08/2014	114.00	Call	Bond Future	5,971.5500	5.9715	6,270.5300	6.2705	5.007	0	0	0
2014/04/08	EL28	07/08/2014			Bond Future	119.9716	119.9716	120.2705	120.2705	0.249	0.0000	0.0000	0
2014/04/08	EL28	07/08/2014	114.01	Call	Bond Future	5,961.5500	5.9615	6,260.5300	6.2605	5.015	0	0	0
2014/04/08	EL28	07/08/2014	113.99	Call	Bond Future	5,981.5500	5.9815	6,280.5300	6.2805	4.998	0	0	0
2014/04/08	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	ES33	08/05/2014	9.55	Put	Bond Future	394.2300	0.3942	82.7000	0.0827	(79.022)	0	0	0
2014/04/08	ES33	08/05/2014			Bond Future	9.6026	82.8567	9.5610	83.1682	(0.433)	0.0000	0.0000	6,292
2014/04/08	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	ES33	08/05/2014	9.54	Put	Bond Future	469.5200	0.4695	157.9900	0.1580	(66.351)	0	0	0
2014/04/08	ES33	08/05/2014	9.56	Put	Bond Future	319.0400	0.3190	7.5100	0.0075	(97.646)	0	0	0
2014/04/08	ES33	07/08/2014			Bond Future	9.7024	83.9552	9.6596	84.2702	(0.441)	0.0000	0.0000	0
2014/04/08	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	ES33	07/08/2014	10.14	Call	Bond Future	3,117.2500	3.1173	3,432.2700	3.4323	10.106	0	0	0
2014/04/08	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	ES33	07/08/2014	10.15	Call	Bond Future	3,186.2900	3.1863	3,501.3100	3.5013	9.887	0	0	0
2014/04/08	ES33	07/08/2014	10.16	Call	Bond Future	3,255.2400	3.2552	3,570.2600	3.5703	9.677	0	0	0
2014/04/08	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	ES33	06/11/2014			Bond Future	9.7998	81.4546	9.7556	81.7749	(0.451)	0.0000	0.0000	0
2014/04/08	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	ES33	06/11/2014	10.29	Call	Bond Future	3,422.4700	3.4225	3,742.7200	3.7427	9.357	0	0	0
2014/04/08	ES33	06/11/2014	10.30	Call	Bond Future	3,489.9300	3.4899	3,810.1800	3.8102	9.176	0	0	0
2014/04/08	ES33	06/11/2014	10.31	Call	Bond Future	3,557.2900	3.5573	3,877.5400	3.8775	9.003	0	0	0
2014/04/08	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	GOVI	08/05/2014	442.00	Call	GOVI	5,190.0000	0.5190	19,950.0000	1.9950	284.393	0	0	0
2014/04/08	GOVI	08/05/2014			GOVI	442.5190	442.5190	443.9950	443.9950	0.334	0.0000	0.0000	315
2014/04/08	GOVI	08/05/2014	442.01	Call	GOVI	5,090.0000	0.5090	19,850.0000	1.9850	289.980	0	0	0
2014/04/08	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	GOVI	08/05/2014	441.99	Call	GOVI	5,290.0000	0.5290	20,050.0000	2.0050	279.017	0	0	0
2014/04/08	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	GOVI	07/08/2014			GOVI	448.9590	448.9590	450.4510	450.4510	0.332	0.0000	0.0000	220
2014/04/08	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	GOVI	07/08/2014	459.99	Put	GOVI	110,310.0000	11.0310	95,390.0000	9.5390	(13.526)	0	0	0
2014/04/08	GOVI	07/08/2014	460.01	Put	GOVI	110,510.0000	11.0510	95,590.0000	9.5590	(13.501)	0	0	0
2014/04/08	GOVI	07/08/2014	460.00	Put	GOVI	110,410.0000	11.0410	95,490.0000	9.5490	(13.513)	0	0	0
2014/04/08	GOVI	06/11/2014	449.01	Call	GOVI	68,040.0000	6.8040	83,210.0000	8.3210	22.296	0	0	0

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2014/04/08	GOVI	06/11/2014			GOVI	455.8140		455.8140	457.3310	457.3310	0.333	0.0000	0.0000	0
2014/04/08	GOVI	06/11/2014	448.99	Call	GOVI	68,240.0000		6.8240	83,410.0000	8.3410	22.230	0	0	0
2014/04/08	GOVI	06/11/2014	449.00	Call	GOVI	68,140.0000		6.8140	83,310.0000	8.3310	22.263	0	0	0
2014/04/08	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/08	IGOV	08/05/2014			Index Future	206.5360		206.5360	206.5820	206.5820	0.022	0.0000	0.0000	1,266
2014/04/08	IGOV	07/08/2014			Index Future	209.5670		209.5670	209.6110	209.6110	0.021	0.0000	0.0000	90
2014/04/08	IGOV	06/11/2014			Index Future	212.7920		212.7920	212.8380	212.8380	0.022	0.0000	0.0000	0
2014/04/08	ILBI	08/05/2014			Index Future	559.6760		559.6760	559.8000	559.8000	0.022	0.0000	0.0000	0
2014/04/08	ILBI	07/08/2014			Index Future	567.7380		567.7380	567.8620	567.8620	0.022	0.0000	0.0000	210
2014/04/08	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/08	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/08	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/04/08	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/08	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/08	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/08	JBAF	16/04/2014			Jibar Tradeable Future	5.7300		94.2700	5.7200	94.2800	(0.175)	0.0000	0.0000	0
2014/04/08	JBAF	21/05/2014			Jibar Tradeable Future	5.7800		94.2200	5.7700	94.2300	(0.173)	0.0000	0.0000	2,000
2014/04/08	JBAF	18/06/2014			Jibar Tradeable Future	5.9600		94.0400	5.9200	94.0800	(0.671)	0.0000	0.0000	2,000
2014/04/08	JBAF	16/07/2014			Jibar Tradeable Future	6.0100		93.9900	5.9700	94.0300	(0.666)	0.0000	0.0000	800
2014/04/08	JBAF	20/08/2014			Jibar Tradeable Future	6.2000		93.8000	6.1500	93.8500	(0.806)	0.0000	0.0000	0
2014/04/08	JBAF	17/09/2014			Jibar Tradeable Future	6.2500		93.7500	6.2000	93.8000	(0.800)	0.0000	0.0000	1,000
2014/04/08	JBAF	17/12/2014			Jibar Tradeable Future	6.7000		93.3000	6.6200	93.3800	(1.194)	0.0000	0.0000	0
2014/04/08	JBAF	18/03/2015			Jibar Tradeable Future	7.0000		93.0000	6.9200	93.0800	(1.143)	0.0000	0.0000	2,850
