



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 20/02/2014 to 20/02/2014

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
2014/02/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/20	2025	08/05/2014			Bond Future	108.5190	108.5190	108.4062	108.4062	(0.104)	0.0000	0.0000	0
2014/02/20	2025	08/05/2014	110.99	Put	Bond Future	2,470.9800	2.4710	2,583.7600	2.5838	4.564	0	0	0
2014/02/20	2025	08/05/2014	111.00	Put	Bond Future	2,480.9800	2.4810	2,593.7600	2.5938	4.546	0	0	0
2014/02/20	2025	08/05/2014	111.01	Put	Bond Future	2,490.9800	2.4910	2,603.7600	2.6038	4.528	0	0	0
2014/02/20	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2025	07/08/2014	109.01	Call	Bond Future	6.5500	0.0066	0.0000	0.0000	(100.000)	0	0	0
2014/02/20	2025	07/08/2014			Bond Future	109.0166	109.0166	108.8988	108.8988	(0.108)	0.0000	0.0000	0
2014/02/20	2025	07/08/2014	108.99	Call	Bond Future	26.5500	0.0265	0.0000	0.0000	(100.000)	0	0	0
2014/02/20	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	101.2400	0.1012	100.000	0	0	0
2014/02/20	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	91.2400	0.0912	100.000	0	0	0
2014/02/20	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	111.2400	0.1112	100.000	0	0	0
2014/02/20	2025	07/08/2014	109.00	Call	Bond Future	16.5500	0.0166	0.0000	0.0000	(100.000)	0	0	0
2014/02/20	2030	08/05/2014			Bond Future	9.0437	93.5656	9.0735	93.3341	0.330	0.0000	0.0000	1,681
2014/02/20	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2030	08/05/2014	8.99	Put	Bond Future	418.9500	0.4190	650.4600	0.6505	55.260	0	0	0
2014/02/20	2030	08/05/2014	9.01	Put	Bond Future	262.5000	0.2625	494.0100	0.4940	88.194	0	0	0
2014/02/20	2030	08/05/2014	9.00	Put	Bond Future	340.6800	0.3407	572.1900	0.5722	67.955	0	0	0
2014/02/20	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2030	07/08/2014	8.99	Put	Bond Future	1,128.2600	1.1283	1,364.0400	1.3640	20.898	0	0	0
2014/02/20	2030	07/08/2014			Bond Future	9.1364	90.9410	9.1673	90.7052	0.338	0.0000	0.0000	0
2014/02/20	2030	07/08/2014	9.01	Put	Bond Future	972.9100	0.9729	1,208.6900	1.2087	24.235	0	0	0
2014/02/20	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2030	07/08/2014	9.00	Put	Bond Future	1,050.5400	1.0505	1,286.3200	1.2863	22.444	0	0	0
2014/02/20	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2030	06/11/2014			Bond Future	9.2135	92.3895	9.2458	92.1475	0.350	0.0000	0.0000	0
2014/02/20	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2030	06/11/2014	8.99	Put	Bond Future	1,703.7100	1.7037	1,945.7800	1.9458	14.208	0	0	0
2014/02/20	2030	06/11/2014	9.01	Put	Bond Future	1,549.3800	1.5494	1,791.4500	1.7915	15.624	0	0	0
2014/02/20	2030	06/11/2014	9.00	Put	Bond Future	1,626.5000	1.6265	1,868.5700	1.8686	14.883	0	0	0
2014/02/20	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2037	08/05/2014			Bond Future	9.2029	95.7223	9.2277	95.5015	0.269	0.0000	0.0000	5,914
2014/02/20	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2037	08/05/2014	9.38	Call	Bond Future	1,563.8400	1.5638	1,343.0200	1.3430	(14.120)	0	0	0
2014/02/20	2037	08/05/2014	9.39	Call	Bond Future	1,650.9000	1.6509	1,430.0800	1.4301	(13.376)	0	0	0
2014/02/20	2037	08/05/2014	9.37	Call	Bond Future	1,476.6400	1.4766	1,255.8200	1.2558	(14.954)	0	0	0
2014/02/20	2037	07/08/2014	9.06	Put	Bond Future	2,055.6400	2.0556	2,280.5800	2.2806	10.943	0	0	0
2014/02/20	2037	07/08/2014			Bond Future	9.2893	92.8791	9.3149	92.6541	0.275	0.0000	0.0000	3,280
2014/02/20	2037	07/08/2014	9.05	Put	Bond Future	2,146.9400	2.1469	2,371.8800	2.3719	10.477	0	0	0
2014/02/20	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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2014/02/20	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2037	07/08/2014	9.04	Put	Bond Future	2,238.3800	2.2384	2,463.3200	2.4633	10.049	0	0	0
2014/02/20	2037	06/11/2014	9.69	Call	Bond Future	2,785.5700	2.7856	2,554.3900	2.5544	(8.299)	0	0	0
2014/02/20	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2037	06/11/2014			Bond Future	9.3614	94.2414	9.3880	94.0103	0.285	0.0000	0.0000	0
2014/02/20	2037	06/11/2014	9.70	Call	Bond Future	2,868.1900	2.8682	2,637.0100	2.6370	(8.060)	0	0	0
2014/02/20	2037	06/11/2014	9.71	Call	Bond Future	2,950.6900	2.9507	2,719.5100	2.7195	(7.835)	0	0	0
2014/02/20	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2038	08/05/2014			Bond Future	107.4349	107.4349	107.4285	107.4285	(0.006)	0.0000	0.0000	57
2014/02/20	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2038	08/05/2014	108.99	Put	Bond Future	1,555.1000	1.5551	1,561.5300	1.5615	0.413	0	0	0
2014/02/20	2038	08/05/2014	109.01	Put	Bond Future	1,575.1000	1.5751	1,581.5300	1.5815	0.408	0	0	0
2014/02/20	2038	08/05/2014	109.00	Put	Bond Future	1,565.1000	1.5651	1,571.5300	1.5715	0.411	0	0	0
2014/02/20	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2038	07/08/2014			Bond Future	107.7762	107.7762	107.7662	107.7662	(0.009)	0.0000	0.0000	0
2014/02/20	2038	07/08/2014	106.00	Call	Bond Future	1,776.1700	1.7762	1,766.2200	1.7662	(0.560)	0	0	0
2014/02/20	2038	07/08/2014	106.01	Call	Bond Future	1,766.1700	1.7662	1,756.2200	1.7562	(0.563)	0	0	0
2014/02/20	2038	07/08/2014	105.99	Call	Bond Future	1,786.1700	1.7862	1,776.2200	1.7762	(0.557)	0	0	0
2014/02/20	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2046	08/05/2014			Bond Future	105.3781	105.3781	104.6748	104.6748	(0.667)	0.0000	0.0000	1,938
2014/02/20	2046	08/05/2014	104.35	Call	Bond Future	1,028.1400	1.0281	324.7700	0.3248	(68.412)	0	0	0
2014/02/20	2046	08/05/2014	104.36	Call	Bond Future	1,018.1400	1.0181	314.7700	0.3148	(69.084)	0	0	0
2014/02/20	2046	08/05/2014	104.34	Call	Bond Future	1,038.1400	1.0381	334.7700	0.3348	(67.753)	0	0	0
