



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 19/02/2014 to 19/02/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/19	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/19	2025	08/05/2014			Bond Future	108.5393	108.5393	108.5190	108.5190	(0.019)	0.0000	0.0000	0
2014/02/19	2025	08/05/2014	110.99	Put	Bond Future	2,450.7000	2.4507	2,470.9800	2.4710	0.828	0	0	0
2014/02/19	2025	08/05/2014	111.00	Put	Bond Future	2,460.7000	2.4607	2,480.9800	2.4810	0.824	0	0	0
2014/02/19	2025	08/05/2014	111.01	Put	Bond Future	2,470.7000	2.4707	2,490.9800	2.4910	0.821	0	0	0
2014/02/19	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2025	07/08/2014	109.01	Call	Bond Future	27.5900	0.0276	6.5500	0.0066	(76.260)	0	0	0
2014/02/19	2025	07/08/2014			Bond Future	109.0376	109.0376	109.0166	109.0166	(0.019)	0.0000	0.0000	0
2014/02/19	2025	07/08/2014	108.99	Call	Bond Future	47.5900	0.0476	26.5500	0.0265	(44.211)	0	0	0
2014/02/19	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2025	07/08/2014	109.00	Call	Bond Future	37.5900	0.0376	16.5500	0.0166	(55.972)	0	0	0
2014/02/19	2030	08/05/2014			Bond Future	9.0572	93.4608	9.0437	93.5656	(0.149)	0.0000	0.0000	1,420
2014/02/19	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2030	08/05/2014	8.99	Put	Bond Future	523.7400	0.5237	418.9500	0.4190	(20.008)	0	0	0
2014/02/19	2030	08/05/2014	9.01	Put	Bond Future	367.2900	0.3673	262.5000	0.2625	(28.531)	0	0	0
2014/02/19	2030	08/05/2014	9.00	Put	Bond Future	445.4700	0.4455	340.6800	0.3407	(23.523)	0	0	0
2014/02/19	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2030	07/08/2014	8.99	Put	Bond Future	1,234.1300	1.2341	1,128.2600	1.1283	(8.579)	0	0	0
2014/02/19	2030	07/08/2014			Bond Future	9.1502	90.8351	9.1364	90.9410	(0.152)	0.0000	0.0000	0
2014/02/19	2030	07/08/2014	9.01	Put	Bond Future	1,078.7800	1.0788	972.9100	0.9729	(9.814)	0	0	0
2014/02/19	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2030	07/08/2014	9.00	Put	Bond Future	1,156.4100	1.1564	1,050.5400	1.0505	(9.155)	0	0	0
2014/02/19	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2030	06/11/2014			Bond Future	9.2274	92.2849	9.2135	92.3895	(0.151)	0.0000	0.0000	0
2014/02/19	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2030	06/11/2014	8.99	Put	Bond Future	1,808.3900	1.8084	1,703.7100	1.7037	(5.789)	0	0	0
2014/02/19	2030	06/11/2014	9.01	Put	Bond Future	1,654.0600	1.6541	1,549.3800	1.5494	(6.329)	0	0	0
2014/02/19	2030	06/11/2014	9.00	Put	Bond Future	1,731.1800	1.7312	1,626.5000	1.6265	(6.047)	0	0	0
2014/02/19	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2037	08/05/2014			Bond Future	9.2265	95.5119	9.2029	95.7223	(0.255)	0.0000	0.0000	5,914
2014/02/19	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2037	08/05/2014	9.38	Call	Bond Future	1,353.4500	1.3534	1,563.8400	1.5638	15.545	0	0	0
2014/02/19	2037	08/05/2014	9.39	Call	Bond Future	1,440.5100	1.4405	1,650.9000	1.6509	14.605	0	0	0
2014/02/19	2037	08/05/2014	9.37	Call	Bond Future	1,266.2500	1.2663	1,476.6400	1.4766	16.615	0	0	0
2014/02/19	2037	07/08/2014	9.06	Put	Bond Future	2,268.5600	2.2686	2,055.6400	2.0556	(9.386)	0	0	0
2014/02/19	2037	07/08/2014			Bond Future	9.3135	92.6661	9.2893	92.8791	(0.260)	0.0000	0.0000	3,280
2014/02/19	2037	07/08/2014	9.05	Put	Bond Future	2,359.8600	2.3599	2,146.9400	2.1469	(9.023)	0	0	0
2014/02/19	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/02/19	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2037	07/08/2014	9.04	Put	Bond Future	2,451.3000	2.4513	2,238.3800	2.2384	(8.686)	0	0	0
2014/02/19	2037	06/11/2014	9.69	Call	Bond Future	2,572.1300	2.5721	2,785.5700	2.7856	8.298	0	0	0
2014/02/19	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2037	06/11/2014			Bond Future	9.3860	94.0280	9.3614	94.2414	(0.262)	0.0000	0.0000	0
2014/02/19	2037	06/11/2014	9.70	Call	Bond Future	2,654.7500	2.6548	2,868.1900	2.8682	8.040	0	0	0
2014/02/19	2037	06/11/2014	9.71	Call	Bond Future	2,737.2500	2.7373	2,950.6900	2.9507	7.798	0	0	0
2014/02/19	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2038	08/05/2014			Bond Future	107.2561	107.2561	107.4349	107.4349	0.167	0.0000	0.0000	57
2014/02/19	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2038	08/05/2014	108.99	Put	Bond Future	1,733.8700	1.7339	1,555.1000	1.5551	(10.310)	0	0	0
2014/02/19	2038	08/05/2014	109.01	Put	Bond Future	1,753.8700	1.7539	1,575.1000	1.5751	(10.193)	0	0	0
2014/02/19	2038	08/05/2014	109.00	Put	Bond Future	1,743.8700	1.7439	1,565.1000	1.5651	(10.251)	0	0	0
2014/02/19	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2038	07/08/2014			Bond Future	107.5953	107.5953	107.7762	107.7762	0.168	0.0000	0.0000	0
2014/02/19	2038	07/08/2014	106.00	Call	Bond Future	1,595.2900	1.5953	1,776.1700	1.7762	11.338	0	0	0
2014/02/19	2038	07/08/2014	106.01	Call	Bond Future	1,585.2900	1.5853	1,766.1700	1.7662	11.410	0	0	0
2014/02/19	2038	07/08/2014	105.99	Call	Bond Future	1,605.2900	1.6053	1,786.1700	1.7862	11.268	0	0	0
2014/02/19	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2046	08/05/2014			Bond Future	104.4668	104.4668	105.3781	105.3781	0.872	0.0000	0.0000	1,938
2014/02/19	2046	08/05/2014	104.35	Call	Bond Future	116.7900	0.1168	1,028.1400	1.0281	780.332	0	0	0
2014/02/19	2046	08/05/2014	104.36	Call	Bond Future	106.7900	0.1068	1,018.1400	1.0181	853.404	0	0	0
2014/02/19	2046	08/05/2014	104.34	Call	Bond Future	126.7900	0.1268	1,038.1400	1.0381	718.787	0	0	0
2014/02/19	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2046	07/08/2014			Bond Future	106.0243	106.0243	106.9489	106.9489	0.872	0.0000	0.0000	0
2014/02/19	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2046	07/08/2014	104.44	Call	Bond Future	1,584.2900	1.5843	2,508.8600	2.5089	58.359	0	0	0
2014/02/19	2046	07/08/2014	104.45	Call	Bond Future	1,574.2900	1.5743	2,498.8600	2.4989	58.729	0	0	0
2014/02/19	2046	07/08/2014	104.43	Call	Bond Future	1,594.2900	1.5943	2,518.8600	2.5189	57.993	0	0	0
2014/02/19	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2046	06/11/2014	104.45	Call	Bond Future	1,943.5600	1.9436	2,879.5300	2.8795	48.158	0	0	0
2014/02/19	2046	06/11/2014			Bond Future	106.3936	106.3936	107.3295	107.3295	0.880	0.0000	0.0000	0