2014/04/08	JBAF	17/06/2015			Jibar Tradeable Future	7.2700		92.7300	7.1900	92.8100	(1.100)	0.0000	0.0000	5,000
2014/04/08	JBAF	16/09/2015			Jibar Tradeable Future	7.4800		92.5200	7.4100	92.5900	(0.936)	0.0000	0.0000	0
2014/04/08	JBAF	15/12/2015			Jibar Tradeable Future	7.6700		92.3300	7.5900	92.4100	(1.043)	0.0000	0.0000	0
2014/04/08	JBAF	16/03/2016			Jibar Tradeable Future	7.8400		92.1600	7.7600	92.2400	(1.020)	0.0000	0.0000	0
2014/04/08	R023	08/05/2014			Bond Future	8.2767		98.2934	8.1995	98.7608	(0.933)	0.0000	0.0000	12,906
2014/04/08	R023	08/05/2014	7.60	Call	Bond Future	87.3100		0.0873	118.8500	0.1188	36.124	0	0	0
2014/04/08	R023	08/05/2014	7.61	Call	Bond Future	91.8000		0.0918	124.7300	0.1247	35.871	0	0	0
2014/04/08	R023	08/05/2014	7.59	Put	Bond Future	4,344.2600		4.3443	3,907.0300	3.9070	(10.065)	0	0	0
2014/04/08	R023	08/05/2014	7.61	Put	Bond Future	4,225.6000		4.2256	3,791.1200	3.7911	(10.282)	0	0	0
2014/04/08	R023	08/05/2014	7.60	Put	Bond Future	4,284.8100		4.2848	3,848.9400	3.8489	(10.172)	0	0	0

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2014/04/08	R023	08/05/2014	7.59	Call	Bond Future	83.0100	0.0830	113.1900	0.1132	36.357	0	0	0
2014/04/08	R023	07/08/2014	8.51	Call	Bond Future	2,725.7300	2.7257	2,992.6800	2.9927	9.794	0	0	0
2014/04/08	R023	07/08/2014			Bond Future	8.3715	99.6139	8.2913	100.0873	(0.958)	0.0000	0.0000	0
2014/04/08	R023	07/08/2014	8.49	Call	Bond Future	2,661.4100	2.6614	2,924.5800	2.9246	9.888	0	0	0
2014/04/08	R023	07/08/2014	8.50	Call	Bond Future	2,693.2400	2.6932	2,958.3000	2.9583	9.842	0	0	0
2014/04/08	R023	07/08/2014	8.49	Put	Bond Future	1,967.6900	1.9677	1,757.4400	1.7574	(10.685)	0	0	0
2014/04/08	R023	07/08/2014	8.51	Put	Bond Future	1,915.5100	1.9155	1,709.0400	1.7090	(10.779)	0	0	0
2014/04/08	R023	07/08/2014	8.50	Put	Bond Future	1,941.2500	1.9413	1,732.8900	1.7329	(10.733)	0	0	0
2014/04/08	R023	06/11/2014			Bond Future	8.4637	97.2161	8.3799	97.6973	(0.989)	0.0000	0.0000	0
2014/04/08	R023	06/11/2014	8.59	Put	Bond Future	2,756.6800	2.7567	2,540.0800	2.5401	(7.857)	0	0	0
2014/04/08	R023	06/11/2014	8.61	Put	Bond Future	2,705.6100	2.7056	2,491.7900	2.4918	(7.903)	0	0	0
2014/04/08	R023	06/11/2014	8.59	Call	Bond Future	3,476.9200	3.4769	3,741.5400	3.7415	7.611	0	0	0
2014/04/08	R023	06/11/2014	8.60	Put	Bond Future	2,731.0500	2.7311	2,515.8500	2.5159	(7.880)	0	0	0
2014/04/08	R023	06/11/2014	8.60	Call	Bond Future	3,508.0000	3.5080	3,774.0200	3.7740	7.583	0	0	0
2014/04/08	R023	06/11/2014	8.61	Call	Bond Future	3,539.2300	3.5392	3,806.6300	3.8066	7.555	0	0	0
2014/04/08	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R157	08/05/2014			Bond Future	6.8030	110.5786	6.7632	110.6319	(0.586)	0.0000	0.0000	22,769
2014/04/08	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R157	08/05/2014	5.20	Put	Bond Future	2,175.1800	2.1752	2,121.8500	2.1219	(2.452)	0	0	0
2014/04/08	R157	08/05/2014	5.19	Put	Bond Future	2,188.9400	2.1889	2,135.6100	2.1356	(2.436)	0	0	0
2014/04/08	R157	08/05/2014	5.21	Put	Bond Future	2,161.4200	2.1614	2,108.0900	2.1081	(2.467)	0	0	0
2014/04/08	R157	07/08/2014	6.76	Put	Bond Future	520.4300	0.5204	486.9300	0.4869	(6.437)	0	0	0
2014/04/08	R157	07/08/2014			Bond Future	7.0178	112.1891	6.9694	112.2417	(0.690)	0.0000	0.0000	12,800
2014/04/08	R157	07/08/2014	6.75	Put	Bond Future	527.2600	0.5273	493.5200	0.4935	(6.399)	0	0	0
2014/04/08	R157	07/08/2014	6.74	Call	Bond Future	231.2500	0.2313	249.9400	0.2499	8.082	0	0	0
2014/04/08	R157	07/08/2014	6.75	Call	Bond Future	235.2900	0.2353	254.2200	0.2542	8.045	0	0	0
2014/04/08	R157	07/08/2014	6.76	Call	Bond Future	239.3800	0.2394	258.5500	0.2586	8.008	0	0	0
2014/04/08	R157	07/08/2014	6.74	Put	Bond Future	534.1400	0.5341	500.1600	0.5002	(6.362)	0	0	0
2014/04/08	R157	06/11/2014	6.19	Put	Bond Future	1,020.5400	1.0205	975.7800	0.9758	(4.386)	0	0	0
2014/04/08	R157	06/11/2014			Bond Future	7.2867	107.0896	7.2222	107.1437	(0.884)	0.0000	0.0000	0
2014/04/08	R157	06/11/2014	6.21	Put	Bond Future	1,006.5400	1.0065	962.0100	0.9620	(4.424)	0	0	0
2014/04/08	R157	06/11/2014	6.20	Put	Bond Future	1,013.5300	1.0135	968.8800	0.9689	(4.405)	0	0	0
2014/04/08	R157	06/11/2014	6.21	Call	Bond Future	97.1500	0.0971	106.7100	0.1067	9.840	0	0	0
2014/04/08	R157	06/11/2014	6.19	Call	Bond Future	94.1400	0.0941	103.4700	0.1035	9.911	0	0	0
2014/04/08	R157	06/11/2014	6.20	Call	Bond Future	95.6400	0.0956	105.0800	0.1051	9.870	0	0	0
2014/04/08	R186	08/05/2014	8.40	Call	Bond Future	1,600.5800	1.6006	1,881.7300	1.8817	17.566	0	0	1,000
2014/04/08	R186	08/05/2014	7.50	Put	Bond Future	8,083.4500	8.0835	7,522.6300	7.5226	(6.938)	0	0	0
2014/04/08	R186	08/05/2014	8.25	Put	Bond Future	2,326.2400	2.3262	1,961.5200	1.9615	(15.679)	0	0	0
2014/04/08	R186	08/05/2014	8.75	Put	Bond Future	545.0200	0.5450	408.7300	0.4087	(25.006)	0	0	0
2014/04/08	R186	08/05/2014	7.09	Put	Bond Future	11,973.4500	11.9735	11,401.2600	11.4013	(4.779)	0	0	0
2014/04/08	R186	08/05/2014	8.80	Put	Bond Future	457.1400	0.4571	338.2600	0.3383	(26.005)	0	0	900
2014/04/08	R186	08/05/2014	9.25	Put	Bond Future	72.3800	0.0724	46.9100	0.0469	(35.189)	0	0	10,000