2014/02/20	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2046	07/08/2014			Bond Future	106.9489	106.9489	106.2338	106.2338	(0.669)	0.0000	0.0000	0
2014/02/20	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2046	07/08/2014	104.44	Call	Bond Future	2,508.8600	2.5089	1,793.7900	1.7938	(28.502)	0	0	0
2014/02/20	2046	07/08/2014	104.45	Call	Bond Future	2,498.8600	2.4989	1,783.7900	1.7838	(28.616)	0	0	0
2014/02/20	2046	07/08/2014	104.43	Call	Bond Future	2,518.8600	2.5189	1,803.7900	1.8038	(28.389)	0	0	0
2014/02/20	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2046	06/11/2014	104.45	Call	Bond Future	2,879.5300	2.8795	2,147.5900	2.1476	(25.419)	0	0	0
2014/02/20	2046	06/11/2014			Bond Future	107.3295	107.3295	106.5976	106.5976	(0.682)	0.0000	0.0000	0
2014/02/20	2046	06/11/2014	104.43	Call	Bond Future	2,899.5300	2.8995	2,167.5900	2.1676	(25.243)	0	0	0
2014/02/20	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2046	06/11/2014	104.44	Call	Bond Future	2,889.5300	2.8895	2,157.5900	2.1576	(25.331)	0	0	0

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2014/02/20	2050	08/05/2014	114.99	Put	Bond Future	2,134.5300	2.1345	2,141.2500	2.1413	0.315	0	0	0
2014/02/20	2050	08/05/2014			Bond Future	112.8555	112.8555	112.8488	112.8488	(0.006)	0.0000	0.0000	472
2014/02/20	2050	08/05/2014	115.01	Put	Bond Future	2,154.5300	2.1545	2,161.2500	2.1613	0.312	0	0	0
2014/02/20	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2050	08/05/2014	115.00	Put	Bond Future	2,144.5300	2.1445	2,151.2500	2.1513	0.313	0	0	0
2014/02/20	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2050	07/08/2014			Bond Future	113.1370	113.1370	113.1263	113.1263	(0.009)	0.0000	0.0000	0
2014/02/20	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	2050	07/08/2014	112.00	Call	Bond Future	1,137.0000	1.1370	1,126.2600	1.1263	(0.945)	0	0	0
2014/02/20	2050	07/08/2014	112.01	Call	Bond Future	1,127.0000	1.1270	1,116.2600	1.1163	(0.953)	0	0	0
2014/02/20	2050	07/08/2014	111.99	Call	Bond Future	1,147.0000	1.1470	1,136.2600	1.1363	(0.936)	0	0	0
2014/02/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	AL37	08/05/2014			Index Future	407.0630	407.0630	405.1360	405.1360	(0.473)	0.0000	0.0000	0
2014/02/20	AL37	07/08/2014			Index Future	413.0800	413.0800	411.1200	411.1200	(0.474)	0.0000	0.0000	0
2014/02/20	AL7T	08/05/2014			Index Future	477.4100	477.4100	474.5050	474.5050	(0.608)	0.0000	0.0000	1
2014/02/20	AL7T	07/08/2014			Index Future	484.4670	484.4670	481.5140	481.5140	(0.610)	0.0000	0.0000	0
2014/02/20	ALBI	08/05/2014			Index Future	436.0920	436.0920	434.3540	434.3540	(0.399)	0.0000	0.0000	728
2014/02/20	ALBI	07/08/2014			Index Future	442.5380	442.5380	440.7700	440.7700	(0.400)	0.0000	0.0000	0
2014/02/20	ALBI	06/11/2014			Index Future	449.5740	449.5740	447.7660	447.7660	(0.402)	0.0000	0.0000	0
2014/02/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	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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2014/02/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/20	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	EL28	08/05/2014			Bond Future	113.1904	113.1904	113.5866	113.5866	0.350	0.0000	0.0000	0
2014/02/20	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	EL28	08/05/2014	113.99	Put	Bond Future	799.6200	0.7996	403.4100	0.4034	(49.550)	0	0	0
2014/02/20	EL28	08/05/2014	114.01	Put	Bond Future	819.6200	0.8196	423.4100	0.4234	(48.341)	0	0	0
2014/02/20	EL28	08/05/2014	114.00	Put	Bond Future	809.6200	0.8096	413.4100	0.4134	(48.938)	0	0	0
2014/02/20	EL28	07/08/2014	114.00	Call	Bond Future	877.5600	0.8776	1,278.6100	1.2786	45.701	0	0	0
2014/02/20	EL28	07/08/2014			Bond Future	114.8776	114.8776	115.2786	115.2786	0.349	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
2014/02/20	EL28	07/08/2014	114.01	Call	Bond Future	867.5600	0.8676	1,268.6100	1.2686	46.227	0	0	0
2014/02/20	EL28	07/08/2014	113.99	Call	Bond Future	887.5600	0.8876	1,288.6100	1.2886	45.186	0	0	0
2014/02/20	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	ES33	08/05/2014	9.55	Put	Bond Future	1,985.1400	1.9851	2,124.9100	2.1249	7.041	0	0	0
2014/02/20	ES33	08/05/2014			Bond Future	9.8189	81.2658	9.8382	81.1260	0.197	0.0000	0.0000	6,292
2014/02/20	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	ES33	08/05/2014	9.54	Put	Bond Future	2,060.4300	2.0604	2,200.2000	2.2002	6.784	0	0	0
2014/02/20	ES33	08/05/2014	9.56	Put	Bond Future	1,909.9500	1.9100	2,049.7200	2.0497	7.318	0	0	0
2014/02/20	ES33	07/08/2014			Bond Future	9.9232	82.3588	9.9432	82.2162	0.202	0.0000	0.0000	0
2014/02/20	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	ES33	07/08/2014	10.14	Call	Bond Future	1,520.7800	1.5208	1,378.2300	1.3782	(9.373)	0	0	0
2014/02/20	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	ES33	07/08/2014	10.15	Call	Bond Future	1,589.8200	1.5898	1,447.2700	1.4473	(8.966)	0	0	0
2014/02/20	ES33	07/08/2014	10.16	Call	Bond Future	1,658.7700	1.6588	1,516.2200	1.5162	(8.594)	0	0	0
2014/02/20	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	ES33	06/11/2014			Bond Future	10.0205	79.8851	10.0416	79.7379	0.210	0.0000	0.0000	0
2014/02/20	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	ES33	06/11/2014	10.29	Call	Bond Future	1,852.9100	1.8529	1,705.7600	1.7058	(7.942)	0	0	0
2014/02/20	ES33	06/11/2014	10.30	Call	Bond Future	1,920.3700	1.9204	1,773.2200	1.7732	(7.663)	0	0	0
2014/02/20	ES33	06/11/2014	10.31	Call	Bond Future	1,987.7300	1.9877	1,840.5800	1.8406	(7.403)	0	0	0
2014/02/20	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	GOVI	08/05/2014			GOVI	434.9860	434.9860	433.2170	433.2170	(0.407)	0.0000	0.0000	294
2014/02/20	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	GOVI	08/05/2014	441.99	Put	GOVI	70,040.0000	7.0040	87,730.0000	8.7730	25.257	0	0	0