2014/02/19	2046	06/11/2014	104.43	Call	Bond Future	1,963.5600	1.9636	2,899.5300	2.8995	47.667	0	0	0
2014/02/19	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2046	06/11/2014	104.44	Call	Bond Future	1,953.5600	1.9536	2,889.5300	2.8895	47.911	0	0	0

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2014/02/19	2050	08/05/2014	114.99	Put	Bond Future	2,115.9700	2.1160	2,134.5300	2.1345	0.877	0	0	0
2014/02/19	2050	08/05/2014			Bond Future	112.8740	112.8740	112.8555	112.8555	(0.016)	0.0000	0.0000	472
2014/02/19	2050	08/05/2014	115.01	Put	Bond Future	2,135.9700	2.1360	2,154.5300	2.1545	0.869	0	0	0
2014/02/19	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2050	08/05/2014	115.00	Put	Bond Future	2,125.9700	2.1260	2,144.5300	2.1445	0.873	0	0	0
2014/02/19	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2050	07/08/2014			Bond Future	113.1564	113.1564	113.1370	113.1370	(0.017)	0.0000	0.0000	0
2014/02/19	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	2050	07/08/2014	112.00	Call	Bond Future	1,156.3900	1.1564	1,137.0000	1.1370	(1.677)	0	0	0
2014/02/19	2050	07/08/2014	112.01	Call	Bond Future	1,146.3900	1.1464	1,127.0000	1.1270	(1.691)	0	0	0
2014/02/19	2050	07/08/2014	111.99	Call	Bond Future	1,166.3900	1.1664	1,147.0000	1.1470	(1.662)	0	0	0
2014/02/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	AL37	08/05/2014			Index Future	408.0800	408.0800	407.0630	407.0630	(0.249)	0.0000	0.0000	0
2014/02/19	AL37	07/08/2014			Index Future	414.1110	414.1110	413.0800	413.0800	(0.249)	0.0000	0.0000	0
2014/02/19	AL7T	08/05/2014			Index Future	478.7880	478.7880	477.4100	477.4100	(0.288)	0.0000	0.0000	1
2014/02/19	AL7T	07/08/2014			Index Future	485.8650	485.8650	484.4670	484.4670	(0.288)	0.0000	0.0000	0
2014/02/19	ALBI	08/05/2014			Index Future	436.5320	436.5320	436.0920	436.0920	(0.101)	0.0000	0.0000	737
2014/02/19	ALBI	07/08/2014			Index Future	442.9840	442.9840	442.5380	442.5380	(0.101)	0.0000	0.0000	0
2014/02/19	ALBI	06/11/2014			Index Future	450.0360	450.0360	449.5740	449.5740	(0.103)	0.0000	0.0000	0
2014/02/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/02/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/19	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	EL28	08/05/2014			Bond Future	113.2093	113.2093	113.1904	113.1904	(0.017)	0.0000	0.0000	0
2014/02/19	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	EL28	08/05/2014	113.99	Put	Bond Future	780.6700	0.7807	799.6200	0.7996	2.427	0	0	0
2014/02/19	EL28	08/05/2014	114.01	Put	Bond Future	800.6700	0.8007	819.6200	0.8196	2.367	0	0	0
2014/02/19	EL28	08/05/2014	114.00	Put	Bond Future	790.6700	0.7907	809.6200	0.8096	2.397	0	0	0
2014/02/19	EL28	07/08/2014	114.00	Call	Bond Future	897.4100	0.8974	877.5600	0.8776	(2.212)	0	0	0
2014/02/19	EL28	07/08/2014			Bond Future	114.8974	114.8974	114.8776	114.8776	(0.017)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/19	EL28	07/08/2014	114.01	Call	Bond Future	887.4100	0.8874	867.5600	0.8676	(2.237)	0	0	0
2014/02/19	EL28	07/08/2014	113.99	Call	Bond Future	907.4100	0.9074	887.5600	0.8876	(2.188)	0	0	0
2014/02/19	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	ES33	08/05/2014	9.55	Put	Bond Future	2,012.8800	2.0129	1,985.1400	1.9851	(1.378)	0	0	0
2014/02/19	ES33	08/05/2014			Bond Future	9.8227	81.2380	9.8189	81.2658	(0.039)	0.0000	0.0000	6,292
2014/02/19	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	ES33	08/05/2014	9.54	Put	Bond Future	2,088.1700	2.0882	2,060.4300	2.0604	(1.328)	0	0	0
2014/02/19	ES33	08/05/2014	9.56	Put	Bond Future	1,937.6900	1.9377	1,909.9500	1.9100	(1.432)	0	0	0
2014/02/19	ES33	07/08/2014			Bond Future	9.9271	82.3311	9.9232	82.3588	(0.039)	0.0000	0.0000	0
2014/02/19	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	ES33	07/08/2014	10.14	Call	Bond Future	1,493.0900	1.4931	1,520.7800	1.5208	1.855	0	0	0
2014/02/19	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	ES33	07/08/2014	10.15	Call	Bond Future	1,562.1300	1.5621	1,589.8200	1.5898	1.773	0	0	0
2014/02/19	ES33	07/08/2014	10.16	Call	Bond Future	1,631.0800	1.6311	1,658.7700	1.6588	1.698	0	0	0
2014/02/19	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	ES33	06/11/2014			Bond Future	10.0242	79.8595	10.0205	79.8851	(0.037)	0.0000	0.0000	0
2014/02/19	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	ES33	06/11/2014	10.29	Call	Bond Future	1,827.2900	1.8273	1,852.9100	1.8529	1.402	0	0	0
2014/02/19	ES33	06/11/2014	10.30	Call	Bond Future	1,894.7500	1.8947	1,920.3700	1.9204	1.352	0	0	0
2014/02/19	ES33	06/11/2014	10.31	Call	Bond Future	1,962.1100	1.9621	1,987.7300	1.9877	1.306	0	0	0
2014/02/19	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	GOVI	08/05/2014			GOVI	435.4830	435.4830	434.9860	434.9860	(0.114)	0.0000	0.0000	293
2014/02/19	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	GOVI	08/05/2014	441.99	Put	GOVI	65,070.0000	6.5070	70,040.0000	7.0040	7.638	0	0	0
2014/02/19	GOVI	08/05/2014	442.01	Put	GOVI	65,270.0000	6.5270	70,240.0000	7.0240	7.615	0	0	0
2014/02/19	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	GOVI	08/05/2014	442.00	Put	GOVI	65,170.0000	6.5170	70,140.0000	7.0140	7.626	0	0	0
2014/02/19	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	GOVI	07/08/2014			GOVI	441.9190	441.9190	441.4160	441.4160	(0.114)	0.0000	0.0000	175
2014/02/19	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	GOVI	07/08/2014	459.99	Put	GOVI	180,710.0000	18.0710	185,740.0000	18.5740	2.783	0	0	0
2014/02/19	GOVI	07/08/2014	460.01	Put	GOVI	180,910.0000	18.0910	185,940.0000	18.5940	2.780	0	0	0
2014/02/19	GOVI	07/08/2014	460.00	Put	GOVI	180,810.0000	18.0810	185,840.0000	18.5840	2.782	0	0	0
2014/02/19	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	GOVI	06/11/2014			GOVI	448.9540	448.9540	448.4340	448.4340	(0.116)	0.0000	0.0000	0
2014/02/19	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	GOVI	06/11/2014	448.99	Put	GOVI	360.0000	0.0360	5,560.0000	0.5560	1444.444	0	0	0
2014/02/19	GOVI	06/11/2014	449.01	Put	GOVI	560.0000	0.0560	5,760.0000	0.5760	928.571	0	0	0