2014/04/08	R186	08/05/2014	9.75	Put	Bond Future	4.9400	0.0049	2.6800	0.0027	(45.749)	0	0	6,000
2014/04/08	R186	08/05/2014	9.10	Call	Bond Future	5,913.5000	5.9135	6,441.3100	6.4413	8.926	0	0	0
2014/04/08	R186	08/05/2014			Bond Future	8.3994	120.2524	8.3325	120.8254	(0.796)	0.0000	0.0000	51,619

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
2014/04/08	R186	08/05/2014	7.10	Call	Bond Future	2.4900	0.0025	3.4300	0.0034	37.751	0	0	0
2014/04/08	R186	08/05/2014	9.00	Put	Bond Future	213.6100	0.2136	149.4000	0.1494	(30.059)	0	0	400
2014/04/08	R186	08/05/2014	7.11	Call	Bond Future	2.6800	0.0027	3.7000	0.0037	38.060	0	0	0
2014/04/08	R186	08/05/2014	8.50	Call	Bond Future	2,058.7000	2.0587	2,388.7600	2.3888	16.032	0	0	900
2014/04/08	R186	08/05/2014	9.75	Call	Bond Future	10,777.6000	10.7776	11,348.4100	11.3484	5.296	0	0	0
2014/04/08	R186	08/05/2014	8.80	Call	Bond Future	3,808.4100	3.8084	4,262.6000	4.2626	11.926	0	0	0
2014/04/08	R186	08/05/2014	8.25	Call	Bond Future	1,040.9900	1.0410	1,249.3400	1.2493	20.015	0	0	10,000
2014/04/08	R186	08/05/2014	9.25	Call	Bond Future	7,028.1800	7.0282	7,575.7800	7.5758	7.791	0	0	0
2014/04/08	R186	08/05/2014	9.10	Put	Bond Future	140.9300	0.1409	95.6700	0.0957	(32.115)	0	0	1,500
2014/04/08	R186	08/05/2014	7.09	Call	Bond Future	2.3000	0.0023	3.1800	0.0032	38.261	0	0	0
2014/04/08	R186	08/05/2014	7.11	Put	Bond Future	11,778.4600	11.7785	11,206.4100	11.2064	(4.857)	0	0	0
2014/04/08	R186	08/05/2014	8.40	Put	Bond Future	1,595.2800	1.5953	1,303.3600	1.3034	(18.299)	0	0	0
2014/04/08	R186	08/05/2014	7.50	Call	Bond Future	37.1200	0.0371	49.3700	0.0494	33.001	0	0	1,933
2014/04/08	R186	08/05/2014	8.50	Put	Bond Future	1,204.0200	1.2040	961.0100	0.9610	(20.183)	0	0	1,933
2014/04/08	R186	08/05/2014	8.75	Call	Bond Future	3,485.4900	3.4855	3,922.2700	3.9223	12.531	0	0	6,000
2014/04/08	R186	08/05/2014	7.10	Put	Bond Future	11,875.9000	11.8759	11,303.7700	11.3038	(4.818)	0	0	0
2014/04/08	R186	08/05/2014	9.00	Call	Bond Future	5,187.2900	5.1873	5,696.1500	5.6962	9.810	0	0	0
2014/04/08	R186	07/08/2014	8.31	Call	Bond Future	2,551.4900	2.5515	2,802.3800	2.8024	9.833	0	0	0
2014/04/08	R186	07/08/2014			Bond Future	8.4853	116.7105	8.4162	117.2903	(0.815)	0.0000	0.0000	100
2014/04/08	R186	07/08/2014	8.92	Put	Bond Future	1,772.4300	1.7724	1,583.2700	1.5833	(10.672)	0	0	840
2014/04/08	R186	07/08/2014	8.29	Call	Bond Future	2,480.5800	2.4806	2,726.7100	2.7267	9.922	0	0	0
2014/04/08	R186	07/08/2014	8.30	Call	Bond Future	2,515.8800	2.5159	2,764.3900	2.7644	9.878	0	0	0
2014/04/08	R186	07/08/2014	8.29	Put	Bond Future	4,129.0100	4.1290	3,795.3200	3.7953	(8.082)	0	0	0
2014/04/08	R186	07/08/2014	8.31	Put	Bond Future	4,029.6400	4.0296	3,700.7100	3.7007	(8.163)	0	0	0
2014/04/08	R186	07/08/2014	8.92	Call	Bond Future	5,325.9200	5.3259	5,716.5800	5.7166	7.335	0	0	0
2014/04/08	R186	07/08/2014	8.30	Put	Bond Future	4,079.1300	4.0791	3,747.8200	3.7478	(8.122)	0	0	0
2014/04/08	R186	06/11/2014	8.15	Put	Bond Future	6,365.9400	6.3659	6,005.3500	6.0053	(5.664)	0	0	0
2014/04/08	R186	06/11/2014	8.14	Call	Bond Future	2,869.8500	2.8699	3,096.9600	3.0970	7.914	0	0	0
2014/04/08	R186	06/11/2014			Bond Future	8.5648	118.4942	8.4930	119.0836	(0.838)	0.0000	0.0000	0
2014/04/08	R186	06/11/2014	9.17	Call	Bond Future	7,251.2000	7.2512	7,650.5600	7.6506	5.508	0	0	0
2014/04/08	R186	06/11/2014	8.15	Call	Bond Future	2,901.1300	2.9011	3,129.9600	3.1300	7.888	0	0	0
2014/04/08	R186	06/11/2014	8.16	Call	Bond Future	2,932.6100	2.9326	3,163.1800	3.1632	7.862	0	0	0
2014/04/08	R186	06/11/2014	9.17	Put	Bond Future	2,445.7600	2.4458	2,255.7000	2.2557	(7.771)	0	0	2,010
2014/04/08	R186	06/11/2014	8.14	Put	Bond Future	6,419.9700	6.4200	6,057.6600	6.0577	(5.643)	0	0	0
2014/04/08	R186	06/11/2014	8.16	Put	Bond Future	6,312.2000	6.3122	5,953.3500	5.9534	(5.685)	0	0	0
2014/04/08	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R197	08/05/2014			Bond Future	281.8419	281.8419	281.8739	281.8739	0.011	0.0000	0.0000	1,912
2014/04/08	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R197	08/05/2014	250.01	Call	Bond Future	31,831.9200	31.8319	31,863.9400	31.8639	0.101	0	0	0
2014/04/08	R197	08/05/2014	249.99	Call	Bond Future	31,851.9200	31.8519	31,883.9400	31.8839	0.101	0	0	0
2014/04/08	R197	08/05/2014	250.00	Call	Bond Future	31,841.9200	31.8419	31,873.9400	31.8739	0.101	0	0	0
2014/04/08	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R197	07/08/2014			Bond Future	280.1616	280.1616	280.1904	280.1904	0.010	0.0000	0.0000	0
2014/04/08	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R197	07/08/2014	270.00	Call	Bond Future	10,161.5900	10.1616	10,190.4200	10.1904	0.284	0	0	0
2014/04/08	R197	07/08/2014	270.01	Call	Bond Future	10,151.5900	10.1516	10,180.4200	10.1804	0.284	0	0	0
2014/04/08	R197	07/08/2014	269.99	Call	Bond Future	10,171.5900	10.1716	10,200.4200	10.2004	0.283	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	
2014/04/08	R197	07/08/2014	270.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/04/08	R197	07/08/2014	270.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/04/08	R201	08/05/2014			Bond Future		6.3542	104.8311	6.3222	104.8501	(0.503)	0.0000	0.0000	0