2014/02/20	GOVI	08/05/2014	442.01	Put	GOVI	70,240.0000	7.0240	87,930.0000	8.7930	25.185	0	0	0
2014/02/20	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	GOVI	08/05/2014	442.00	Put	GOVI	70,140.0000	7.0140	87,830.0000	8.7830	25.221	0	0	0
2014/02/20	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	GOVI	07/08/2014			GOVI	441.4160	441.4160	439.6160	439.6160	(0.408)	0.0000	0.0000	175
2014/02/20	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	GOVI	07/08/2014	459.99	Put	GOVI	185,740.0000	18.5740	203,740.0000	20.3740	9.691	0	0	0
2014/02/20	GOVI	07/08/2014	460.01	Put	GOVI	185,940.0000	18.5940	203,940.0000	20.3940	9.681	0	0	0
2014/02/20	GOVI	07/08/2014	460.00	Put	GOVI	185,840.0000	18.5840	203,840.0000	20.3840	9.686	0	0	0
2014/02/20	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	GOVI	06/11/2014			GOVI	448.4340	448.4340	446.5930	446.5930	(0.411)	0.0000	0.0000	0
2014/02/20	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	GOVI	06/11/2014	448.99	Put	GOVI	5,560.0000	0.5560	23,970.0000	2.3970	331.115	0	0	0
2014/02/20	GOVI	06/11/2014	449.01	Put	GOVI	5,760.0000	0.5760	24,170.0000	2.4170	319.618	0	0	0

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2014/02/20	GOVI	06/11/2014	449.00	Put	GOVI	5,660.0000	0.5660	24,070.0000	2.4070	325.265	0	0	0
2014/02/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/20	IGOV	08/05/2014			Index Future	198.6180	198.6180	198.7650	198.7650	0.074	0.0000	0.0000	1,266
2014/02/20	IGOV	07/08/2014			Index Future	201.5780	201.5780	201.7250	201.7250	0.073	0.0000	0.0000	106
2014/02/20	IGOV	06/11/2014			Index Future	204.8070	204.8070	204.9510	204.9510	0.070	0.0000	0.0000	0
2014/02/20	ILBI	08/05/2014			Index Future	537.7210	537.7210	538.1170	538.1170	0.074	0.0000	0.0000	0
2014/02/20	ILBI	07/08/2014			Index Future	545.5130	545.5130	545.9150	545.9150	0.074	0.0000	0.0000	210
2014/02/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/02/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/02/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/20	JBAF	19/03/2014			Jibar Tradeable Future	5.7700	94.2300	5.7900	94.2100	0.347	0.0000	0.0000	4,000
2014/02/20	JBAF	16/04/2014			Jibar Tradeable Future	6.0300	93.9700	6.0400	93.9600	0.166	0.0000	0.0000	0
2014/02/20	JBAF	21/05/2014			Jibar Tradeable Future	6.1300	93.8700	6.2500	93.7500	1.958	0.0000	0.0000	4,000
2014/02/20	JBAF	18/06/2014			Jibar Tradeable Future	6.4800	93.5200	6.5700	93.4300	1.389	0.0000	0.0000	2,455
2014/02/20	JBAF	16/07/2014			Jibar Tradeable Future	6.5800	93.4200	6.8600	93.1400	4.255	0.0000	0.0000	1,000
2014/02/20	JBAF	20/08/2014			Jibar Tradeable Future	6.7800	6.7800	7.0300	92.9700	3.687	0.0000	0.0000	0
2014/02/20	JBAF	17/09/2014			Jibar Tradeable Future	6.9800	93.0200	7.2700	92.7300	4.155	0.0000	0.0000	2,000
2014/02/20	JBAF	17/12/2014			Jibar Tradeable Future	7.5000	92.5000	7.6200	92.3800	1.600	0.0000	0.0000	0
2014/02/20	JBAF	18/03/2015			Jibar Tradeable Future	7.8100	92.1900	7.9000	92.1000	1.152	0.0000	0.0000	3,000
2014/02/20	JBAF	17/06/2015			Jibar Tradeable Future	7.9600	92.0400	8.0500	91.9500	1.131	0.0000	0.0000	5,200
2014/02/20	JBAF	16/09/2015			Jibar Tradeable Future	8.1100	91.8900	8.2200	91.7800	1.356	0.0000	0.0000	0
2014/02/20	JBAF	15/12/2015			Jibar Tradeable Future	8.2600	91.7400	8.3700	91.6300	1.332	0.0000	0.0000	0
2014/02/20	R023	08/05/2014			Bond Future	8.6250	96.2196	8.7325	95.5914	1.246	0.0000	0.0000	12,886
2014/02/20	R023	08/05/2014	7.60	Call	Bond Future	355.9800	0.3560	272.6000	0.2726	(23.423)	0	0	0
2014/02/20	R023	08/05/2014	7.61	Call	Bond Future	363.8800	0.3639	278.9800	0.2790	(23.332)	0	0	0
2014/02/20	R023	08/05/2014	7.59	Put	Bond Future	6,683.2700	6.6833	7,229.5600	7.2296	8.174	0	0	0
2014/02/20	R023	08/05/2014	7.61	Put	Bond Future	6,571.4900	6.5715	7,114.7500	7.1148	8.267	0	0	0
2014/02/20	R023	08/05/2014	7.60	Put	Bond Future	6,627.2900	6.6273	7,172.0700	7.1721	8.220	0	0	0
2014/02/20	R023	08/05/2014	7.59	Call	Bond Future	348.2100	0.3482	266.3400	0.2663	(23.512)	0	0	0
2014/02/20	R023	07/08/2014	8.51	Call	Bond Future	2,568.9400	2.5689	2,281.1600	2.2812	(11.202)	0	0	0
2014/02/20	R023	07/08/2014			Bond Future	8.7310	97.5286	8.8431	96.8896	1.285	0.0000	0.0000	0
2014/02/20	R023	07/08/2014	8.49	Call	Bond Future	2,518.7300	2.5187	2,234.6800	2.2347	(11.278)	0	0	0
2014/02/20	R023	07/08/2014	8.50	Call	Bond Future	2,543.7600	2.5438	2,257.8500	2.2578	(11.240)	0	0	0

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2014/02/20	R023	07/08/2014	8.49	Put	Bond Future	3,910.3000	3.9103	4,265.2900	4.2653	9.078	0	0	0
2014/02/20	R023	07/08/2014	8.51	Put	Bond Future	3,844.0100	3.8440	4,195.2700	4.1953	9.138	0	0	0
2014/02/20	R023	07/08/2014	8.50	Put	Bond Future	3,877.0600	3.8771	4,230.1900	4.2302	9.108	0	0	0
2014/02/20	R023	06/11/2014			Bond Future	8.8277	95.1592	8.9452	94.5074	1.331	0.0000	0.0000	0
2014/02/20	R023	06/11/2014	8.59	Put	Bond Future	4,391.7000	4.3917	4,744.9400	4.7449	8.043	0	0	0
2014/02/20	R023	06/11/2014	8.61	Put	Bond Future	4,328.5300	4.3285	4,678.5800	4.6786	8.087	0	0	0
2014/02/20	R023	06/11/2014	8.59	Call	Bond Future	3,055.0400	3.0550	2,756.4600	2.7565	(9.773)	0	0	0
2014/02/20	R023	06/11/2014	8.60	Put	Bond Future	4,360.0400	4.3600	4,711.6800	4.7117	8.065	0	0	0
2014/02/20	R023	06/11/2014	8.60	Call	Bond Future	3,080.0900	3.0801	2,779.9100	2.7799	(9.746)	0	0	0
2014/02/20	R023	06/11/2014	8.61	Call	Bond Future	3,105.2500	3.1052	2,803.4800	2.8035	(9.718)	0	0	0
2014/02/20	R157	08/05/2014	5.20	Call	Bond Future	2.4800	0.0025	1.3900	0.0014	(43.952)	0	0	0
2014/02/20	R157	08/05/2014			Bond Future	7.4641	109.6991	7.6248	109.4869	2.153	0.0000	0.0000	22,526