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2014/02/19	GOVI	06/11/2014	449.00	Put	GOVI	460.0000	0.0460	5,660.0000	0.5660	1130.435	0	0	0
2014/02/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/19	IGOV	08/05/2014			Index Future	198.3440	198.3440	198.6180	198.6180	0.138	0.0000	0.0000	1,263
2014/02/19	IGOV	07/08/2014			Index Future	201.3000	201.3000	201.5780	201.5780	0.138	0.0000	0.0000	106
2014/02/19	IGOV	06/11/2014			Index Future	204.5280	204.5280	204.8070	204.8070	0.136	0.0000	0.0000	0
2014/02/19	ILBI	08/05/2014			Index Future	537.0430	537.0430	537.7210	537.7210	0.126	0.0000	0.0000	0
2014/02/19	ILBI	07/08/2014			Index Future	544.8270	544.8270	545.5130	545.5130	0.126	0.0000	0.0000	210
2014/02/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/02/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/02/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/19	JBAF	19/02/2014			Jibar Tradeable Future	5.6800	94.3200	5.6700	94.3300	(0.176)	0.0000	0.0000	0
2014/02/19	JBAF	19/03/2014			Jibar Tradeable Future	5.7600	94.2400	5.7700	94.2300	0.174	0.0000	0.0000	4,000
2014/02/19	JBAF	16/04/2014			Jibar Tradeable Future	6.0100	93.9900	6.0300	93.9700	0.333	0.0000	0.0000	0
2014/02/19	JBAF	21/05/2014			Jibar Tradeable Future	6.1100	93.8900	6.1300	93.8700	0.327	0.0000	0.0000	4,000
2014/02/19	JBAF	18/06/2014			Jibar Tradeable Future	6.4500	93.5500	6.4800	93.5200	0.465	0.0000	0.0000	3,455
2014/02/19	JBAF	16/07/2014			Jibar Tradeable Future	6.5500	93.4500	6.5800	93.4200	0.458	0.0000	0.0000	1,000
2014/02/19	JBAF	17/09/2014			Jibar Tradeable Future	6.9700	93.0300	6.9800	93.0200	0.143	0.0000	0.0000	2,000
2014/02/19	JBAF	17/12/2014			Jibar Tradeable Future	7.4600	92.5400	7.5000	92.5000	0.536	0.0000	0.0000	0
2014/02/19	JBAF	18/03/2015			Jibar Tradeable Future	7.7800	92.2200	7.8100	92.1900	0.386	0.0000	0.0000	2,000
2014/02/19	JBAF	17/06/2015			Jibar Tradeable Future	7.9400	92.0600	7.9600	92.0400	0.252	0.0000	0.0000	5,200
2014/02/19	JBAF	16/09/2015			Jibar Tradeable Future	8.1100	91.8900	8.1100	91.8900	0.000	0.0000	0.0000	0
2014/02/19	JBAF	15/12/2015			Jibar Tradeable Future	8.2600	91.7400	8.2600	91.7400	0.000	0.0000	0.0000	0
2014/02/19	R023	08/05/2014			Bond Future	8.5770	96.5021	8.6250	96.2196	0.560	0.0000	0.0000	12,886
2014/02/19	R023	08/05/2014	7.60	Call	Bond Future	403.5800	0.4036	355.9800	0.3560	(11.794)	0	0	0
2014/02/19	R023	08/05/2014	7.61	Call	Bond Future	412.2800	0.4123	363.8800	0.3639	(11.740)	0	0	0
2014/02/19	R023	08/05/2014	7.59	Put	Bond Future	6,447.5300	6.4475	6,683.2700	6.6833	3.656	0	0	0
2014/02/19	R023	08/05/2014	7.61	Put	Bond Future	6,337.3400	6.3373	6,571.4900	6.5715	3.695	0	0	0
2014/02/19	R023	08/05/2014	7.60	Put	Bond Future	6,392.3400	6.3923	6,627.2900	6.6273	3.675	0	0	0
2014/02/19	R023	08/05/2014	7.59	Call	Bond Future	395.0200	0.3950	348.2100	0.3482	(11.850)	0	0	0
2014/02/19	R023	07/08/2014	8.51	Call	Bond Future	2,710.3000	2.7103	2,568.9400	2.5689	(5.216)	0	0	0
2014/02/19	R023	07/08/2014			Bond Future	8.6808	97.8161	8.7310	97.5286	0.578	0.0000	0.0000	0
2014/02/19	R023	07/08/2014	8.49	Call	Bond Future	2,658.4000	2.6584	2,518.7300	2.5187	(5.254)	0	0	0
2014/02/19	R023	07/08/2014	8.50	Call	Bond Future	2,684.2800	2.6843	2,543.7600	2.5438	(5.235)	0	0	0

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2014/02/19	R023	07/08/2014	8.49	Put	Bond Future	3,762.4800	3.7625	3,910.3000	3.9103	3.929	0	0	0
2014/02/19	R023	07/08/2014	8.51	Put	Bond Future	3,697.8800	3.6979	3,844.0100	3.8440	3.952	0	0	0
2014/02/19	R023	07/08/2014	8.50	Put	Bond Future	3,730.0900	3.7301	3,877.0600	3.8771	3.940	0	0	0
2014/02/19	R023	06/11/2014			Bond Future	8.7749	95.4542	8.8277	95.1592	0.602	0.0000	0.0000	0
2014/02/19	R023	06/11/2014	8.59	Put	Bond Future	4,241.7900	4.2418	4,391.7000	4.3917	3.534	0	0	0
2014/02/19	R023	06/11/2014	8.61	Put	Bond Future	4,180.0600	4.1801	4,328.5300	4.3285	3.552	0	0	0
2014/02/19	R023	06/11/2014	8.59	Call	Bond Future	3,200.1500	3.2001	3,055.0400	3.0550	(4.534)	0	0	0
2014/02/19	R023	06/11/2014	8.60	Put	Bond Future	4,210.8400	4.2108	4,360.0400	4.3600	3.543	0	0	0
2014/02/19	R023	06/11/2014	8.60	Call	Bond Future	3,225.9100	3.2259	3,080.0900	3.0801	(4.520)	0	0	0
2014/02/19	R023	06/11/2014	8.61	Call	Bond Future	3,251.8000	3.2518	3,105.2500	3.1052	(4.507)	0	0	0
2014/02/19	R157	08/05/2014	5.20	Call	Bond Future	3.2000	0.0032	2.4800	0.0025	(22.500)	0	0	0
2014/02/19	R157	08/05/2014			Bond Future	7.4043	109.7783	7.4641	109.6991	0.808	0.0000	0.0000	22,526
2014/02/19	R157	08/05/2014	5.21	Call	Bond Future	3.3100	0.0033	2.5700	0.0026	(22.356)	0	0	0
2014/02/19	R157	08/05/2014	5.19	Call	Bond Future	3.0900	0.0031	2.4000	0.0024	(22.330)	0	0	0
2014/02/19	R157	08/05/2014	5.20	Put	Bond Future	2,978.6900	2.9787	3,057.1600	3.0572	2.634	0	0	0
2014/02/19	R157	08/05/2014	5.19	Put	Bond Future	2,992.3400	2.9923	3,070.8400	3.0708	2.623	0	0	0
2014/02/19	R157	08/05/2014	5.21	Put	Bond Future	2,965.0400	2.9650	3,043.4900	3.0435	2.646	0	0	0
2014/02/19	R157	07/08/2014	6.76	Put	Bond Future	1,315.9700	1.3160	1,375.2500	1.3753	4.505	0	0	0
2014/02/19	R157	07/08/2014			Bond Future	7.7452	111.4021	7.8205	111.3211	0.972	0.0000	0.0000	0
2014/02/19	R157	07/08/2014	6.75	Put	Bond Future	1,323.9000	1.3239	1,383.3700	1.3834	4.492	0	0	0
2014/02/19	R157	07/08/2014	6.74	Call	Bond Future	242.2200	0.2422	220.9300	0.2209	(8.790)	0	0	0
2014/02/19	R157	07/08/2014	6.75	Call	Bond Future	244.9400	0.2449	223.4800	0.2235	(8.761)	0	0	0
2014/02/19	R157	07/08/2014	6.76	Call	Bond Future	247.9300	0.2479	226.2800	0.2263	(8.732)	0	0	0
2014/02/19	R157	07/08/2014	6.74	Put	Bond Future	1,332.1000	1.3321	1,391.7400	1.3917	4.477	0	0	0
2014/02/19	R157	06/11/2014	6.19	Put	Bond Future	1,723.2600	1.7233	1,799.6000	1.7996	4.430	0	0	0
2014/02/19	R157	06/11/2014			Bond Future	8.1576	106.3632	8.2610	106.2775	1.268	0.0000	0.0000	0
2014/02/19	R157	06/11/2014	6.21	Put	Bond Future	1,708.1100	1.7081	1,784.2400	1.7842	4.457	0	0	0
2014/02/19	R157	06/11/2014	6.20	Put	Bond Future	1,715.6800	1.7157	1,791.9100	1.7919	4.443	0	0	0
2014/02/19	R157	06/11/2014	6.21	Call	Bond Future	72.2900	0.0723	62.7100	0.0627	(13.252)	0	0	0
2014/02/19	R157	06/11/2014	6.19	Call	Bond Future	70.4300	0.0704	61.0600	0.0611	(13.304)	0	0	0