2014/04/08	R201	08/05/2014	4.75	Call	Bond Future		0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2014/04/08	R201	08/05/2014	4.76	Call	Bond Future		0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2014/04/08	R201	08/05/2014	4.74	Call	Bond Future		0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2014/04/08	R201	08/05/2014	4.76	Put	Bond Future		958.0800	0.9581	939.0200	0.9390	(1.989)	0	0	0
2014/04/08	R201	08/05/2014	4.75	Put	Bond Future		964.1300	0.9641	945.0700	0.9451	(1.977)	0	0	0
2014/04/08	R201	08/05/2014	4.74	Put	Bond Future		970.1900	0.9702	951.1300	0.9511	(1.965)	0	0	0
2014/04/08	R201	07/08/2014	5.31	Put	Bond Future		546.5100	0.5465	531.7000	0.5317	(2.710)	0	0	0
2014/04/08	R201	07/08/2014			Bond Future		6.6365	101.9468	6.5862	101.9648	(0.758)	0.0000	0.0000	0
2014/04/08	R201	07/08/2014	5.30	Put	Bond Future		549.3600	0.5494	534.5200	0.5345	(2.701)	0	0	0
2014/04/08	R201	07/08/2014	5.31	Call	Bond Future		70.2400	0.0702	73.4000	0.0734	4.499	0	0	0
2014/04/08	R201	07/08/2014	5.29	Call	Bond Future		68.7500	0.0688	71.8500	0.0718	4.509	0	0	0
2014/04/08	R201	07/08/2014	5.30	Call	Bond Future		69.4900	0.0695	72.6200	0.0726	4.504	0	0	0
2014/04/08	R201	07/08/2014	5.29	Put	Bond Future		552.2300	0.5522	537.3600	0.5374	(2.693)	0	0	0
2014/04/08	R202	08/05/2014	215.00	Call	Bond Future		5,536.1900	5.5362	5,521.1700	5.5212	(0.271)	0	0	0
2014/04/08	R202	08/05/2014			Bond Future		219.4951	219.4951	219.5221	219.5221	0.012	0.0000	0.0000	44,663
2014/04/08	R202	08/05/2014	215.01	Call	Bond Future		5,528.7900	5.5288	5,513.7200	5.5137	(0.273)	0	0	0
2014/04/08	R202	08/05/2014	214.99	Put	Bond Future		1,038.5400	1.0385	996.5300	0.9965	(4.045)	0	0	0
2014/04/08	R202	08/05/2014	215.01	Put	Bond Future		1,043.7300	1.0437	1,001.6300	1.0016	(4.034)	0	0	0
2014/04/08	R202	08/05/2014	214.99	Call	Bond Future		5,543.6000	5.5436	5,528.6200	5.5286	(0.270)	0	0	0
2014/04/08	R202	08/05/2014	215.00	Put	Bond Future		1,041.1300	1.0411	999.0800	0.9991	(4.039)	0	0	0
2014/04/08	R202	07/08/2014	207.99	Call	Bond Future		12,997.5000	12.9975	13,003.1800	13.0032	0.044	0	0	0
2014/04/08	R202	07/08/2014	208.00	Put	Bond Future		1,361.8700	1.3619	1,342.8900	1.3429	(1.394)	0	0	0
2014/04/08	R202	07/08/2014			Bond Future		219.6276	219.6276	219.6522	219.6522	0.011	0.0000	0.0000	0
2014/04/08	R202	07/08/2014	207.99	Put	Bond Future		1,359.9100	1.3599	1,340.9400	1.3409	(1.395)	0	0	0
2014/04/08	R202	07/08/2014	208.01	Put	Bond Future		1,363.8400	1.3638	1,344.8500	1.3449	(1.392)	0	0	0
2014/04/08	R202	07/08/2014	208.00	Call	Bond Future		12,989.4600	12.9895	12,995.1300	12.9951	0.044	0	0	0
2014/04/08	R202	07/08/2014	208.01	Call	Bond Future		12,981.4300	12.9814	12,987.0900	12.9871	0.044	0	0	0
2014/04/08	R203	08/05/2014	5.74	Call	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/08	R203	08/05/2014	5.76	Call	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/08	R203	08/05/2014	6.84	Call	Bond Future		25.5100	0.0255	33.8300	0.0338	32.615	0	0	29
2014/04/08	R203	08/05/2014	7.40	Put	Bond Future		902.9300	0.9029	764.2900	0.7643	(15.354)	0	0	0
2014/04/08	R203	08/05/2014			Bond Future		7.6083	103.1676	7.5395	103.3697	(0.903)	0.0000	0.0000	16,949
2014/04/08	R203	08/05/2014	5.76	Put	Bond Future		5,610.1300	5.6101	5,408.1000	5.4081	(3.601)	0	0	0
2014/04/08	R203	08/05/2014	6.84	Put	Bond Future		2,312.5300	2.3125	2,118.8200	2.1188	(8.377)	0	0	0
2014/04/08	R203	08/05/2014	5.75	Put	Bond Future		5,641.5100	5.6415	5,439.4800	5.4395	(3.581)	0	0	0
2014/04/08	R203	08/05/2014	5.74	Put	Bond Future		5,672.8900	5.6729	5,470.8600	5.4709	(3.561)	0	0	0
2014/04/08	R203	08/05/2014	7.40	Call	Bond Future		289.1400	0.2891	352.5300	0.3525	21.924	0	0	16
2014/04/08	R203	08/05/2014	5.75	Call	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/08	R203	07/08/2014	7.30	Call	Bond Future		496.5500	0.4966	559.1800	0.5592	12.613	0	0	0
2014/04/08	R203	07/08/2014			Bond Future		7.7620	104.6701	7.6874	104.8737	(0.961)	0.0000	0.0000	0
2014/04/08	R203	07/08/2014	7.31	Call	Bond Future		505.2100	0.5052	568.6300	0.5686	12.553	0	0	0
2014/04/08	R203	07/08/2014	6.84	Put	Bond Future		2,755.2600	2.7553	2,583.0900	2.5831	(6.249)	0	0	0

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2014/04/08	R203	07/08/2014	7.29	Put	Bond Future	1,785.0800	1.7851	1,643.3100	1.6433	(7.942)	0	0	0
2014/04/08	R203	07/08/2014	7.31	Put	Bond Future	1,746.9200	1.7469	1,606.7300	1.6067	(8.025)	0	0	0
2014/04/08	R203	07/08/2014	7.29	Call	Bond Future	487.9900	0.4880	549.8300	0.5498	12.672	0	0	0
2014/04/08	R203	07/08/2014	7.30	Put	Bond Future	1,765.9400	1.7659	1,624.9600	1.6250	(7.983)	0	0	0
2014/04/08	R203	07/08/2014	6.84	Call	Bond Future	202.2200	0.2022	233.6600	0.2337	15.547	0	0	46
2014/04/08	R203	06/11/2014	6.86	Call	Bond Future	371.0300	0.3710	413.6700	0.4137	11.492	0	0	0
2014/04/08	R203	06/11/2014			Bond Future	7.9208	102.1053	7.8385	102.3126	(1.039)	0.0000	0.0000	0
2014/04/08	R203	06/11/2014	6.98	Call	Bond Future	437.0500	0.4370	485.4800	0.4855	11.081	0	0	14
2014/04/08	R203	06/11/2014	6.84	Call	Bond Future	360.8200	0.3608	402.5300	0.4025	11.560	0	0	45