2014/02/20	R157	08/05/2014	5.21	Call	Bond Future	2.5700	0.0026	1.4400	0.0014	(43.969)	0	0	0
2014/02/20	R157	08/05/2014	5.19	Call	Bond Future	2.4000	0.0024	1.3400	0.0013	(44.167)	0	0	0
2014/02/20	R157	08/05/2014	5.20	Put	Bond Future	3,057.1600	3.0572	3,268.3300	3.2683	6.907	0	0	0
2014/02/20	R157	08/05/2014	5.19	Put	Bond Future	3,070.8400	3.0708	3,282.0400	3.2820	6.878	0	0	0
2014/02/20	R157	08/05/2014	5.21	Put	Bond Future	3,043.4900	3.0435	3,254.6200	3.2546	6.937	0	0	0
2014/02/20	R157	07/08/2014	6.76	Put	Bond Future	1,375.2500	1.3753	1,540.3800	1.5404	12.007	0	0	0
2014/02/20	R157	07/08/2014			Bond Future	7.8205	111.3211	8.0222	111.1047	2.579	0.0000	0.0000	0
2014/02/20	R157	07/08/2014	6.75	Put	Bond Future	1,383.3700	1.3834	1,549.1800	1.5492	11.986	0	0	0
2014/02/20	R157	07/08/2014	6.74	Call	Bond Future	220.9300	0.2209	170.7200	0.1707	(22.727)	0	0	0
2014/02/20	R157	07/08/2014	6.75	Call	Bond Future	223.4800	0.2235	172.8200	0.1728	(22.669)	0	0	0
2014/02/20	R157	07/08/2014	6.76	Call	Bond Future	226.2800	0.2263	174.9400	0.1749	(22.689)	0	0	0
2014/02/20	R157	07/08/2014	6.74	Put	Bond Future	1,391.7400	1.3917	1,558.0000	1.5580	11.946	0	0	0
2014/02/20	R157	06/11/2014	6.19	Put	Bond Future	1,799.6000	1.7996	2,057.9800	2.0580	14.358	0	0	0
2014/02/20	R157	06/11/2014			Bond Future	8.2610	106.2775	8.5306	106.0545	3.264	0.0000	0.0000	0
2014/02/20	R157	06/11/2014	6.21	Put	Bond Future	1,784.2400	1.7842	2,042.9700	2.0430	14.501	0	0	0
2014/02/20	R157	06/11/2014	6.20	Put	Bond Future	1,791.9100	1.7919	2,050.4700	2.0505	14.429	0	0	0
2014/02/20	R157	06/11/2014	6.21	Call	Bond Future	62.7100	0.0627	98.4900	0.0985	57.056	0	0	0
2014/02/20	R157	06/11/2014	6.19	Call	Bond Future	61.0600	0.0611	96.4900	0.0965	58.025	0	0	0
2014/02/20	R157	06/11/2014	6.20	Call	Bond Future	61.8800	0.0619	97.4900	0.0975	57.547	0	0	0
2014/02/20	R186	08/05/2014	8.75	Put	Bond Future	2,848.4300	2.8484	3,062.0600	3.0621	7.500	0	0	0
2014/02/20	R186	08/05/2014	7.50	Put	Bond Future	10,696.0000	10.6960	11,199.1000	11.1991	4.704	0	0	0
2014/02/20	R186	08/05/2014	8.25	Put	Bond Future	5,274.1100	5.2741	5,615.3500	5.6153	6.470	0	0	0
2014/02/20	R186	08/05/2014			Bond Future	8.6663	118.0041	8.7375	117.4151	0.821	0.0000	0.0000	51,204
2014/02/20	R186	08/05/2014	7.09	Put	Bond Future	14,364.3300	14.3643	14,915.7700	14.9158	3.839	0	0	0
2014/02/20	R186	08/05/2014	9.10	Call	Bond Future	5,248.0500	5.2480	4,796.7600	4.7968	(8.599)	0	0	0
2014/02/20	R186	08/05/2014	9.25	Put	Bond Future	1,364.3700	1.3644	1,475.3600	1.4754	8.135	0	0	10,000
2014/02/20	R186	08/05/2014	9.75	Put	Bond Future	579.6700	0.5797	626.3900	0.6264	8.060	0	0	6,000
2014/02/20	R186	08/05/2014	8.80	Put	Bond Future	2,661.0600	2.6611	2,862.8200	2.8628	7.582	0	0	900
2014/02/20	R186	08/05/2014	7.10	Call	Bond Future	148.8900	0.1489	110.4400	0.1104	(25.824)	0	0	0
2014/02/20	R186	08/05/2014	9.00	Put	Bond Future	2,002.0700	2.0021	2,159.6700	2.1597	7.872	0	0	400
2014/02/20	R186	08/05/2014	7.11	Call	Bond Future	152.9400	0.1529	113.6200	0.1136	(25.709)	0	0	0
2014/02/20	R186	08/05/2014	9.75	Call	Bond Future	9,104.0800	9.1041	8,561.7700	8.5618	(5.957)	0	0	0
2014/02/20	R186	08/05/2014	8.50	Call	Bond Future	2,542.5800	2.5426	2,229.8200	2.2298	(12.301)	0	0	900
2014/02/20	R186	08/05/2014	7.09	Call	Bond Future	144.9300	0.1449	107.3400	0.1073	(25.937)	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
2014/02/20	R186	08/05/2014	9.10	Put	Bond Future	1,723.7300	1.7237	1,861.4700	1.8615	7.991	0	0	1,500
2014/02/20	R186	08/05/2014	9.25	Call	Bond Future	6,071.9200	6.0719	5,593.8800	5.5939	(7.873)	0	0	0
2014/02/20	R186	08/05/2014	8.80	Call	Bond Future	3,764.0800	3.7641	3,376.8100	3.3768	(10.289)	0	0	0
2014/02/20	R186	08/05/2014	8.25	Call	Bond Future	1,740.6100	1.7406	1,492.8200	1.4928	(14.236)	0	0	10,000
2014/02/20	R186	08/05/2014	7.11	Put	Bond Future	14,176.9700	14.1770	14,726.6800	14.7267	3.877	0	0	0
2014/02/20	R186	08/05/2014	8.75	Call	Bond Future	3,540.6500	3.5406	3,165.2500	3.1652	(10.603)	0	0	6,000
2014/02/20	R186	08/05/2014	7.50	Call	Bond Future	401.4200	0.4014	315.4900	0.3155	(21.407)	0	0	1,933
2014/02/20	R186	08/05/2014	8.50	Put	Bond Future	3,936.1500	3.9362	4,212.4200	4.2124	7.019	0	0	1,933
2014/02/20	R186	08/05/2014	7.10	Put	Bond Future	14,270.5500	14.2706	14,821.1300	14.8211	3.858	0	0	0
2014/02/20	R186	08/05/2014	9.00	Call	Bond Future	4,727.5000	4.7275	4,296.0700	4.2961	(9.126)	0	0	0
2014/02/20	R186	07/08/2014	8.31	Call	Bond Future	2,886.7500	2.8868	2,648.3700	2.6484	(8.258)	0	0	0
2014/02/20	R186	07/08/2014			Bond Future	8.7590	114.4549	8.8330	113.8560	0.844	0.0000	0.0000	0
2014/02/20	R186	07/08/2014	8.92	Put	Bond Future	3,856.8600	3.8569	4,120.5700	4.1206	6.837	0	0	840
2014/02/20	R186	07/08/2014	8.29	Call	Bond Future	2,825.4200	2.8254	2,589.9300	2.5899	(8.335)	0	0	0
2014/02/20	R186	07/08/2014	8.30	Call	Bond Future	2,855.9800	2.8560	2,619.0500	2.6190	(8.296)	0	0	0
2014/02/20	R186	07/08/2014	8.29	Put	Bond Future	6,729.4500	6.7295	7,092.8200	7.0928	5.400	0	0	0
2014/02/20	R186	07/08/2014	8.92	Call	Bond Future	5,154.7500	5.1548	4,819.6000	4.8196	(6.502)	0	0	0
2014/02/20	R186	07/08/2014	8.31	Put	Bond Future	6,620.5000	6.6205	6,980.9800	6.9810	5.445	0	0	0
2014/02/20	R186	07/08/2014	8.30	Put	Bond Future	6,674.8300	6.6748	7,036.7600	7.0368	5.422	0	0	0
2014/02/20	R186	06/11/2014	8.14	Call	Bond Future	3,135.4200	3.1354	2,908.4700	2.9085	(7.238)	0	0	0
2014/02/20	R186	06/11/2014	8.15	Put	Bond Future	8,845.8500	8.8459	9,228.6700	9.2287	4.328	0	0	0
2014/02/20	R186	06/11/2014			Bond Future	8.8395	116.2773	8.9166	115.6657	0.872	0.0000	0.0000	0
2014/02/20	R186	06/11/2014	9.17	Call	Bond Future	6,893.4400	6.8934	6,530.2600	6.5303	(5.268)	0	0	0
2014/02/20	R186	06/11/2014	8.15	Call	Bond Future	3,164.1300	3.1641	2,935.4000	2.9354	(7.229)	0	0	0