2014/02/19	R157	06/11/2014	6.20	Call	Bond Future	71.3600	0.0714	61.8800	0.0619	(13.285)	0	0	0
2014/02/19	R186	08/05/2014	8.75	Put	Bond Future	2,881.0200	2.8810	2,848.4300	2.8484	(1.131)	0	0	0
2014/02/19	R186	08/05/2014	7.50	Put	Bond Future	10,729.6300	10.7296	10,696.0000	10.6960	(0.313)	0	0	0
2014/02/19	R186	08/05/2014	8.25	Put	Bond Future	5,310.5900	5.3106	5,274.1100	5.2741	(0.687)	0	0	0
2014/02/19	R186	08/05/2014			Bond Future	8.6696	117.9769	8.6663	118.0041	(0.038)	0.0000	0.0000	51,204
2014/02/19	R186	08/05/2014	7.09	Put	Bond Future	14,395.1600	14.3952	14,364.3300	14.3643	(0.214)	0	0	0
2014/02/19	R186	08/05/2014	9.10	Call	Bond Future	5,247.9100	5.2479	5,248.0500	5.2480	0.003	0	0	0
2014/02/19	R186	08/05/2014	9.25	Put	Bond Future	1,388.7400	1.3887	1,364.3700	1.3644	(1.755)	0	0	10,000
2014/02/19	R186	08/05/2014	9.75	Put	Bond Future	594.8800	0.5949	579.6700	0.5797	(2.557)	0	0	6,000
2014/02/19	R186	08/05/2014	8.80	Put	Bond Future	2,692.9700	2.6930	2,661.0600	2.6611	(1.185)	0	0	900
2014/02/19	R186	08/05/2014	7.10	Call	Bond Future	152.5400	0.1525	148.8900	0.1489	(2.393)	0	0	0
2014/02/19	R186	08/05/2014	9.00	Put	Bond Future	2,030.9100	2.0309	2,002.0700	2.0021	(1.420)	0	0	400
2014/02/19	R186	08/05/2014	7.11	Call	Bond Future	156.6500	0.1566	152.9400	0.1529	(2.368)	0	0	0
2014/02/19	R186	08/05/2014	9.75	Call	Bond Future	9,092.0500	9.0921	9,104.0800	9.1041	0.132	0	0	0
2014/02/19	R186	08/05/2014	8.50	Call	Bond Future	2,550.5600	2.5506	2,542.5800	2.5426	(0.313)	0	0	900
2014/02/19	R186	08/05/2014	7.09	Call	Bond Future	148.5200	0.1485	144.9300	0.1449	(2.417)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/19	R186	08/05/2014	9.10	Put	Bond Future	1,750.8300	1.7508	1,723.7300	1.7237	(1.548)	0	0	1,500
2014/02/19	R186	08/05/2014	9.25	Call	Bond Future	6,069.0500	6.0690	6,071.9200	6.0719	0.047	0	0	0
2014/02/19	R186	08/05/2014	8.80	Call	Bond Future	3,768.7500	3.7688	3,764.0800	3.7641	(0.124)	0	0	0
2014/02/19	R186	08/05/2014	8.25	Call	Bond Future	1,749.8500	1.7499	1,740.6100	1.7406	(0.528)	0	0	10,000
2014/02/19	R186	08/05/2014	7.11	Put	Bond Future	14,207.9200	14.2079	14,176.9700	14.1770	(0.218)	0	0	0
2014/02/19	R186	08/05/2014	8.75	Call	Bond Future	3,546.0000	3.5460	3,540.6500	3.5406	(0.151)	0	0	6,000
2014/02/19	R186	08/05/2014	7.50	Call	Bond Future	407.8100	0.4078	401.4200	0.4014	(1.567)	0	0	1,933
2014/02/19	R186	08/05/2014	8.50	Put	Bond Future	3,971.3700	3.9714	3,936.1500	3.9362	(0.887)	0	0	1,933
2014/02/19	R186	08/05/2014	7.10	Put	Bond Future	14,301.4400	14.3014	14,270.5500	14.2706	(0.216)	0	0	0
2014/02/19	R186	08/05/2014	9.00	Call	Bond Future	4,729.1000	4.7291	4,727.5000	4.7275	(0.034)	0	0	0
2014/02/19	R186	07/08/2014	8.31	Call	Bond Future	2,888.7900	2.8888	2,886.7500	2.8868	(0.071)	0	0	0
2014/02/19	R186	07/08/2014			Bond Future	8.7624	114.4277	8.7590	114.4549	(0.038)	0.0000	0.0000	0
2014/02/19	R186	07/08/2014	8.92	Put	Bond Future	3,881.7900	3.8818	3,856.8600	3.8569	(0.642)	0	0	840
2014/02/19	R186	07/08/2014	8.29	Call	Bond Future	2,827.5600	2.8276	2,825.4200	2.8254	(0.076)	0	0	0
2014/02/19	R186	07/08/2014	8.30	Call	Bond Future	2,858.0700	2.8581	2,855.9800	2.8560	(0.073)	0	0	0
2014/02/19	R186	07/08/2014	8.29	Put	Bond Future	6,758.7400	6.7587	6,729.4500	6.7295	(0.433)	0	0	0
2014/02/19	R186	07/08/2014	8.92	Call	Bond Future	5,152.5300	5.1525	5,154.7500	5.1548	0.043	0	0	0
2014/02/19	R186	07/08/2014	8.31	Put	Bond Future	6,649.6900	6.6497	6,620.5000	6.6205	(0.439)	0	0	0
2014/02/19	R186	07/08/2014	8.30	Put	Bond Future	6,704.0700	6.7041	6,674.8300	6.6748	(0.436)	0	0	0
2014/02/19	R186	06/11/2014	8.14	Call	Bond Future	3,136.5400	3.1365	3,135.4200	3.1354	(0.036)	0	0	0
2014/02/19	R186	06/11/2014	8.15	Put	Bond Future	8,870.9000	8.8709	8,845.8500	8.8459	(0.282)	0	0	0
2014/02/19	R186	06/11/2014			Bond Future	8.8425	116.2533	8.8395	116.2773	(0.034)	0.0000	0.0000	0
2014/02/19	R186	06/11/2014	9.17	Call	Bond Future	6,889.5100	6.8895	6,893.4400	6.8934	0.057	0	0	0
2014/02/19	R186	06/11/2014	8.15	Call	Bond Future	3,165.2200	3.1652	3,164.1300	3.1641	(0.034)	0	0	0
2014/02/19	R186	06/11/2014	8.16	Call	Bond Future	3,194.0600	3.1941	3,192.9900	3.1930	(0.033)	0	0	0
2014/02/19	R186	06/11/2014	9.17	Put	Bond Future	4,324.9400	4.3249	4,304.9100	4.3049	(0.463)	0	0	2,010
2014/02/19	R186	06/11/2014	8.14	Put	Bond Future	8,927.5300	8.9275	8,902.4500	8.9025	(0.281)	0	0	0
2014/02/19	R186	06/11/2014	8.16	Put	Bond Future	8,814.5200	8.8145	8,789.4900	8.7895	(0.284)	0	0	0
2014/02/19	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R197	08/05/2014			Bond Future	271.6551	271.6551	271.6031	271.6031	(0.019)	0.0000	0.0000	2,049
2014/02/19	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R197	08/05/2014	250.01	Call	Bond Future	21,645.0800	21.6451	21,593.1200	21.5931	(0.240)	0	0	0
2014/02/19	R197	08/05/2014	249.99	Call	Bond Future	21,665.0800	21.6651	21,613.1200	21.6131	(0.240)	0	0	0
2014/02/19	R197	08/05/2014	250.00	Call	Bond Future	21,655.0800	21.6551	21,603.1200	21.6031	(0.240)	0	0	0
2014/02/19	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R197	07/08/2014			Bond Future	269.9135	269.9135	269.8595	269.8595	(0.020)	0.0000	0.0000	0
2014/02/19	R197	07/08/2014	269.99	Put	Bond Future	76.4700	0.0765	130.4700	0.1305	70.616	0	0	0
2014/02/19	R197	07/08/2014	270.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R197	07/08/2014	270.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R197	07/08/2014	269.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R197	07/08/2014	270.01	Put	Bond Future	96.4700	0.0965	150.4700	0.1505	55.976	0	0	0
2014/02/19	R197	07/08/2014	270.00	Put	Bond Future	86.4700	0.0865	140.4700	0.1405	62.449	0	0	0
2014/02/19	R201	08/05/2014			Bond Future	6.7718	104.5828	6.8359	104.5448	0.947	0.0000	0.0000	0
2014/02/19	R201	08/05/2014	4.75	Call	Bond Future	4.9200	0.0049	3.9700	0.0040	(19.309)	0	0	0
2014/02/19	R201	08/05/2014	4.76	Call	Bond Future	5.0500	0.0051	4.0800	0.0041	(19.208)	0	0	0
2014/02/19	R201	08/05/2014	4.74	Call	Bond Future	4.7900	0.0048	3.8600	0.0039	(19.415)	0	0	0

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2014/02/19	R201	08/05/2014	4.76	Put	Bond Future	1,211.3300	1.2113	1,248.3700	1.2484	3.058	0	0	0