2014/04/08	R203	06/11/2014	6.85	Call	Bond Future	365.9000	0.3659	408.0700	0.4081	11.525	0	0	0
2014/04/08	R203	06/11/2014	6.98	Put	Bond Future	2,839.3800	2.8394	2,680.5200	2.6805	(5.595)	0	0	0
2014/04/08	R203	06/11/2014	6.84	Put	Bond Future	3,126.7300	3.1267	2,961.1500	2.9612	(5.296)	0	0	0
2014/04/08	R203	06/11/2014	6.86	Put	Bond Future	3,084.9000	3.0849	2,920.2500	2.9202	(5.337)	0	0	0
2014/04/08	R203	06/11/2014	6.85	Put	Bond Future	3,105.7900	3.1058	2,940.6700	2.9407	(5.317)	0	0	0
2014/04/08	R203	05/02/2015	7.69	Call	Bond Future	1,072.3000	1.0723	1,157.2500	1.1572	7.922	0	0	55
2014/04/08	R203	05/02/2015			Bond Future	8.0920	103.7235	8.0017	103.9317	(1.116)	0.0000	0.0000	0
2014/04/08	R203	05/02/2015	8.34	Put	Bond Future	1,253.0000	1.2530	1,162.5200	1.1625	(7.221)	0	0	0
2014/04/08	R203	05/02/2015	8.35	Call	Bond Future	1,835.4900	1.8355	1,953.7300	1.9537	6.442	0	0	0
2014/04/08	R203	05/02/2015	8.36	Call	Bond Future	1,848.9300	1.8489	1,967.6600	1.9677	6.422	0	0	0
2014/04/08	R203	05/02/2015	8.34	Call	Bond Future	1,822.1000	1.8221	1,939.8600	1.9399	6.463	0	0	0
2014/04/08	R203	05/02/2015	8.36	Put	Bond Future	1,234.1200	1.2341	1,144.6100	1.1446	(7.253)	0	0	0
2014/04/08	R203	05/02/2015	7.69	Put	Bond Future	2,003.3700	2.0034	1,880.0800	1.8801	(6.154)	0	0	0
2014/04/08	R203	05/02/2015	8.35	Put	Bond Future	1,243.5300	1.2435	1,153.5300	1.1535	(7.237)	0	0	0
2014/04/08	R204	08/05/2014			Bond Future	7.8427	103.7285	7.7746	103.9892	(0.869)	0.0000	0.0000	30,909
2014/04/08	R204	08/05/2014	6.05	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2014/04/08	R204	08/05/2014	6.06	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2014/04/08	R204	08/05/2014	6.04	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2014/04/08	R204	08/05/2014	6.05	Put	Bond Future	7,143.8700	7.1439	6,883.1600	6.8832	(3.649)	0	0	0
2014/04/08	R204	08/05/2014	6.04	Put	Bond Future	7,185.4200	7.1854	6,924.7000	6.9247	(3.628)	0	0	0
2014/04/08	R204	08/05/2014	6.06	Put	Bond Future	7,102.3300	7.1023	6,841.6200	6.8416	(3.671)	0	0	0
2014/04/08	R204	07/08/2014			Bond Future	7.9764	101.2062	7.9039	101.4694	(0.909)	0.0000	0.0000	200
2014/04/08	R204	07/08/2014	7.44	Put	Bond Future	2,562.8800	2.5629	2,373.9200	2.3739	(7.373)	0	0	0
2014/04/08	R204	07/08/2014	7.46	Put	Bond Future	2,509.8300	2.5098	2,322.8200	2.3228	(7.451)	0	0	0
2014/04/08	R204	07/08/2014	7.45	Put	Bond Future	2,536.2800	2.5363	2,348.3000	2.3483	(7.412)	0	0	0
2014/04/08	R204	07/08/2014	7.78	Call	Bond Future	1,029.5000	1.0295	1,139.4000	1.1394	10.675	0	0	0
2014/04/08	R204	07/08/2014	7.46	Call	Bond Future	616.2300	0.6162	692.4200	0.6924	12.364	0	0	0
2014/04/08	R204	07/08/2014	7.44	Call	Bond Future	595.0700	0.5951	669.3100	0.6693	12.476	0	0	0
2014/04/08	R204	07/08/2014	7.78	Put	Bond Future	1,744.6000	1.7446	1,591.3000	1.5913	(8.787)	0	0	530
2014/04/08	R204	07/08/2014	7.45	Call	Bond Future	605.5800	0.6056	680.8000	0.6808	12.421	0	0	0
2014/04/08	R204	06/11/2014	7.99	Put	Bond Future	2,010.4700	2.0105	1,868.5700	1.8686	(7.058)	0	0	1,270
2014/04/08	R204	06/11/2014			Bond Future	8.1045	102.7529	8.0266	103.0206	(0.961)	0.0000	0.0000	0
2014/04/08	R204	06/11/2014	6.99	Put	Bond Future	4,395.4100	4.3954	4,180.0700	4.1801	(4.899)	0	0	0
2014/04/08	R204	06/11/2014	7.01	Put	Bond Future	4,337.3200	4.3373	4,123.1600	4.1232	(4.938)	0	0	0
2014/04/08	R204	06/11/2014	7.00	Put	Bond Future	4,366.2100	4.3662	4,151.4600	4.1515	(4.918)	0	0	0
2014/04/08	R204	06/11/2014	6.99	Call	Bond Future	480.1700	0.4802	532.6000	0.5326	10.919	0	0	0
2014/04/08	R204	06/11/2014	7.99	Call	Bond Future	1,616.6200	1.6166	1,742.4900	1.7425	7.786	0	0	0
2014/04/08	R204	06/11/2014	7.00	Call	Bond Future	486.9200	0.4869	539.9400	0.5399	10.889	0	0	0

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2014/04/08	R204	06/11/2014	7.01	Call	Bond Future	493.9800	0.4940	547.5900	0.5476	10.853	0	0	0
2014/04/08	R207	08/05/2014	6.19	Put	Bond Future	8,637.4300	8.6374	8,339.7600	8.3398	(3.446)	0	0	0
2014/04/08	R207	08/05/2014	6.21	Put	Bond Future	8,540.1300	8.5401	8,242.4700	8.2425	(3.485)	0	0	0
2014/04/08	R207	08/05/2014			Bond Future	8.0589	98.7207	7.9911	99.0184	(0.841)	0.0000	0.0000	20,188
2014/04/08	R207	08/05/2014	6.20	Put	Bond Future	8,588.7700	8.5888	8,291.1000	8.2911	(3.466)	0	0	0
2014/04/08	R207	08/05/2014	6.20	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/08	R207	08/05/2014	6.21	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2014/04/08	R207	08/05/2014	6.19	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/08	R207	07/08/2014	7.69	Call	Bond Future	788.3700	0.7884	879.6800	0.8797	11.582	0	0	0
2014/04/08	R207	07/08/2014	7.70	Put	Bond Future	2,862.1700	2.8622	2,653.8600	2.6539	(7.278)	0	0	0
2014/04/08	R207	07/08/2014			Bond Future	8.1838	96.5174	8.1124	96.8181	(0.872)	0.0000	0.0000	100
2014/04/08	R207	07/08/2014	7.70	Call	Bond Future	801.6200	0.8016	894.0500	0.8941	11.530	0	0	0
2014/04/08	R207	07/08/2014	7.71	Call	Bond Future	815.0200	0.8150	908.5700	0.9086	11.478	0	0	0
2014/04/08	R207	07/08/2014	7.69	Put	Bond Future	2,892.0800	2.8921	2,682.6500	2.6826	(7.242)	0	0	0