2014/02/20	R186	06/11/2014	8.16	Call	Bond Future	3,192.9900	3.1930	2,962.4800	2.9625	(7.219)	0	0	0
2014/02/20	R186	06/11/2014	9.17	Put	Bond Future	4,304.9100	4.3049	4,553.2800	4.5533	5.769	0	0	2,010
2014/02/20	R186	06/11/2014	8.14	Put	Bond Future	8,902.4500	8.9025	9,287.0500	9.2871	4.320	0	0	0
2014/02/20	R186	06/11/2014	8.16	Put	Bond Future	8,789.4900	8.7895	9,170.5300	9.1705	4.335	0	0	0
2014/02/20	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R197	08/05/2014			Bond Future	271.6031	271.6031	271.5850	271.5850	(0.007)	0.0000	0.0000	2,049
2014/02/20	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R197	08/05/2014	250.01	Call	Bond Future	21,593.1200	21.5931	21,574.9800	21.5750	(0.084)	0	0	0
2014/02/20	R197	08/05/2014	249.99	Call	Bond Future	21,613.1200	21.6131	21,594.9800	21.5950	(0.084)	0	0	0
2014/02/20	R197	08/05/2014	250.00	Call	Bond Future	21,603.1200	21.6031	21,584.9800	21.5850	(0.084)	0	0	0
2014/02/20	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R197	07/08/2014			Bond Future	269.8595	269.8595	269.8269	269.8269	(0.012)	0.0000	0.0000	0
2014/02/20	R197	07/08/2014	269.99	Put	Bond Future	130.4700	0.1305	163.1200	0.1631	25.025	0	0	0
2014/02/20	R197	07/08/2014	270.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R197	07/08/2014	270.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R197	07/08/2014	269.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R197	07/08/2014	270.01	Put	Bond Future	150.4700	0.1505	183.1200	0.1831	21.699	0	0	0
2014/02/20	R197	07/08/2014	270.00	Put	Bond Future	140.4700	0.1405	173.1200	0.1731	23.243	0	0	0
2014/02/20	R201	08/05/2014			Bond Future	6.8359	104.5448	7.0234	104.4338	2.743	0.0000	0.0000	0
2014/02/20	R201	08/05/2014	4.75	Call	Bond Future	3.9700	0.0040	2.5100	0.0025	(36.776)	0	0	0
2014/02/20	R201	08/05/2014	4.76	Call	Bond Future	4.0800	0.0041	2.5900	0.0026	(36.520)	0	0	0
2014/02/20	R201	08/05/2014	4.74	Call	Bond Future	3.8600	0.0039	2.4400	0.0024	(36.788)	0	0	0

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2014/02/20	R201	08/05/2014	4.76	Put	Bond Future	1,248.3700	1.2484	1,357.9000	1.3579	8.774	0	0	0
2014/02/20	R201	08/05/2014	4.75	Put	Bond Future	1,254.3200	1.2543	1,363.8800	1.3639	8.735	0	0	0
2014/02/20	R201	08/05/2014	4.74	Put	Bond Future	1,260.2700	1.2603	1,369.8700	1.3699	8.697	0	0	0
2014/02/20	R201	07/08/2014	5.31	Put	Bond Future	782.6900	0.7827	884.0100	0.8840	12.945	0	0	0
2014/02/20	R201	07/08/2014			Bond Future	7.3881	101.6789	7.7081	101.5652	4.332	0.0000	0.0000	0
2014/02/20	R201	07/08/2014	5.30	Put	Bond Future	785.8500	0.7858	887.2900	0.8873	12.908	0	0	0
2014/02/20	R201	07/08/2014	5.31	Call	Bond Future	38.5000	0.0385	26.1800	0.0262	(32.000)	0	0	0
2014/02/20	R201	07/08/2014	5.29	Call	Bond Future	37.6300	0.0376	25.5400	0.0255	(32.129)	0	0	0
2014/02/20	R201	07/08/2014	5.30	Call	Bond Future	38.0600	0.0381	25.8600	0.0259	(32.055)	0	0	0
2014/02/20	R201	07/08/2014	5.29	Put	Bond Future	789.0300	0.7890	890.5800	0.8906	12.870	0	0	0
2014/02/20	R202	08/05/2014	215.00	Call	Bond Future	0.0000	0.0000	2,823.4000	2.8234	100.000	0	0	0
2014/02/20	R202	08/05/2014			Bond Future	209.5519	209.5519	209.8481	209.8481	0.141	0.0000	0.0000	44,448
2014/02/20	R202	08/05/2014	215.01	Call	Bond Future	0.0000	0.0000	2,820.1100	2.8201	100.000	0	0	0
2014/02/20	R202	08/05/2014	214.99	Put	Bond Future	5,438.0500	5.4380	7,968.6400	7.9686	46.535	0	0	0
2014/02/20	R202	08/05/2014	215.01	Put	Bond Future	5,458.0500	5.4580	7,982.0600	7.9821	46.244	0	0	0
2014/02/20	R202	08/05/2014	214.99	Call	Bond Future	0.0000	0.0000	2,826.6900	2.8267	100.000	0	0	0
2014/02/20	R202	08/05/2014	215.00	Put	Bond Future	5,448.0500	5.4480	7,975.3500	7.9753	46.389	0	0	0
2014/02/20	R202	07/08/2014	207.99	Call	Bond Future	1,608.7600	1.6088	8,114.0200	8.1140	404.365	0	0	0
2014/02/20	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	6,217.8000	6.2178	100.000	0	0	0
2014/02/20	R202	07/08/2014			Bond Future	209.5988	209.5988	209.8910	209.8910	0.139	0.0000	0.0000	0
2014/02/20	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	6,213.0500	6.2130	100.000	0	0	0
2014/02/20	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	6,222.5500	6.2225	100.000	0	0	0
2014/02/20	R202	07/08/2014	208.00	Call	Bond Future	1,598.7600	1.5988	8,108.7700	8.1088	407.191	0	0	0
2014/02/20	R202	07/08/2014	208.01	Call	Bond Future	1,588.7600	1.5888	8,103.5200	8.1035	410.053	0	0	0
2014/02/20	R203	08/05/2014	5.74	Call	Bond Future	7.9300	0.0079	3.3000	0.0033	(58.386)	0	0	0
2014/02/20	R203	08/05/2014	5.76	Call	Bond Future	8.4500	0.0085	3.5500	0.0036	(57.988)	0	0	0
2014/02/20	R203	08/05/2014	6.84	Call	Bond Future	148.2500	0.1482	89.1100	0.0891	(39.892)	0	0	29
2014/02/20	R203	08/05/2014	7.40	Put	Bond Future	2,247.3200	2.2473	2,536.7300	2.5367	12.878	0	0	0
2014/02/20	R203	08/05/2014			Bond Future	8.0144	101.9836	8.1626	101.5558	1.849	0.0000	0.0000	16,972
2014/02/20	R203	08/05/2014	5.76	Put	Bond Future	6,802.5800	6.8026	7,225.4500	7.2254	6.216	0	0	0
2014/02/20	R203	08/05/2014	6.84	Put	Bond Future	3,619.2800	3.6193	3,987.9100	3.9879	10.185	0	0	0
2014/02/20	R203	08/05/2014	5.75	Put	Bond Future	6,833.7000	6.8337	7,256.7000	7.2567	6.190	0	0	0
2014/02/20	R203	08/05/2014	5.74	Put	Bond Future	6,864.8200	6.8648	7,287.9600	7.2880	6.164	0	0	0
2014/02/20	R203	08/05/2014	7.40	Call	Bond Future	449.5200	0.4495	311.1600	0.3112	(30.779)	0	0	16
2014/02/20	R203	08/05/2014	5.75	Call	Bond Future	8.1900	0.0082	3.4200	0.0034	(58.242)	0	0	0
2014/02/20	R203	07/08/2014	7.30	Call	Bond Future	645.9900	0.6460	500.5900	0.5006	(22.508)	0	0	0
2014/02/20	R203	07/08/2014			Bond Future	8.1974	103.4914	8.3597	103.0563	1.980	0.0000	0.0000	0
2014/02/20	R203	07/08/2014	7.31	Call	Bond Future	653.7300	0.6537	506.9300	0.5069	(22.456)	0	0	0