2014/02/19	R201	08/05/2014	4.75	Put	Bond Future	1,217.2600	1.2173	1,254.3200	1.2543	3.045	0	0	0
2014/02/19	R201	08/05/2014	4.74	Put	Bond Future	1,223.1900	1.2232	1,260.2700	1.2603	3.031	0	0	0
2014/02/19	R201	07/08/2014	5.31	Put	Bond Future	749.0600	0.7491	782.6900	0.7827	4.490	0	0	0
2014/02/19	R201	07/08/2014			Bond Future	7.2783	101.7179	7.3881	101.6789	1.509	0.0000	0.0000	0
2014/02/19	R201	07/08/2014	5.30	Put	Bond Future	752.1800	0.7522	785.8500	0.7858	4.476	0	0	0
2014/02/19	R201	07/08/2014	5.31	Call	Bond Future	43.9500	0.0439	38.5000	0.0385	(12.400)	0	0	0
2014/02/19	R201	07/08/2014	5.29	Call	Bond Future	42.9900	0.0430	37.6300	0.0376	(12.468)	0	0	0
2014/02/19	R201	07/08/2014	5.30	Call	Bond Future	43.4700	0.0435	38.0600	0.0381	(12.445)	0	0	0
2014/02/19	R201	07/08/2014	5.29	Put	Bond Future	755.3100	0.7553	789.0300	0.7890	4.464	0	0	0
2014/02/19	R202	08/05/2014	215.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R202	08/05/2014			Bond Future	208.9720	208.9720	209.5519	209.5519	0.278	0.0000	0.0000	44,448
2014/02/19	R202	08/05/2014	215.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R202	08/05/2014	214.99	Put	Bond Future	6,018.0200	6.0180	5,438.0500	5.4380	(9.637)	0	0	0
2014/02/19	R202	08/05/2014	215.01	Put	Bond Future	6,038.0200	6.0380	5,458.0500	5.4580	(9.605)	0	0	0
2014/02/19	R202	08/05/2014	214.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R202	08/05/2014	215.00	Put	Bond Future	6,028.0200	6.0280	5,448.0500	5.4480	(9.621)	0	0	0
2014/02/19	R202	07/08/2014	207.99	Call	Bond Future	1,021.3700	1.0214	1,608.7600	1.6088	57.510	0	0	0
2014/02/19	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R202	07/08/2014			Bond Future	209.0114	209.0114	209.5988	209.5988	0.281	0.0000	0.0000	0
2014/02/19	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R202	07/08/2014	208.00	Call	Bond Future	1,011.3700	1.0114	1,598.7600	1.5988	58.079	0	0	0
2014/02/19	R202	07/08/2014	208.01	Call	Bond Future	1,001.3700	1.0014	1,588.7600	1.5888	58.659	0	0	0
2014/02/19	R203	08/05/2014	5.74	Call	Bond Future	10.6900	0.0107	7.9300	0.0079	(25.819)	0	0	0
2014/02/19	R203	08/05/2014	5.76	Call	Bond Future	11.3600	0.0114	8.4500	0.0085	(25.616)	0	0	0
2014/02/19	R203	08/05/2014	6.84	Call	Bond Future	179.6500	0.1796	148.2500	0.1482	(17.478)	0	0	29
2014/02/19	R203	08/05/2014	7.40	Put	Bond Future	2,087.4400	2.0874	2,247.3200	2.2473	7.659	0	0	0
2014/02/19	R203	08/05/2014			Bond Future	7.9348	102.2145	8.0144	101.9836	1.004	0.0000	0.0000	16,972
2014/02/19	R203	08/05/2014	5.76	Put	Bond Future	6,574.6300	6.5746	6,802.5800	6.8026	3.467	0	0	0
2014/02/19	R203	08/05/2014	6.84	Put	Bond Future	3,419.8200	3.4198	3,619.2800	3.6193	5.832	0	0	0
2014/02/19	R203	08/05/2014	5.75	Put	Bond Future	6,605.6700	6.6057	6,833.7000	6.8337	3.452	0	0	0
2014/02/19	R203	08/05/2014	5.74	Put	Bond Future	6,636.7200	6.6367	6,864.8200	6.8648	3.437	0	0	0
2014/02/19	R203	08/05/2014	7.40	Call	Bond Future	520.5000	0.5205	449.5200	0.4495	(13.637)	0	0	16
2014/02/19	R203	08/05/2014	5.75	Call	Bond Future	11.0200	0.0110	8.1900	0.0082	(25.681)	0	0	0
2014/02/19	R203	07/08/2014	7.30	Call	Bond Future	716.7100	0.7167	645.9900	0.6460	(9.867)	0	0	0
2014/02/19	R203	07/08/2014			Bond Future	8.1102	103.7262	8.1974	103.4914	1.076	0.0000	0.0000	0
2014/02/19	R203	07/08/2014	7.31	Call	Bond Future	725.0400	0.7250	653.7300	0.6537	(9.835)	0	0	0
2014/02/19	R203	07/08/2014	6.84	Put	Bond Future	3,908.7200	3.9087	4,096.8700	4.0969	4.814	0	0	0
2014/02/19	R203	07/08/2014	7.29	Put	Bond Future	2,949.5000	2.9495	3,114.1500	3.1142	5.582	0	0	0
2014/02/19	R203	07/08/2014	7.31	Put	Bond Future	2,910.7200	2.9107	3,074.2000	3.0742	5.616	0	0	0
2014/02/19	R203	07/08/2014	7.29	Call	Bond Future	708.4400	0.7084	638.3000	0.6383	(9.901)	0	0	0
2014/02/19	R203	07/08/2014	7.30	Put	Bond Future	2,930.0700	2.9301	3,094.1400	3.0941	5.600	0	0	0
2014/02/19	R203	07/08/2014	6.84	Call	Bond Future	411.7100	0.4117	365.0700	0.3651	(11.328)	0	0	46
2014/02/19	R203	06/11/2014	6.86	Call	Bond Future	471.4800	0.4715	421.8300	0.4218	(10.531)	0	0	0
2014/02/19	R203	06/11/2014			Bond Future	8.2767	101.2147	8.3740	100.9729	1.175	0.0000	0.0000	0

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2014/02/19	R203	06/11/2014	6.98	Call	Bond Future	534.7400	0.5347	479.9900	0.4800	(10.239)	0	0	14
2014/02/19	R203	06/11/2014	6.84	Call	Bond Future	461.5200	0.4615	412.7000	0.4127	(10.578)	0	0	45
2014/02/19	R203	06/11/2014	6.85	Call	Bond Future	466.4800	0.4665	417.2500	0.4173	(10.554)	0	0	0
2014/02/19	R203	06/11/2014	6.98	Put	Bond Future	3,827.7700	3.8278	4,014.7300	4.0147	4.884	0	0	0
2014/02/19	R203	06/11/2014	6.84	Put	Bond Future	4,118.1300	4.1181	4,311.0200	4.3110	4.684	0	0	0
2014/02/19	R203	06/11/2014	6.86	Put	Bond Future	4,076.0500	4.0761	4,268.1100	4.2681	4.712	0	0	0
2014/02/19	R203	06/11/2014	6.85	Put	Bond Future	4,097.0700	4.0971	4,289.5500	4.2895	4.698	0	0	0
2014/02/19	R204	08/05/2014			Bond Future	8.1752	102.4677	8.2388	102.2287	0.778	0.0000	0.0000	30,006
2014/02/19	R204	08/05/2014	6.05	Call	Bond Future	13.2700	0.0133	10.2900	0.0103	(22.457)	0	0	0
2014/02/19	R204	08/05/2014	6.06	Call	Bond Future	13.7000	0.0137	10.6300	0.0106	(22.409)	0	0	0
2014/02/19	R204	08/05/2014	6.04	Call	Bond Future	12.8600	0.0129	9.9600	0.0100	(22.551)	0	0	0
2014/02/19	R204	08/05/2014	6.05	Put	Bond Future	8,417.9000	8.4179	8,653.8700	8.6539	2.803	0	0	0
2014/02/19	R204	08/05/2014	6.04	Put	Bond Future	8,459.0400	8.4590	8,695.0900	8.6951	2.791	0	0	0
2014/02/19	R204	08/05/2014	6.06	Put	Bond Future	8,376.7900	8.3768	8,612.6700	8.6127	2.816	0	0	0
2014/02/19	R204	07/08/2014	8.3257		Bond Future	8.3257	99.9497	8.3939	99.7067	0.819	0.0000	0.0000	0
2014/02/19	R204	07/08/2014	7.44	Put	Bond Future	4,022.4300	4.0224	4,197.1800	4.1972	4.344	0	0	0
2014/02/19	R204	07/08/2014	7.46	Put	Bond Future	3,968.1100	3.9681	4,141.6300	4.1416	4.373	0	0	0
2014/02/19	R204	07/08/2014	7.45	Put	Bond Future	3,995.2200	3.9952	4,169.3600	4.1694	4.359	0	0	0
2014/02/19	R204	07/08/2014	7.78	Call	Bond Future	1,183.7600	1.1838	1,093.6500	1.0936	(7.612)	0	0	0
2014/02/19	R204	07/08/2014	7.46	Call	Bond Future	817.9900	0.8180	748.5500	0.7486	(8.489)	0	0	0