2014/04/08	R207	07/08/2014	7.71	Put	Bond Future	2,832.4300	2.8324	2,625.2400	2.6252	(7.315)	0	0	0
2014/04/08	R207	06/11/2014	7.36	Put	Bond Future	4,640.6500	4.6406	4,409.2800	4.4093	(4.986)	0	0	0
2014/04/08	R207	06/11/2014			Bond Future	8.2971	97.9926	8.2213	98.2985	(0.913)	0.0000	0.0000	0
2014/04/08	R207	06/11/2014	7.35	Put	Bond Future	4,672.7700	4.6728	4,440.6500	4.4406	(4.968)	0	0	0
2014/04/08	R207	06/11/2014	7.36	Call	Bond Future	770.3000	0.7703	844.8200	0.8448	9.674	0	0	0
2014/04/08	R207	06/11/2014	7.34	Call	Bond Future	749.9900	0.7500	823.0300	0.8230	9.739	0	0	0
2014/04/08	R207	06/11/2014	7.35	Call	Bond Future	760.1000	0.7601	833.8700	0.8339	9.705	0	0	0
2014/04/08	R207	06/11/2014	7.34	Put	Bond Future	4,705.0000	4.7050	4,472.1500	4.4721	(4.949)	0	0	0
2014/04/08	R208	08/05/2014	6.31	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2014/04/08	R208	08/05/2014			Bond Future	8.1562	93.4850	8.0889	93.8192	(0.825)	0.0000	0.0000	11,697
2014/04/08	R208	08/05/2014	6.29	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2014/04/08	R208	08/05/2014	6.31	Put	Bond Future	9,724.6800	9.7247	9,390.5100	9.3905	(3.436)	0	0	0
2014/04/08	R208	08/05/2014	6.30	Put	Bond Future	9,780.6700	9.7807	9,446.5000	9.4465	(3.417)	0	0	0
2014/04/08	R208	08/05/2014	6.29	Put	Bond Future	9,836.6700	9.8367	9,502.5100	9.5025	(3.397)	0	0	0
2014/04/08	R208	08/05/2014	6.30	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2014/04/08	R208	07/08/2014	8.28	Call	Bond Future	1,920.8000	1.9208	2,092.4200	2.0924	8.935	0	0	0
2014/04/08	R208	07/08/2014			Bond Future	8.2634	94.8465	8.1931	95.1842	(0.851)	0.0000	0.0000	100
2014/04/08	R208	07/08/2014	7.80	Call	Bond Future	968.8600	0.9689	1,076.1300	1.0761	11.072	0	0	0
2014/04/08	R208	07/08/2014	7.79	Put	Bond Future	3,256.3000	3.2563	3,024.5100	3.0245	(7.118)	0	0	0
2014/04/08	R208	07/08/2014	7.81	Put	Bond Future	3,188.7900	3.1888	2,959.5200	2.9595	(7.190)	0	0	0
2014/04/08	R208	07/08/2014	7.80	Put	Bond Future	3,222.4400	3.2224	2,991.9100	2.9919	(7.154)	0	0	0
2014/04/08	R208	07/08/2014	8.28	Put	Bond Future	1,841.3000	1.8413	1,675.1200	1.6751	(9.025)	0	0	630
2014/04/08	R208	07/08/2014	7.81	Call	Bond Future	984.5400	0.9845	1,093.0700	1.0931	11.023	0	0	0
2014/04/08	R208	07/08/2014	7.79	Call	Bond Future	953.3500	0.9533	1,059.3600	1.0594	11.120	0	0	0
2014/04/08	R208	06/11/2014	7.46	Call	Bond Future	916.4200	0.9164	1,002.8100	1.0028	9.427	0	0	0
2014/04/08	R208	06/11/2014			Bond Future	8.3660	92.8969	8.2920	93.2404	(0.884)	0.0000	0.0000	0
2014/04/08	R208	06/11/2014	7.44	Call	Bond Future	893.5400	0.8935	978.2700	0.9783	9.483	0	0	0
2014/04/08	R208	06/11/2014	7.45	Call	Bond Future	904.9200	0.9049	990.4800	0.9905	9.455	0	0	0
2014/04/08	R208	06/11/2014	8.50	Put	Bond Future	2,194.1100	2.1941	2,038.4200	2.0384	(7.096)	0	0	1,520
2014/04/08	R208	06/11/2014	7.44	Put	Bond Future	5,307.6800	5.3077	5,048.9500	5.0489	(4.875)	0	0	0
2014/04/08	R208	06/11/2014	7.46	Put	Bond Future	5,232.5200	5.2325	4,975.4500	4.9755	(4.913)	0	0	0
2014/04/08	R208	06/11/2014	8.50	Call	Bond Future	2,812.4100	2.8124	3,000.1800	3.0002	6.676	0	0	0

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2014/04/08	R208	06/11/2014	7.45	Put	Bond Future	5,270.0300	5.2700	5,012.1300	5.0121	(4.894)	0	0	0
2014/04/08	R209	08/05/2014	9.63	Call	Bond Future	5,259.6300	5.2596	5,540.0100	5.5400	5.331	0	0	0
2014/04/08	R209	08/05/2014			Bond Future	8.9232	75.1989	8.8820	75.5143	(0.462)	0.0000	0.0000	25,078
2014/04/08	R209	08/05/2014	7.85	Call	Bond Future	18.3000	0.0183	20.6600	0.0207	12.896	0	0	0
2014/04/08	R209	08/05/2014	9.00	Put	Bond Future	1,258.5800	1.2586	1,103.8200	1.1038	(12.296)	0	0	0
2014/04/08	R209	08/05/2014	9.50	Call	Bond Future	4,466.1900	4.4662	4,730.3100	4.7303	5.914	0	0	0
2014/04/08	R209	08/05/2014	7.86	Call	Bond Future	19.4400	0.0194	21.9500	0.0219	12.912	0	0	0
2014/04/08	R209	08/05/2014	8.50	Put	Bond Future	3,761.8000	3.7618	3,495.7000	3.4957	(7.074)	0	0	0
2014/04/08	R209	08/05/2014	9.75	Put	Bond Future	103.2000	0.1032	79.4100	0.0794	(23.052)	0	0	7,262
2014/04/08	R209	08/05/2014	9.85	Put	Bond Future	68.4500	0.0684	51.5900	0.0516	(24.631)	0	0	10,000
2014/04/08	R209	08/05/2014	7.84	Call	Bond Future	17.2200	0.0172	19.4300	0.0194	12.834	0	0	0
2014/04/08	R209	08/05/2014	7.85	Put	Bond Future	8,940.7900	8.9408	8,627.8100	8.6278	(3.501)	0	0	0
2014/04/08	R209	08/05/2014	9.50	Put	Bond Future	266.7300	0.2667	215.5100	0.2155	(19.203)	0	0	640
2014/04/08	R209	08/05/2014	7.84	Put	Bond Future	9,030.3700	9.0304	8,717.2400	8.7172	(3.468)	0	0	0
2014/04/08	R209	08/05/2014	9.63	Put	Bond Future	165.0600	0.1651	130.1000	0.1301	(21.180)	0	0	883
2014/04/08	R209	08/05/2014	9.85	Call	Bond Future	6,637.1800	6.6372	6,935.6600	6.9357	4.497	0	0	0
2014/04/08	R209	08/05/2014	7.86	Put	Bond Future	8,851.4100	8.8514	8,538.5800	8.5386	(3.534)	0	0	0
2014/04/08	R209	08/05/2014	8.50	Call	Bond Future	426.4800	0.4265	475.7200	0.4757	11.546	0	0	640
2014/04/08	R209	08/05/2014	9.00	Call	Bond Future	1,839.9900	1.8400	2,000.5700	2.0006	8.727	0	0	640
2014/04/08	R209	08/05/2014	9.75	Call	Bond Future	6,008.0900	6.0081	6,299.6400	6.2996	4.853	0	0	0