2014/02/20	R203	07/08/2014	6.84	Put	Bond Future	4,096.8700	4.0969	4,435.9200	4.4359	8.276	0	0	0
2014/02/20	R203	07/08/2014	7.29	Put	Bond Future	3,114.1500	3.1142	3,405.2000	3.4052	9.346	0	0	0
2014/02/20	R203	07/08/2014	7.31	Put	Bond Future	3,074.2000	3.0742	3,362.4500	3.3625	9.376	0	0	0
2014/02/20	R203	07/08/2014	7.29	Call	Bond Future	638.3000	0.6383	494.3000	0.4943	(22.560)	0	0	0
2014/02/20	R203	07/08/2014	7.30	Put	Bond Future	3,094.1400	3.0941	3,383.7900	3.3838	9.361	0	0	0
2014/02/20	R203	07/08/2014	6.84	Call	Bond Future	365.0700	0.3651	269.0700	0.2691	(26.296)	0	0	46
2014/02/20	R203	06/11/2014	6.86	Call	Bond Future	421.8300	0.4218	414.9300	0.4149	(1.636)	0	0	0
2014/02/20	R203	06/11/2014			Bond Future	8.3740	100.9729	8.5537	100.5281	2.147	0.0000	0.0000	0

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2014/02/20	R203	06/11/2014	6.98	Call	Bond Future	479.9900	0.4800	469.2700	0.4693	(2.233)	0	0	14
2014/02/20	R203	06/11/2014	6.84	Call	Bond Future	412.7000	0.4127	406.3700	0.4064	(1.534)	0	0	45
2014/02/20	R203	06/11/2014	6.85	Call	Bond Future	417.2500	0.4173	410.6300	0.4106	(1.587)	0	0	0
2014/02/20	R203	06/11/2014	6.98	Put	Bond Future	4,014.7300	4.0147	4,448.8300	4.4488	10.813	0	0	0
2014/02/20	R203	06/11/2014	6.84	Put	Bond Future	4,311.0200	4.3110	4,749.5100	4.7495	10.171	0	0	0
2014/02/20	R203	06/11/2014	6.86	Put	Bond Future	4,268.1100	4.2681	4,706.0300	4.7060	10.260	0	0	0
2014/02/20	R203	06/11/2014	6.85	Put	Bond Future	4,289.5500	4.2895	4,727.7500	4.7277	10.216	0	0	0
2014/02/20	R204	08/05/2014			Bond Future	8.2388	102.2287	8.3798	101.7016	1.711	0.0000	0.0000	30,006
2014/02/20	R204	08/05/2014	6.05	Call	Bond Future	10.2900	0.0103	5.7800	0.0058	(43.829)	0	0	0
2014/02/20	R204	08/05/2014	6.06	Call	Bond Future	10.6300	0.0106	5.9900	0.0060	(43.650)	0	0	0
2014/02/20	R204	08/05/2014	6.04	Call	Bond Future	9.9600	0.0100	5.5800	0.0056	(43.976)	0	0	0
2014/02/20	R204	08/05/2014	6.05	Put	Bond Future	8,653.8700	8.6539	9,176.5200	9.1765	6.039	0	0	0
2014/02/20	R204	08/05/2014	6.04	Put	Bond Future	8,695.0900	8.6951	9,217.8700	9.2179	6.012	0	0	0
2014/02/20	R204	08/05/2014	6.06	Put	Bond Future	8,612.6700	8.6127	9,135.1900	9.1352	6.067	0	0	0
2014/02/20	R204	07/08/2014			Bond Future	8.3939	99.7067	8.5450	99.1708	1.800	0.0000	0.0000	0
2014/02/20	R204	07/08/2014	7.44	Put	Bond Future	4,197.1800	4.1972	4,580.6200	4.5806	9.136	0	0	0
2014/02/20	R204	07/08/2014	7.46	Put	Bond Future	4,141.6300	4.1416	4,522.2800	4.5223	9.191	0	0	0
2014/02/20	R204	07/08/2014	7.45	Put	Bond Future	4,169.3600	4.1694	4,551.4000	4.5514	9.163	0	0	0
2014/02/20	R204	07/08/2014	7.78	Call	Bond Future	1,093.6500	1.0936	889.3600	0.8894	(18.680)	0	0	0
2014/02/20	R204	07/08/2014	7.46	Call	Bond Future	748.5500	0.7486	593.2600	0.5933	(20.745)	0	0	0
2014/02/20	R204	07/08/2014	7.44	Call	Bond Future	729.8900	0.7299	577.3900	0.5774	(20.894)	0	0	0
2014/02/20	R204	07/08/2014	7.78	Put	Bond Future	3,308.2300	3.3082	3,639.8800	3.6399	10.025	0	0	530
2014/02/20	R204	07/08/2014	7.45	Call	Bond Future	739.1800	0.7392	585.2800	0.5853	(20.820)	0	0	0
2014/02/20	R204	06/11/2014	7.99	Put	Bond Future	3,489.8200	3.4898	3,826.9400	3.8269	9.660	0	0	1,270
2014/02/20	R204	06/11/2014			Bond Future	8.5336	101.2939	8.6966	100.7467	1.910	0.0000	0.0000	0
2014/02/20	R204	06/11/2014	6.99	Put	Bond Future	6,029.0800	6.0291	6,472.6800	6.4727	7.358	0	0	0
2014/02/20	R204	06/11/2014	7.01	Put	Bond Future	5,970.5300	5.9705	6,412.4400	6.4124	7.402	0	0	0
2014/02/20	R204	06/11/2014	6.99	Call	Bond Future	654.9000	0.6549	551.2800	0.5513	(15.822)	0	0	0
2014/02/20	R204	06/11/2014	7.00	Put	Bond Future	5,999.7800	5.9998	6,442.5400	6.4425	7.380	0	0	0
2014/02/20	R204	06/11/2014	7.99	Call	Bond Future	1,637.0300	1.6370	1,426.9300	1.4269	(12.834)	0	0	0
2014/02/20	R204	06/11/2014	7.00	Call	Bond Future	661.5500	0.6616	557.0900	0.5571	(15.790)	0	0	0
2014/02/20	R204	06/11/2014	7.01	Call	Bond Future	668.2500	0.6683	562.9400	0.5629	(15.759)	0	0	0
2014/02/20	R207	08/05/2014	6.19	Put	Bond Future	10,176.3900	10.1764	10,660.3800	10.6604	4.756	0	0	0
2014/02/20	R207	08/05/2014	6.21	Put	Bond Future	10,079.8100	10.0798	10,563.5800	10.5636	4.799	0	0	0
2014/02/20	R207	08/05/2014			Bond Future	8.4109	97.1922	8.5246	96.7047	1.352	0.0000	0.0000	19,048
2014/02/20	R207	08/05/2014	6.20	Put	Bond Future	10,128.0800	10.1281	10,611.9700	10.6120	4.778	0	0	0
2014/02/20	R207	08/05/2014	6.20	Call	Bond Future	10.7800	0.0108	7.2400	0.0072	(32.839)	0	0	0
2014/02/20	R207	08/05/2014	6.21	Call	Bond Future	11.1500	0.0112	7.4900	0.0075	(32.825)	0	0	0
2014/02/20	R207	08/05/2014	6.19	Call	Bond Future	10.4300	0.0104	6.9900	0.0070	(32.982)	0	0	0
2014/02/20	R207	07/08/2014	7.69	Call	Bond Future	919.3400	0.9193	791.7900	0.7918	(13.874)	0	0	0
2014/02/20	R207	07/08/2014	7.70	Put	Bond Future	4,521.0700	4.5211	4,887.8500	4.8879	8.113	0	0	0
2014/02/20	R207	07/08/2014			Bond Future	8.5512	94.9876	8.6717	94.4921	1.410	0.0000	0.0000	0
2014/02/20	R207	07/08/2014	7.70	Call	Bond Future	930.7800	0.9308	802.0300	0.8020	(13.832)	0	0	0
2014/02/20	R207	07/08/2014	7.71	Call	Bond Future	942.3300	0.9423	812.3700	0.8124	(13.791)	0	0	0
2014/02/20	R207	07/08/2014	7.69	Put	Bond Future	4,552.7900	4.5528	4,920.7700	4.9208	8.083	0	0	0
2014/02/20	R207	07/08/2014	7.71	Put	Bond Future	4,489.4800	4.4895	4,855.0500	4.8550	8.143	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
2014/02/20	R207	06/11/2014	7.36	Put	Bond Future	6,352.5100	6.3525	6,668.0000	6.6680	4.966	0	0	0
2014/02/20	R207	06/11/2014			Bond Future	8.6709	96.5000	8.7993	95.9940	1.481	0.0000	0.0000	0
2014/02/20	R207	06/11/2014	7.35	Put	Bond Future	6,385.5200	6.3855	6,702.2100	6.7022	4.960	0	0	0
2014/02/20	R207	06/11/2014	7.36	Call	Bond Future	989.6000	0.9896	799.0400	0.7990	(19.256)	0	0	0