2014/02/19	R204	07/08/2014	7.44	Call	Bond Future	798.1000	0.7981	729.8900	0.7299	(8.547)	0	0	0
2014/02/19	R204	07/08/2014	7.78	Put	Bond Future	3,155.3800	3.1554	3,308.2300	3.3082	4.844	0	0	530
2014/02/19	R204	07/08/2014	7.45	Call	Bond Future	808.0000	0.8080	739.1800	0.7392	(8.517)	0	0	0
2014/02/19	R204	06/11/2014	7.99	Put	Bond Future	3,344.6500	3.3446	3,489.8200	3.4898	4.340	0	0	1,270
2014/02/19	R204	06/11/2014			Bond Future	8.4596	101.5439	8.5336	101.2939	0.876	0.0000	0.0000	0
2014/02/19	R204	06/11/2014	6.99	Put	Bond Future	5,834.0400	5.8340	6,029.0800	6.0291	3.343	0	0	0
2014/02/19	R204	06/11/2014	7.01	Put	Bond Future	5,776.3300	5.7763	5,970.5300	5.9705	3.362	0	0	0
2014/02/19	R204	06/11/2014	6.99	Call	Bond Future	709.8200	0.7098	654.9000	0.6549	(7.737)	0	0	0
2014/02/19	R204	06/11/2014	7.00	Put	Bond Future	5,805.1600	5.8052	5,999.7800	5.9998	3.353	0	0	0
2014/02/19	R204	06/11/2014	7.99	Call	Bond Future	1,741.8200	1.7418	1,637.0300	1.6370	(6.016)	0	0	0
2014/02/19	R204	06/11/2014	7.00	Call	Bond Future	716.8900	0.7169	661.5500	0.6616	(7.719)	0	0	0
2014/02/19	R204	06/11/2014	7.01	Call	Bond Future	724.0100	0.7240	668.2500	0.6683	(7.702)	0	0	0
2014/02/19	R207	08/05/2014	6.19	Put	Bond Future	9,928.5500	9.9286	10,176.3900	10.1764	2.496	0	0	0
2014/02/19	R207	08/05/2014	6.21	Put	Bond Future	9,832.1400	9.8321	10,079.8100	10.0798	2.519	0	0	0
2014/02/19	R207	08/05/2014			Bond Future	8.3527	97.4429	8.4109	97.1922	0.697	0.0000	0.0000	19,048
2014/02/19	R207	08/05/2014	6.20	Put	Bond Future	9,880.3300	9.8803	10,128.0800	10.1281	2.508	0	0	0
2014/02/19	R207	08/05/2014	6.20	Call	Bond Future	13.7200	0.0137	10.7800	0.0108	(21.429)	0	0	0
2014/02/19	R207	08/05/2014	6.21	Call	Bond Future	14.1700	0.0142	11.1500	0.0112	(21.313)	0	0	0
2014/02/19	R207	08/05/2014	6.19	Call	Bond Future	13.2800	0.0133	10.4300	0.0104	(21.461)	0	0	0
2014/02/19	R207	07/08/2014	7.69	Call	Bond Future	996.6600	0.9967	919.3400	0.9193	(7.758)	0	0	0
2014/02/19	R207	07/08/2014	7.70	Put	Bond Future	4,344.1900	4.3442	4,521.0700	4.5211	4.072	0	0	0
2014/02/19	R207	07/08/2014			Bond Future	8.4894	95.2425	8.5512	94.9876	0.727	0.0000	0.0000	0
2014/02/19	R207	07/08/2014	7.70	Call	Bond Future	1,008.7800	1.0088	930.7800	0.9308	(7.732)	0	0	0
2014/02/19	R207	07/08/2014	7.71	Call	Bond Future	1,021.0100	1.0210	942.3300	0.9423	(7.706)	0	0	0
2014/02/19	R207	07/08/2014	7.69	Put	Bond Future	4,375.2300	4.3752	4,552.7900	4.5528	4.058	0	0	0
2014/02/19	R207	07/08/2014	7.71	Put	Bond Future	4,313.2800	4.3133	4,489.4800	4.4895	4.085	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/19	R207	06/11/2014	7.36	Put	Bond Future	6,160.2700	6.1603	6,352.5100	6.3525	3.121	0	0	0
2014/02/19	R207	06/11/2014			Bond Future	8.6048	96.7620	8.6709	96.5000	0.768	0.0000	0.0000	0
2014/02/19	R207	06/11/2014	7.35	Put	Bond Future	6,192.7900	6.1928	6,385.5200	6.3855	3.112	0	0	0
2014/02/19	R207	06/11/2014	7.36	Call	Bond Future	1,059.2900	1.0593	989.6000	0.9896	(6.579)	0	0	0
2014/02/19	R207	06/11/2014	7.34	Call	Bond Future	1,039.7600	1.0398	971.0500	0.9711	(6.608)	0	0	0
2014/02/19	R207	06/11/2014	7.35	Call	Bond Future	1,049.4900	1.0495	980.2900	0.9803	(6.594)	0	0	0
2014/02/19	R207	06/11/2014	7.34	Put	Bond Future	6,225.4000	6.2254	6,418.6200	6.4186	3.104	0	0	0
2014/02/19	R208	08/05/2014	6.31	Call	Bond Future	13.0200	0.0130	10.3300	0.0103	(20.661)	0	0	0
2014/02/19	R208	08/05/2014			Bond Future	8.4664	91.9641	8.5195	91.7071	0.627	0.0000	0.0000	11,022
2014/02/19	R208	08/05/2014	6.29	Call	Bond Future	12.1700	0.0122	9.6400	0.0096	(20.789)	0	0	0
2014/02/19	R208	08/05/2014	6.31	Put	Bond Future	11,258.5800	11.2586	11,512.8900	11.5129	2.259	0	0	0
2014/02/19	R208	08/05/2014	6.30	Put	Bond Future	11,314.1400	11.3141	11,568.5200	11.5685	2.248	0	0	0
2014/02/19	R208	08/05/2014	6.29	Put	Bond Future	11,369.7300	11.3697	11,624.2000	11.6242	2.238	0	0	0
2014/02/19	R208	08/05/2014	6.30	Call	Bond Future	12.5900	0.0126	9.9700	0.0100	(20.810)	0	0	0
2014/02/19	R208	07/08/2014	8.28	Call	Bond Future	1,949.7700	1.9498	1,833.0300	1.8330	(5.987)	0	0	0
2014/02/19	R208	07/08/2014			Bond Future	8.5843	93.3244	8.6401	93.0631	0.650	0.0000	0.0000	0
2014/02/19	R208	07/08/2014	7.80	Call	Bond Future	1,145.2200	1.1452	1,063.9500	1.0639	(7.096)	0	0	0
2014/02/19	R208	07/08/2014	7.79	Put	Bond Future	4,956.5100	4.9565	5,137.2600	5.1373	3.647	0	0	0
2014/02/19	R208	07/08/2014	7.81	Put	Bond Future	4,885.3800	4.8854	5,064.7400	5.0647	3.671	0	0	0
2014/02/19	R208	07/08/2014	7.80	Put	Bond Future	4,920.8700	4.9209	5,100.9300	5.1009	3.659	0	0	0
2014/02/19	R208	07/08/2014	8.28	Put	Bond Future	3,392.3400	3.3923	3,536.9300	3.5369	4.262	0	0	630
2014/02/19	R208	07/08/2014	7.81	Call	Bond Future	1,159.0600	1.1591	1,077.0900	1.0771	(7.072)	0	0	0
2014/02/19	R208	07/08/2014	7.79	Call	Bond Future	1,131.4900	1.1315	1,050.9100	1.0509	(7.122)	0	0	0
2014/02/19	R208	06/11/2014	7.46	Call	Bond Future	1,064.4000	1.0644	995.8000	0.9958	(6.445)	0	0	0
2014/02/19	R208	06/11/2014			Bond Future	8.6896	91.4128	8.7488	91.1445	0.681	0.0000	0.0000	0
2014/02/19	R208	06/11/2014	7.44	Call	Bond Future	1,043.1100	1.0431	975.5500	0.9756	(6.477)	0	0	0
2014/02/19	R208	06/11/2014	7.45	Call	Bond Future	1,053.7200	1.0537	985.6400	0.9856	(6.461)	0	0	0
2014/02/19	R208	06/11/2014	8.50	Put	Bond Future	3,577.3200	3.5773	3,714.6500	3.7146	3.839	0	0	1,520
2014/02/19	R208	06/11/2014	7.44	Put	Bond Future	6,941.3500	6.9413	7,142.1200	7.1421	2.892	0	0	0
2014/02/19	R208	06/11/2014	7.46	Put	Bond Future	6,864.6000	6.8646	7,064.3300	7.0643	2.910	0	0	0
2014/02/19	R208	06/11/2014	8.50	Call	Bond Future	2,711.5200	2.7115	2,580.5200	2.5805	(4.831)	0	0	0
2014/02/19	R208	06/11/2014	7.45	Put	Bond Future	6,902.9300	6.9029	7,103.1800	7.1032	2.901	0	0	0
2014/02/19	R209	08/05/2014	9.63	Call	Bond Future	4,928.3500	4.9283	4,927.4900	4.9275	(0.017)	0	0	0
2014/02/19	R209	08/05/2014			Bond Future	9.1290	73.6569	9.1262	73.6776	(0.031)	0.0000	0.0000	24,211
2014/02/19	R209	08/05/2014	7.85	Call	Bond Future	266.2600	0.2663	261.1200	0.2611	(1.930)	0	0	0
2014/02/19	R209	08/05/2014	9.00	Put	Bond Future	3,343.6800	3.3437	3,314.7600	3.3148	(0.865)	0	0	0