2014/04/08	R209	07/08/2014	9.04	Put	Bond Future	2,959.5400	2.9595	2,801.6900	2.8017	(5.334)	0	0	0
2014/04/08	R209	07/08/2014			Bond Future	8.9966	76.2941	8.9543	76.6130	(0.470)	0.0000	0.0000	100
2014/04/08	R209	07/08/2014	9.06	Put	Bond Future	2,887.8000	2.8878	2,732.3800	2.7324	(5.382)	0	0	0
2014/04/08	R209	07/08/2014	9.05	Put	Bond Future	2,923.5000	2.9235	2,766.8700	2.7669	(5.358)	0	0	0
2014/04/08	R209	07/08/2014	9.05	Call	Bond Future	3,322.9500	3.3230	3,485.1700	3.4852	4.882	0	0	0
2014/04/08	R209	07/08/2014	9.06	Call	Bond Future	3,361.7100	3.3617	3,525.1400	3.5251	4.862	0	0	0
2014/04/08	R209	07/08/2014	9.04	Call	Bond Future	3,284.4100	3.2844	3,445.4100	3.4454	4.902	0	0	0
2014/04/08	R209	06/11/2014			Bond Future	9.0659	74.3129	9.0223	74.6371	(0.480)	0.0000	0.0000	0
2014/04/08	R209	06/11/2014	8.99	Put	Bond Future	4,517.5800	4.5176	4,349.8000	4.3498	(3.714)	0	0	0
2014/04/08	R209	06/11/2014	9.01	Put	Bond Future	4,438.3400	4.4383	4,272.4000	4.2724	(3.739)	0	0	0
2014/04/08	R209	06/11/2014	9.00	Put	Bond Future	4,477.3700	4.4774	4,310.5100	4.3105	(3.727)	0	0	0
2014/04/08	R209	06/11/2014	8.99	Call	Bond Future	3,951.5100	3.9515	4,107.9600	4.1080	3.959	0	0	0
2014/04/08	R209	06/11/2014	9.00	Call	Bond Future	3,986.3000	3.9863	4,143.6700	4.1437	3.948	0	0	0
2014/04/08	R209	06/11/2014	9.01	Call	Bond Future	4,022.1600	4.0222	4,180.4500	4.1805	3.935	0	0	0
2014/04/08	R210	08/05/2014			Bond Future	164.2124	164.2124	164.6200	164.6200	0.248	0.0000	0.0000	719
2014/04/08	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R210	08/05/2014	160.01	Call	Bond Future	4,202.3600	4.2024	4,610.0100	4.6100	9.701	0	0	0
2014/04/08	R210	08/05/2014	159.99	Call	Bond Future	4,222.3600	4.2224	4,630.0100	4.6300	9.655	0	0	0
2014/04/08	R210	08/05/2014	160.00	Call	Bond Future	4,212.3600	4.2124	4,620.0100	4.6200	9.677	0	0	0
2014/04/08	R210	07/08/2014	159.00	Call	Bond Future	7,624.0700	7.6241	8,035.6300	8.0356	5.398	0	0	0
2014/04/08	R210	07/08/2014			Bond Future	166.6241	166.6241	167.0356	167.0356	0.247	0.0000	0.0000	0
2014/04/08	R210	07/08/2014	159.01	Call	Bond Future	7,614.0700	7.6141	8,025.6300	8.0256	5.405	0	0	0
2014/04/08	R210	07/08/2014	158.99	Call	Bond Future	7,634.0700	7.6341	8,045.6300	8.0456	5.391	0	0	0
2014/04/08	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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2014/04/08	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R211	08/05/2014	130.00	Put	Bond Future	2,326.6100	2.3266	2,314.5900	2.3146	(0.517)	0	0	0
2014/04/08	R211	08/05/2014			Bond Future	127.6734	127.6734	127.6854	127.6854	0.009	0.0000	0.0000	390
2014/04/08	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R211	08/05/2014	129.99	Put	Bond Future	2,316.6100	2.3166	2,304.5900	2.3046	(0.519)	0	0	0
2014/04/08	R211	08/05/2014	130.01	Put	Bond Future	2,336.6100	2.3366	2,324.5900	2.3246	(0.514)	0	0	0
2014/04/08	R211	07/08/2014	127.99	Put	Bond Future	5.7300	0.0057	0.0000	0.0000	(100.000)	0	0	0
2014/04/08	R211	07/08/2014			Bond Future	127.9843	127.9843	127.9948	127.9948	0.008	0.0000	0.0000	0
2014/04/08	R211	07/08/2014	128.01	Put	Bond Future	25.7300	0.0257	15.2200	0.0152	(40.847)	0	0	0
2014/04/08	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	4.7800	0.0048	100.000	0	0	0
2014/04/08	R211	07/08/2014	128.00	Put	Bond Future	15.7300	0.0157	5.2200	0.0052	(66.815)	0	0	0
2014/04/08	R212	08/05/2014			Bond Future	133.1075	133.1075	132.8419	132.8419	(0.200)	0.0000	0.0000	21,797
2014/04/08	R212	08/05/2014	132.00	Call	Bond Future	1,107.5000	1.1075	841.8900	0.8419	(23.983)	0	0	0
2014/04/08	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R212	08/05/2014	132.01	Call	Bond Future	1,097.5000	1.0975	831.8900	0.8319	(24.201)	0	0	0
2014/04/08	R212	08/05/2014	131.99	Call	Bond Future	1,117.5000	1.1175	851.8900	0.8519	(23.768)	0	0	0
2014/04/08	R212	07/08/2014	128.99	Call	Bond Future	4,355.4900	4.3555	4,084.2000	4.0842	(6.229)	0	0	0
2014/04/08	R212	07/08/2014			Bond Future	133.3455	133.3455	133.0742	133.0742	(0.203)	0.0000	0.0000	0
2014/04/08	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R212	07/08/2014	129.00	Call	Bond Future	4,345.4900	4.3455	4,074.2000	4.0742	(6.243)	0	0	0
2014/04/08	R212	07/08/2014	129.01	Call	Bond Future	4,335.4900	4.3355	4,064.2000	4.0642	(6.257)	0	0	0
2014/04/08	R213	08/05/2014	7.65	Put	Bond Future	9,370.3500	9.3703	9,013.2300	9.0132	(3.811)	0	0	0
2014/04/08	R213	08/05/2014			Bond Future	8.7749	85.9419	8.7286	86.3008	(0.529)	0.0000	0.0000	21,707
2014/04/08	R213	08/05/2014	7.64	Put	Bond Future	9,459.4200	9.4594	9,102.1800	9.1022	(3.777)	0	0	0
2014/04/08	R213	08/05/2014	7.66	Put	Bond Future	9,281.4400	9.2814	8,924.4300	8.9244	(3.846)	0	0	0
2014/04/08	R213	08/05/2014	7.65	Call	Bond Future	9.7900	0.0098	11.5400	0.0115	17.875	0	0	0
2014/04/08	R213	08/05/2014	7.64	Call	Bond Future	9.1600	0.0092	10.7900	0.0108	17.795	0	0	0
2014/04/08	R213	08/05/2014	7.66	Call	Bond Future	10.4600	0.0105	12.3200	0.0123	17.782	0	0	0
2014/04/08	R213	07/08/2014	8.86	Call	Bond Future	3,112.8900	3.1129	3,292.6100	3.2926	5.773	0	0	0