2014/02/20	R207	06/11/2014	7.34	Call	Bond Future	971.0500	0.9711	782.8700	0.7829	(19.379)	0	0	0
2014/02/20	R207	06/11/2014	7.35	Call	Bond Future	980.2900	0.9803	790.9300	0.7909	(19.317)	0	0	0
2014/02/20	R207	06/11/2014	7.34	Put	Bond Future	6,418.6200	6.4186	6,736.4900	6.7365	4.952	0	0	0
2014/02/20	R208	08/05/2014	6.31	Call	Bond Future	10.3300	0.0103	6.6900	0.0067	(35.237)	0	0	0
2014/02/20	R208	08/05/2014			Bond Future	8.5195	91.7071	8.6378	91.1372	1.389	0.0000	0.0000	11,022
2014/02/20	R208	08/05/2014	6.29	Call	Bond Future	9.6400	0.0096	6.2200	0.0062	(35.477)	0	0	0
2014/02/20	R208	08/05/2014	6.31	Put	Bond Future	11,512.8900	11.5129	12,079.1700	12.0792	4.919	0	0	0
2014/02/20	R208	08/05/2014	6.30	Put	Bond Future	11,568.5200	11.5685	12,134.9200	12.1349	4.896	0	0	0
2014/02/20	R208	08/05/2014	6.29	Put	Bond Future	11,624.2000	11.6242	12,190.7000	12.1907	4.873	0	0	0
2014/02/20	R208	08/05/2014	6.30	Call	Bond Future	9.9700	0.0100	6.4500	0.0065	(35.306)	0	0	0
2014/02/20	R208	07/08/2014	8.28	Call	Bond Future	1,833.0300	1.8330	1,653.1200	1.6531	(9.815)	0	0	0
2014/02/20	R208	07/08/2014			Bond Future	8.6401	93.0631	8.7643	92.4839	1.439	0.0000	0.0000	0
2014/02/20	R208	07/08/2014	7.80	Call	Bond Future	1,063.9500	1.0639	950.9900	0.9510	(10.617)	0	0	0
2014/02/20	R208	07/08/2014	7.79	Put	Bond Future	5,137.2600	5.1373	5,604.7200	5.6047	9.099	0	0	0
2014/02/20	R208	07/08/2014	7.81	Put	Bond Future	5,064.7400	5.0647	5,529.7300	5.5297	9.181	0	0	0
2014/02/20	R208	07/08/2014	7.80	Put	Bond Future	5,100.9300	5.1009	5,567.1500	5.5672	9.140	0	0	0
2014/02/20	R208	07/08/2014	8.28	Put	Bond Future	3,536.9300	3.5369	3,936.2000	3.9362	11.289	0	0	630
2014/02/20	R208	07/08/2014	7.81	Call	Bond Future	1,077.0900	1.0771	962.9000	0.9629	(10.602)	0	0	0
2014/02/20	R208	07/08/2014	7.79	Call	Bond Future	1,050.9100	1.0509	939.1900	0.9392	(10.631)	0	0	0
2014/02/20	R208	06/11/2014	7.46	Call	Bond Future	995.8000	0.9958	898.3100	0.8983	(9.790)	0	0	0
2014/02/20	R208	06/11/2014			Bond Future	8.7488	91.1445	8.8799	90.5536	1.499	0.0000	0.0000	0
2014/02/20	R208	06/11/2014	7.44	Call	Bond Future	975.5500	0.9756	879.8500	0.8798	(9.810)	0	0	0
2014/02/20	R208	06/11/2014	7.45	Call	Bond Future	985.6400	0.9856	889.0400	0.8890	(9.801)	0	0	0
2014/02/20	R208	06/11/2014	8.50	Put	Bond Future	3,714.6500	3.7146	4,088.3000	4.0883	10.059	0	0	1,520
2014/02/20	R208	06/11/2014	7.44	Put	Bond Future	7,142.1200	7.1421	7,637.3600	7.6374	6.934	0	0	0
2014/02/20	R208	06/11/2014	7.46	Put	Bond Future	7,064.3300	7.0643	7,557.7800	7.5578	6.985	0	0	0
2014/02/20	R208	06/11/2014	8.50	Call	Bond Future	2,580.5200	2.5805	2,363.2300	2.3632	(8.420)	0	0	0
2014/02/20	R208	06/11/2014	7.45	Put	Bond Future	7,103.1800	7.1032	7,597.5200	7.5975	6.959	0	0	0
2014/02/20	R209	08/05/2014	9.63	Call	Bond Future	4,927.4900	4.9275	4,776.8200	4.7768	(3.058)	0	0	0
2014/02/20	R209	08/05/2014			Bond Future	9.1262	73.6776	9.1458	73.5332	0.215	0.0000	0.0000	24,211
2014/02/20	R209	08/05/2014	7.85	Call	Bond Future	261.1200	0.2611	228.8400	0.2288	(12.362)	0	0	0
2014/02/20	R209	08/05/2014	9.00	Put	Bond Future	3,314.7600	3.3148	3,337.0400	3.3370	0.672	0	0	0
2014/02/20	R209	08/05/2014	9.50	Call	Bond Future	4,330.7000	4.3307	4,183.6000	4.1836	(3.397)	0	0	0
2014/02/20	R209	08/05/2014	7.86	Call	Bond Future	267.7000	0.2677	234.8300	0.2348	(12.279)	0	0	0
2014/02/20	R209	08/05/2014	9.75	Put	Bond Future	1,119.5300	1.1195	1,110.8900	1.1109	(0.772)	0	0	7,262
2014/02/20	R209	08/05/2014	9.85	Put	Bond Future	950.7700	0.9508	941.2000	0.9412	(1.007)	0	0	10,000
2014/02/20	R209	08/05/2014	8.50	Put	Bond Future	5,919.3600	5.9194	5,982.4800	5.9825	1.066	0	0	0
2014/02/20	R209	08/05/2014	7.84	Call	Bond Future	254.6800	0.2547	222.9800	0.2230	(12.447)	0	0	0
2014/02/20	R209	08/05/2014	7.85	Put	Bond Future	10,704.9300	10.7049	10,817.0100	10.8170	1.047	0	0	0
2014/02/20	R209	08/05/2014	9.50	Put	Bond Future	1,652.5600	1.6526	1,649.8200	1.6498	(0.166)	0	0	640
2014/02/20	R209	08/05/2014	7.84	Put	Bond Future	10,789.1500	10.7891	10,901.8100	10.9018	1.044	0	0	0
2014/02/20	R209	08/05/2014	9.63	Put	Bond Future	1,354.2400	1.3542	1,347.9300	1.3479	(0.466)	0	0	883

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
2014/02/20	R209	08/05/2014	9.85	Call	Bond Future	5,998.1800	5.9982	5,844.2500	5.8442	(2.566)	0	0	0
2014/02/20	R209	08/05/2014	7.86	Put	Bond Future	10,620.9900	10.6210	10,732.4800	10.7325	1.050	0	0	0
2014/02/20	R209	08/05/2014	9.75	Call	Bond Future	5,503.1000	5.5031	5,350.1000	5.3501	(2.780)	0	0	0
2014/02/20	R209	08/05/2014	8.50	Call	Bond Future	1,062.7200	1.0627	981.4800	0.9815	(7.645)	0	0	640
2014/02/20	R209	08/05/2014	9.00	Call	Bond Future	2,374.8500	2.3749	2,252.7700	2.2528	(5.141)	0	0	640
2014/02/20	R209	07/08/2014	9.04	Put	Bond Future	4,873.3900	4.8734	4,951.9200	4.9519	1.611	0	0	0
2014/02/20	R209	07/08/2014			Bond Future	9.2032	74.7670	9.2234	74.6199	0.220	0.0000	0.0000	0
2014/02/20	R209	07/08/2014	9.06	Put	Bond Future	4,790.2500	4.7902	4,868.1600	4.8682	1.626	0	0	0
2014/02/20	R209	07/08/2014	9.05	Put	Bond Future	4,831.7800	4.8318	4,909.9000	4.9099	1.617	0	0	0
2014/02/20	R209	07/08/2014	9.05	Call	Bond Future	3,704.1100	3.7041	3,635.0800	3.6351	(1.864)	0	0	0
2014/02/20	R209	07/08/2014	9.06	Call	Bond Future	3,737.0400	3.7370	3,667.8000	3.6678	(1.853)	0	0	0
2014/02/20	R209	07/08/2014	9.04	Call	Bond Future	3,671.1400	3.6711	3,602.5200	3.6025	(1.869)	0	0	0
2014/02/20	R209	06/11/2014			Bond Future	9.2718	72.8094	9.2930	72.6577	0.228	0.0000	0.0000	0
2014/02/20	R209	06/11/2014	8.99	Put	Bond Future	6,185.8800	6.1859	6,347.0300	6.3470	2.605	0	0	0
2014/02/20	R209	06/11/2014	9.01	Put	Bond Future	6,098.7600	6.0988	6,259.5200	6.2595	2.636	0	0	0