2014/02/19	R209	08/05/2014	9.50	Call	Bond Future	4,333.4600	4.3335	4,330.7000	4.3307	(0.064)	0	0	0
2014/02/19	R209	08/05/2014	7.86	Call	Bond Future	272.9100	0.2729	267.7000	0.2677	(1.909)	0	0	0
2014/02/19	R209	08/05/2014	9.75	Put	Bond Future	1,139.2900	1.1393	1,119.5300	1.1195	(1.734)	0	0	7,262
2014/02/19	R209	08/05/2014	9.85	Put	Bond Future	968.9800	0.9690	950.7700	0.9508	(1.879)	0	0	10,000
2014/02/19	R209	08/05/2014	8.50	Put	Bond Future	5,949.1200	5.9491	5,919.3600	5.9194	(0.500)	0	0	0
2014/02/19	R209	08/05/2014	7.84	Call	Bond Future	259.7500	0.2598	254.6800	0.2547	(1.952)	0	0	0
2014/02/19	R209	08/05/2014	7.85	Put	Bond Future	10,730.8000	10.7308	10,704.9300	10.7049	(0.241)	0	0	0
2014/02/19	R209	08/05/2014	9.50	Put	Bond Future	1,676.0500	1.6760	1,652.5600	1.6526	(1.402)	0	0	640
2014/02/19	R209	08/05/2014	7.84	Put	Bond Future	10,814.9500	10.8149	10,789.1500	10.7891	(0.239)	0	0	0
2014/02/19	R209	08/05/2014	9.63	Put	Bond Future	1,375.8300	1.3758	1,354.2400	1.3542	(1.569)	0	0	883

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2014/02/19	R209	08/05/2014	9.85	Call	Bond Future	5,995.6600	5.9957	5,998.1800	5.9982	0.042	0	0	0
2014/02/19	R209	08/05/2014	7.86	Put	Bond Future	10,646.9300	10.6469	10,620.9900	10.6210	(0.244)	0	0	0
2014/02/19	R209	08/05/2014	9.75	Call	Bond Future	5,502.1300	5.5021	5,503.1000	5.5031	0.018	0	0	0
2014/02/19	R209	08/05/2014	8.50	Call	Bond Future	1,071.7500	1.0717	1,062.7200	1.0627	(0.843)	0	0	640
2014/02/19	R209	08/05/2014	9.00	Call	Bond Future	2,383.0400	2.3830	2,374.8500	2.3749	(0.344)	0	0	640
2014/02/19	R209	07/08/2014	9.04	Put	Bond Future	4,896.4700	4.8965	4,873.3900	4.8734	(0.471)	0	0	0
2014/02/19	R209	07/08/2014			Bond Future	9.2060	74.7464	9.2032	74.7670	(0.031)	0.0000	0.0000	0
2014/02/19	R209	07/08/2014	9.06	Put	Bond Future	4,813.2300	4.8132	4,790.2500	4.7902	(0.477)	0	0	0
2014/02/19	R209	07/08/2014	9.05	Put	Bond Future	4,854.8100	4.8548	4,831.7800	4.8318	(0.474)	0	0	0
2014/02/19	R209	07/08/2014	9.05	Call	Bond Future	3,706.5600	3.7066	3,704.1100	3.7041	(0.066)	0	0	0
2014/02/19	R209	07/08/2014	9.06	Call	Bond Future	3,739.4400	3.7394	3,737.0400	3.7370	(0.064)	0	0	0
2014/02/19	R209	07/08/2014	9.04	Call	Bond Future	3,673.6400	3.6736	3,671.1400	3.6711	(0.068)	0	0	0
2014/02/19	R209	06/11/2014			Bond Future	9.2744	72.7907	9.2718	72.8094	(0.028)	0.0000	0.0000	0
2014/02/19	R209	06/11/2014	8.99	Put	Bond Future	6,205.3600	6.2054	6,185.8800	6.1859	(0.314)	0	0	0
2014/02/19	R209	06/11/2014	9.01	Put	Bond Future	6,118.1700	6.1182	6,098.7600	6.0988	(0.317)	0	0	0
2014/02/19	R209	06/11/2014	9.00	Put	Bond Future	6,161.7700	6.1618	6,142.3300	6.1423	(0.315)	0	0	0
2014/02/19	R209	06/11/2014	8.99	Call	Bond Future	4,117.1500	4.1171	4,116.2700	4.1163	(0.021)	0	0	0
2014/02/19	R209	06/11/2014	9.00	Call	Bond Future	4,148.5600	4.1486	4,147.7200	4.1477	(0.020)	0	0	0
2014/02/19	R209	06/11/2014	9.01	Call	Bond Future	4,179.8500	4.1799	4,179.0400	4.1790	(0.019)	0	0	0
2014/02/19	R210	08/05/2014			Bond Future	156.3859	156.3859	157.1003	157.1003	0.457	0.0000	0.0000	719
2014/02/19	R210	08/05/2014	159.99	Put	Bond Future	3,604.1300	3.6041	2,889.7300	2.8897	(19.822)	0	0	0
2014/02/19	R210	08/05/2014	160.01	Put	Bond Future	3,624.1300	3.6241	2,909.7300	2.9097	(19.712)	0	0	0
2014/02/19	R210	08/05/2014	160.00	Put	Bond Future	3,614.1300	3.6141	2,899.7300	2.8997	(19.767)	0	0	0
2014/02/19	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R210	07/08/2014			Bond Future	158.7175	158.7175	159.4418	159.4418	0.456	0.0000	0.0000	0
2014/02/19	R210	07/08/2014	159.00	Call	Bond Future	0.0000	0.0000	441.8000	0.4418	100.000	0	0	0
2014/02/19	R210	07/08/2014	159.01	Call	Bond Future	0.0000	0.0000	431.8000	0.4318	100.000	0	0	0
2014/02/19	R210	07/08/2014	158.99	Call	Bond Future	0.0000	0.0000	451.8000	0.4518	100.000	0	0	0
2014/02/19	R210	07/08/2014	159.01	Put	Bond Future	292.5100	0.2925	0.0000	0.0000	(100.000)	0	0	0
2014/02/19	R210	07/08/2014	159.00	Put	Bond Future	282.5100	0.2825	0.0000	0.0000	(100.000)	0	0	0
2014/02/19	R210	07/08/2014	158.99	Put	Bond Future	272.5100	0.2725	0.0000	0.0000	(100.000)	0	0	0
2014/02/19	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R211	08/05/2014	130.00	Put	Bond Future	2,327.9100	2.3279	2,364.1100	2.3641	1.555	0	0	0
2014/02/19	R211	08/05/2014			Bond Future	127.6721	127.6721	127.6359	127.6359	(0.028)	0.0000	0.0000	390
2014/02/19	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R211	08/05/2014	129.99	Put	Bond Future	2,317.9100	2.3179	2,354.1100	2.3541	1.562	0	0	0
2014/02/19	R211	08/05/2014	130.01	Put	Bond Future	2,337.9100	2.3379	2,374.1100	2.3741	1.548	0	0	0
2014/02/19	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	6.4700	0.0065	100.000	0	0	0
2014/02/19	R211	07/08/2014			Bond Future	128.0209	128.0209	127.9835	127.9835	(0.029)	0.0000	0.0000	0
2014/02/19	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	26.4700	0.0265	100.000	0	0	0
2014/02/19	R211	07/08/2014	128.00	Call	Bond Future	20.8600	0.0209	0.0000	0.0000	(100.000)	0	0	0
2014/02/19	R211	07/08/2014	128.01	Call	Bond Future	10.8600	0.0109	0.0000	0.0000	(100.000)	0	0	0
2014/02/19	R211	07/08/2014	127.99	Call	Bond Future	30.8600	0.0309	0.0000	0.0000	(100.000)	0	0	0

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2014/02/19	R211	07/08/2014	128.00	Put	Bond Future		0.0000	0.0000	16.4700	0.0165	100.000	0	0	0
2014/02/19	R212	08/05/2014			Bond Future	128.6615		128.6615	128.6360	128.6360	(0.020)	0.0000	0.0000	21,797
2014/02/19	R212	08/05/2014	132.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R212	08/05/2014	131.99	Put	Bond Future	3,328.5300		3.3285	3,354.0300	3.3540	0.766	0	0	0
2014/02/19	R212	08/05/2014	132.01	Put	Bond Future	3,348.5300		3.3485	3,374.0300	3.3740	0.762	0	0	0
2014/02/19	R212	08/05/2014	132.00	Put	Bond Future	3,338.5300		3.3385	3,364.0300	3.3640	0.764	0	0	0
2014/02/19	R212	08/05/2014	132.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R212	08/05/2014	131.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R212	07/08/2014	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R212	07/08/2014			Bond Future	128.8732		128.8732	128.8467	128.8467	(0.021)	0.0000	0.0000	0