2014/04/08	R213	07/08/2014			Bond Future	8.8526	87.1935	8.8050	87.5566	(0.538)	0.0000	0.0000	0
2014/04/08	R213	07/08/2014	8.84	Call	Bond Future	3,036.9600	3.0370	3,213.8200	3.2138	5.824	0	0	0
2014/04/08	R213	07/08/2014	8.85	Call	Bond Future	3,074.8000	3.0748	3,253.0900	3.2531	5.798	0	0	0
2014/04/08	R213	07/08/2014	8.84	Put	Bond Future	3,132.8700	3.1329	2,946.6700	2.9467	(5.943)	0	0	0
2014/04/08	R213	07/08/2014	8.86	Put	Bond Future	3,056.8700	3.0569	2,873.5300	2.8735	(5.998)	0	0	0
2014/04/08	R213	07/08/2014	8.85	Put	Bond Future	3,094.7000	3.0947	2,909.9300	2.9099	(5.971)	0	0	0
2014/04/08	R213	06/11/2014	8.84	Call	Bond Future	3,863.5200	3.8635	4,040.6300	4.0406	4.584	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
2014/04/08	R213	06/11/2014	8.85	Put	Bond Future	4,480.0900	4.4801	4,289.2400	4.2892	(4.260)	0	0	0
2014/04/08	R213	06/11/2014			Bond Future	8.9273	84.9840	8.8782	85.3531	(0.551)	0.0000	0.0000	0
2014/04/08	R213	06/11/2014	8.85	Call	Bond Future	3,898.7400	3.8987	4,076.9100	4.0769	4.570	0	0	0
2014/04/08	R213	06/11/2014	8.86	Call	Bond Future	3,934.1300	3.9341	4,113.3600	4.1134	4.556	0	0	0
2014/04/08	R213	06/11/2014	8.84	Put	Bond Future	4,520.4800	4.5205	4,328.5700	4.3286	(4.245)	0	0	0
2014/04/08	R213	06/11/2014	8.86	Put	Bond Future	4,439.9600	4.4400	4,250.1700	4.2502	(4.275)	0	0	0
2014/04/08	R214	08/05/2014			Bond Future	8.9875	76.2364	8.9513	76.5253	(0.403)	0.0000	0.0000	5,055
2014/04/08	R214	08/05/2014	9.00	Call	Bond Future	1,624.9600	1.6250	1,753.9500	1.7540	7.938	0	0	0
2014/04/08	R214	08/05/2014	8.99	Put	Bond Future	1,565.2400	1.5652	1,402.9900	1.4030	(10.366)	0	0	0
2014/04/08	R214	08/05/2014	9.01	Put	Bond Future	1,487.0100	1.4870	1,329.4900	1.3295	(10.593)	0	0	0
2014/04/08	R214	08/05/2014	9.00	Put	Bond Future	1,525.5100	1.5255	1,365.6200	1.3656	(10.481)	0	0	0
2014/04/08	R214	08/05/2014	9.01	Call	Bond Future	1,665.8100	1.6658	1,797.1700	1.7972	7.886	0	0	0
2014/04/08	R214	08/05/2014	8.99	Call	Bond Future	1,585.2100	1.5852	1,711.8400	1.7118	7.988	0	0	0
2014/04/08	R214	07/08/2014	9.54	Put	Bond Future	1,741.5900	1.7416	1,641.4300	1.6414	(5.751)	0	0	0
2014/04/08	R214	07/08/2014	9.56	Put	Bond Future	1,694.8000	1.6948	1,596.5600	1.5966	(5.797)	0	0	0
2014/04/08	R214	07/08/2014			Bond Future	9.0590	77.2536	9.0220	77.5458	(0.409)	0.0000	0.0000	0
2014/04/08	R214	07/08/2014	9.55	Put	Bond Future	1,718.0600	1.7181	1,618.8600	1.6189	(5.774)	0	0	0
2014/04/08	R214	07/08/2014	9.56	Call	Bond Future	5,461.0500	5.4611	5,654.9500	5.6550	3.551	0	0	0
2014/04/08	R214	07/08/2014	9.54	Call	Bond Future	5,363.6600	5.3637	5,555.6400	5.5556	3.579	0	0	0
2014/04/08	R214	07/08/2014	9.55	Call	Bond Future	5,412.2800	5.4123	5,605.2200	5.6052	3.565	0	0	0
2014/04/08	R214	06/11/2014	9.64	Call	Bond Future	6,593.1600	6.5932	6,781.4100	6.7814	2.855	0	0	0
2014/04/08	R214	06/11/2014			Bond Future	9.1277	75.1471	9.0895	75.4441	(0.419)	0.0000	0.0000	0
2014/04/08	R214	06/11/2014	9.65	Call	Bond Future	6,638.0000	6.6380	6,826.9700	6.8270	2.847	0	0	0
2014/04/08	R214	06/11/2014	9.66	Call	Bond Future	6,682.9300	6.6829	6,872.6100	6.8726	2.838	0	0	0
2014/04/08	R214	06/11/2014	9.64	Put	Bond Future	2,793.2300	2.7932	2,684.4300	2.6844	(3.895)	0	0	0
2014/04/08	R214	06/11/2014	9.66	Put	Bond Future	2,741.3300	2.7413	2,633.9600	2.6340	(3.917)	0	0	0
2014/04/08	R214	06/11/2014	9.65	Put	Bond Future	2,767.1700	2.7672	2,659.0900	2.6591	(3.906)	0	0	0
2014/04/08	R248	08/05/2014	9.04	Put	Bond Future	341.1800	0.3412	0.0000	0.0000	(100.000)	0	0	0
2014/04/08	R248	08/05/2014			Bond Future	9.0735	98.3487	9.0373	98.7179	(0.399)	0.0000	0.0000	13,515
2014/04/08	R248	08/05/2014	9.06	Put	Bond Future	137.1100	0.1371	0.0000	0.0000	(100.000)	0	0	0
2014/04/08	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	28.0200	0.0280	100.000	0	0	0
2014/04/08	R248	08/05/2014	9.05	Put	Bond Future	239.0500	0.2391	0.0000	0.0000	(100.000)	0	0	0
2014/04/08	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	130.1500	0.1302	100.000	0	0	0
2014/04/08	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	232.0900	0.2321	100.000	0	0	0
2014/04/08	R248	07/08/2014			Bond Future	9.1479	99.6598	9.1107	100.0333	(0.407)	0.0000	0.0000	0
2014/04/08	R248	07/08/2014	9.65	Call	Bond Future	4,799.2800	4.7993	5,172.7400	5.1727	7.782	0	0	0
2014/04/08	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R248	07/08/2014	9.66	Call	Bond Future	4,890.4600	4.8905	5,263.9200	5.2639	7.637	0	0	0
2014/04/08	R248	07/08/2014	9.64	Call	Bond Future	4,707.9300	4.7079	5,081.3900	5.0814	7.933	0	0	0
2014/04/08	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R248	06/11/2014			Bond Future	9.2194	96.7579	9.1811	97.1376	(0.416)	0.0000	0.0000	0
2014/04/08	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/08	R248	06/11/2014	9.72	Call	Bond Future	4,719.4500	4.7194	5,099.1600	5.0992	8.046	0	0	0
2014/04/08	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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2014/04/08	R248 06/11/2014	9.73	Call	Bond Future	4,809.4300	4.8094	5,189.1400	5.1891	7.895	0	0	0
2014/04/08	R248 06/11/2014	9.74	Call	Bond Future	4,899.2400	4.8992	5,278.9500	5.2789	7.750	0	0	0

Total **423327**