2014/02/19	R212	07/08/2014	129.01	Put	Bond Future	136.7900		0.1368	163.2700	0.1633	19.358	0	0	0
2014/02/19	R212	07/08/2014	129.00	Put	Bond Future	126.7900		0.1268	153.2700	0.1533	20.885	0	0	0
2014/02/19	R212	07/08/2014	128.99	Put	Bond Future	116.7900		0.1168	143.2700	0.1433	22.673	0	0	0
2014/02/19	R212	07/08/2014	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R212	07/08/2014	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R213	08/05/2014	7.65	Put	Bond Future	11,612.7700		11.6128	11,514.8800	11.5149	(0.843)	0	0	0
2014/02/19	R213	08/05/2014			Bond Future	9.0432		83.9085	9.0300	84.0073	(0.147)	0.0000	0.0000	21,730
2014/02/19	R213	08/05/2014	7.64	Put	Bond Future	11,697.0700		11.6971	11,599.1300	11.5991	(0.837)	0	0	0
2014/02/19	R213	08/05/2014	7.66	Put	Bond Future	11,528.7000		11.5287	11,430.8600	11.4309	(0.849)	0	0	0
2014/02/19	R213	08/05/2014	7.65	Call	Bond Future	218.7800		0.2188	219.7100	0.2197	0.425	0	0	0
2014/02/19	R213	08/05/2014	7.64	Call	Bond Future	213.3800		0.2134	214.2600	0.2143	0.412	0	0	0
2014/02/19	R213	08/05/2014	7.66	Call	Bond Future	224.2900		0.2243	225.2700	0.2253	0.437	0	0	0
2014/02/19	R213	07/08/2014	8.86	Call	Bond Future	3,365.2500		3.3652	3,398.0900	3.3981	0.976	0	0	0
2014/02/19	R213	07/08/2014			Bond Future	9.1266		85.1492	9.1130	85.2491	(0.149)	0.0000	0.0000	0
2014/02/19	R213	07/08/2014	8.84	Call	Bond Future	3,302.7000		3.3027	3,335.0100	3.3350	0.978	0	0	0
2014/02/19	R213	07/08/2014	8.85	Call	Bond Future	3,333.8900		3.3339	3,366.4600	3.3665	0.977	0	0	0
2014/02/19	R213	07/08/2014	8.84	Put	Bond Future	5,442.9500		5.4429	5,375.3600	5.3754	(1.242)	0	0	0
2014/02/19	R213	07/08/2014	8.86	Put	Bond Future	5,353.5700		5.3536	5,286.5100	5.2865	(1.253)	0	0	0
2014/02/19	R213	07/08/2014	8.85	Put	Bond Future	5,398.1300		5.3981	5,330.8000	5.3308	(1.247)	0	0	0
2014/02/19	R213	06/11/2014	8.84	Call	Bond Future	3,854.5600		3.8546	3,889.3400	3.8893	0.902	0	0	0
2014/02/19	R213	06/11/2014	8.85	Put	Bond Future	6,486.8800		6.4869	6,423.0000	6.4230	(0.985)	0	0	0
2014/02/19	R213	06/11/2014			Bond Future	9.2022		82.9636	9.1885	83.0624	(0.149)	0.0000	0.0000	0
2014/02/19	R213	06/11/2014	8.85	Call	Bond Future	3,885.0600		3.8851	3,920.0600	3.9201	0.901	0	0	0
2014/02/19	R213	06/11/2014	8.86	Call	Bond Future	3,915.7000		3.9157	3,950.9200	3.9509	0.899	0	0	0
2014/02/19	R213	06/11/2014	8.84	Put	Bond Future	6,531.9900		6.5320	6,467.8900	6.4679	(0.981)	0	0	0
2014/02/19	R213	06/11/2014	8.86	Put	Bond Future	6,442.0000		6.4420	6,378.3400	6.3783	(0.988)	0	0	0
2014/02/19	R214	08/05/2014			Bond Future	9.2470		74.2175	9.2289	74.3556	(0.196)	0.0000	0.0000	5,055
2014/02/19	R214	08/05/2014	9.00	Call	Bond Future	2,158.9100		2.1589	2,198.6900	2.1987	1.843	0	0	0
2014/02/19	R214	08/05/2014	8.99	Put	Bond Future	4,127.0700		4.1271	4,028.2400	4.0282	(2.395)	0	0	0
2014/02/19	R214	08/05/2014	9.01	Put	Bond Future	4,030.0500		4.0300	3,932.2600	3.9323	(2.427)	0	0	0
2014/02/19	R214	08/05/2014	9.00	Put	Bond Future	4,078.3600		4.0784	3,980.0500	3.9800	(2.411)	0	0	0
2014/02/19	R214	08/05/2014	9.01	Call	Bond Future	2,189.9500		2.1900	2,230.2500	2.2303	1.840	0	0	0
2014/02/19	R214	08/05/2014	8.99	Call	Bond Future	2,128.1400		2.1281	2,167.4000	2.1674	1.845	0	0	0
2014/02/19	R214	07/08/2014	9.54	Put	Bond Future	3,643.0700		3.6431	3,572.8100	3.5728	(1.929)	0	0	0
2014/02/19	R214	07/08/2014			Bond Future	9.3239		75.2217	9.3053	75.3615	(0.200)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/19	R214	07/08/2014	9.56	Put	Bond Future	3,578.1800	3.5782	3,508.6800	3.5087	(1.942)	0	0	0
2014/02/19	R214	07/08/2014	9.55	Put	Bond Future	3,610.5000	3.6105	3,540.6300	3.5406	(1.935)	0	0	0
2014/02/19	R214	07/08/2014	9.56	Call	Bond Future	5,312.5000	5.3125	5,382.8100	5.3828	1.323	0	0	0
2014/02/19	R214	07/08/2014	9.54	Call	Bond Future	5,233.2100	5.2332	5,302.7600	5.3028	1.329	0	0	0
2014/02/19	R214	07/08/2014	9.55	Call	Bond Future	5,272.7900	5.2728	5,342.7300	5.3427	1.326	0	0	0
2014/02/19	R214	06/11/2014	9.64	Call	Bond Future	6,140.2200	6.1402	6,213.0900	6.2131	1.187	0	0	0
2014/02/19	R214	06/11/2014			Bond Future	9.3936	73.1328	9.3748	73.2726	(0.201)	0.0000	0.0000	0
2014/02/19	R214	06/11/2014	9.65	Call	Bond Future	6,178.0200	6.1780	6,251.2000	6.2512	1.185	0	0	0
2014/02/19	R214	06/11/2014	9.66	Call	Bond Future	6,215.9100	6.2159	6,289.4000	6.2894	1.182	0	0	0
2014/02/19	R214	06/11/2014	9.64	Put	Bond Future	4,354.5500	4.3545	4,287.6700	4.2877	(1.536)	0	0	0
2014/02/19	R214	06/11/2014	9.66	Put	Bond Future	4,288.5700	4.2886	4,222.3100	4.2223	(1.545)	0	0	0
2014/02/19	R214	06/11/2014	9.65	Put	Bond Future	4,321.4500	4.3214	4,254.8800	4.2549	(1.540)	0	0	0
2014/02/19	R248	08/05/2014	9.04	Put	Bond Future	2,881.7700	2.8818	2,704.7000	2.7047	(6.144)	0	0	0
2014/02/19	R248	08/05/2014			Bond Future	9.3296	95.8081	9.3113	95.9852	(0.196)	0.0000	0.0000	13,650
2014/02/19	R248	08/05/2014	9.06	Put	Bond Future	2,677.7000	2.6777	2,500.6300	2.5006	(6.613)	0	0	0
2014/02/19	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R248	08/05/2014	9.05	Put	Bond Future	2,779.6400	2.7796	2,602.5700	2.6026	(6.370)	0	0	0
2014/02/19	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R248	07/08/2014			Bond Future	9.4096	97.1034	9.3908	97.2826	(0.199)	0.0000	0.0000	0
2014/02/19	R248	07/08/2014	9.65	Call	Bond Future	2,242.9200	2.2429	2,422.1000	2.4221	7.989	0	0	0
2014/02/19	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R248	07/08/2014	9.66	Call	Bond Future	2,334.1000	2.3341	2,513.2800	2.5133	7.677	0	0	0
2014/02/19	R248	07/08/2014	9.64	Call	Bond Future	2,151.5700	2.1516	2,330.7500	2.3307	8.328	0	0	0
2014/02/19	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R248	06/11/2014			Bond Future	9.4823	94.2254	9.4633	94.4045	(0.201)	0.0000	0.0000	0
2014/02/19	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R248	06/11/2014	9.72	Call	Bond Future	2,186.9300	2.1869	2,366.0600	2.3661	8.191	0	0	0
2014/02/19	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/19	R248	06/11/2014	9.73	Call	Bond Future	2,276.9100	2.2769	2,456.0400	2.4560	7.867	0	0	0
2014/02/19	R248	06/11/2014	9.74	Call	Bond Future	2,366.7200	2.3667	2,545.8500	2.5459	7.569	0	0	0
<b>Total</b>													<b>408107</b>