2014/02/20	R209	06/11/2014	9.00	Put	Bond Future	6,142.3300	6.1423	6,303.1600	6.3032	2.618	0	0	0
2014/02/20	R209	06/11/2014	8.99	Call	Bond Future	4,116.2700	4.1163	4,125.8100	4.1258	0.232	0	0	0
2014/02/20	R209	06/11/2014	9.00	Call	Bond Future	4,147.7200	4.1477	4,156.9400	4.1569	0.222	0	0	0
2014/02/20	R209	06/11/2014	9.01	Call	Bond Future	4,179.0400	4.1790	4,188.1900	4.1882	0.219	0	0	0
2014/02/20	R210	08/05/2014			Bond Future	157.1003	157.1003	157.8362	157.8362	0.468	0.0000	0.0000	719
2014/02/20	R210	08/05/2014	159.99	Put	Bond Future	2,889.7300	2.8897	2,153.7800	2.1538	(25.468)	0	0	0
2014/02/20	R210	08/05/2014	160.01	Put	Bond Future	2,909.7300	2.9097	2,173.7800	2.1738	(25.293)	0	0	0
2014/02/20	R210	08/05/2014	160.00	Put	Bond Future	2,899.7300	2.8997	2,163.7800	2.1638	(25.380)	0	0	0
2014/02/20	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R210	07/08/2014			Bond Future	159.4418	159.4418	160.1872	160.1872	0.468	0.0000	0.0000	0
2014/02/20	R210	07/08/2014	159.00	Call	Bond Future	441.8000	0.4418	1,187.2300	1.1872	168.726	0	0	0
2014/02/20	R210	07/08/2014	159.01	Call	Bond Future	431.8000	0.4318	1,177.2300	1.1772	172.633	0	0	0
2014/02/20	R210	07/08/2014	158.99	Call	Bond Future	451.8000	0.4518	1,197.2300	1.1972	164.991	0	0	0
2014/02/20	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R211	08/05/2014	130.00	Put	Bond Future	2,364.1100	2.3641	2,629.0200	2.6290	11.205	0	0	0
2014/02/20	R211	08/05/2014			Bond Future	127.6359	127.6359	127.3710	127.3710	(0.208)	0.0000	0.0000	390
2014/02/20	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R211	08/05/2014	129.99	Put	Bond Future	2,354.1100	2.3541	2,619.0200	2.6190	11.253	0	0	0
2014/02/20	R211	08/05/2014	130.01	Put	Bond Future	2,374.1100	2.3741	2,639.0200	2.6390	11.158	0	0	0
2014/02/20	R211	07/08/2014	127.99	Put	Bond Future	6.4700	0.0065	279.6600	0.2797	4222.411	0	0	0
2014/02/20	R211	07/08/2014			Bond Future	127.9835	127.9835	127.7103	127.7103	(0.213)	0.0000	0.0000	0
2014/02/20	R211	07/08/2014	128.01	Put	Bond Future	26.4700	0.0265	299.6600	0.2997	1032.074	0	0	0
2014/02/20	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/02/20	R211	07/08/2014	128.00	Put	Bond Future	16.4700	0.0165	289.6600	0.2897	1658.713	0	0	0
2014/02/20	R212	08/05/2014			Bond Future	128.6360	128.6360	128.6270	128.6270	(0.007)	0.0000	0.0000	21,797
2014/02/20	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R212	08/05/2014	131.99	Put	Bond Future	3,354.0300	3.3540	3,363.0400	3.3630	0.269	0	0	0
2014/02/20	R212	08/05/2014	132.01	Put	Bond Future	3,374.0300	3.3740	3,383.0400	3.3830	0.267	0	0	0
2014/02/20	R212	08/05/2014	132.00	Put	Bond Future	3,364.0300	3.3640	3,373.0400	3.3730	0.268	0	0	0
2014/02/20	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R212	07/08/2014	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R212	07/08/2014			Bond Future	128.8467	128.8467	128.8330	128.8330	(0.011)	0.0000	0.0000	0
2014/02/20	R212	07/08/2014	129.01	Put	Bond Future	163.2700	0.1633	177.0300	0.1770	8.428	0	0	0
2014/02/20	R212	07/08/2014	129.00	Put	Bond Future	153.2700	0.1533	167.0300	0.1670	8.978	0	0	0
2014/02/20	R212	07/08/2014	128.99	Put	Bond Future	143.2700	0.1433	157.0300	0.1570	9.604	0	0	0
2014/02/20	R212	07/08/2014	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R212	07/08/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R213	08/05/2014	7.65	Put	Bond Future	11,514.8800	11.5149	11,629.3600	11.6294	0.994	0	0	0
2014/02/20	R213	08/05/2014			Bond Future	9.0300	84.0073	9.0495	83.8616	0.217	0.0000	0.0000	21,730
2014/02/20	R213	08/05/2014	7.64	Put	Bond Future	11,599.1300	11.5991	11,714.1800	11.7142	0.992	0	0	0
2014/02/20	R213	08/05/2014	7.66	Put	Bond Future	11,430.8600	11.4309	11,544.7600	11.5448	0.996	0	0	0
2014/02/20	R213	08/05/2014	7.65	Call	Bond Future	219.7100	0.2197	188.4800	0.1885	(14.214)	0	0	0
2014/02/20	R213	08/05/2014	7.64	Call	Bond Future	214.2600	0.2143	183.6000	0.1836	(14.310)	0	0	0
2014/02/20	R213	08/05/2014	7.66	Call	Bond Future	225.2700	0.2253	193.4600	0.1935	(14.121)	0	0	0
2014/02/20	R213	07/08/2014	8.86	Call	Bond Future	3,398.0900	3.3981	3,299.3000	3.2993	(2.907)	0	0	0
2014/02/20	R213	07/08/2014			Bond Future	9.1130	85.2491	9.1333	85.1004	0.223	0.0000	0.0000	0
2014/02/20	R213	07/08/2014	8.84	Call	Bond Future	3,335.0100	3.3350	3,237.1100	3.2371	(2.936)	0	0	0
2014/02/20	R213	07/08/2014	8.85	Call	Bond Future	3,366.4600	3.3665	3,268.1200	3.2681	(2.921)	0	0	0
2014/02/20	R213	07/08/2014	8.84	Put	Bond Future	5,375.3600	5.3754	5,426.1400	5.4261	0.945	0	0	0
2014/02/20	R213	07/08/2014	8.86	Put	Bond Future	5,286.5100	5.2865	5,336.4000	5.3364	0.944	0	0	0
2014/02/20	R213	07/08/2014	8.85	Put	Bond Future	5,330.8000	5.3308	5,381.1400	5.3811	0.944	0	0	0
2014/02/20	R213	06/11/2014	8.84	Call	Bond Future	3,889.3400	3.8893	3,894.0800	3.8941	0.122	0	0	0
2014/02/20	R213	06/11/2014	8.85	Put	Bond Future	6,423.0000	6.4230	6,580.7500	6.5808	2.456	0	0	0
2014/02/20	R213	06/11/2014			Bond Future	9.1885	83.0624	9.2097	82.9091	0.231	0.0000	0.0000	0
2014/02/20	R213	06/11/2014	8.85	Call	Bond Future	3,920.0600	3.9201	3,924.5000	3.9245	0.113	0	0	0
2014/02/20	R213	06/11/2014	8.86	Call	Bond Future	3,950.9200	3.9509	3,955.0600	3.9551	0.105	0	0	0
2014/02/20	R213	06/11/2014	8.84	Put	Bond Future	6,467.8900	6.4679	6,625.9400	6.6259	2.444	0	0	0
2014/02/20	R213	06/11/2014	8.86	Put	Bond Future	6,378.3400	6.3783	6,535.7900	6.5358	2.469	0	0	0
2014/02/20	R214	08/05/2014			Bond Future	9.2289	74.3556	9.2485	74.2063	0.212	0.0000	0.0000	5,055
2014/02/20	R214	08/05/2014	9.00	Call	Bond Future	2,198.6900	2.1987	2,108.9900	2.1090	(4.080)	0	0	0
2014/02/20	R214	08/05/2014	8.99	Put	Bond Future	4,028.2400	4.0282	4,088.5500	4.0886	1.497	0	0	0
2014/02/20	R214	08/05/2014	9.01	Put	Bond Future	3,932.2600	3.9323	3,991.2300	3.9912	1.500	0	0	0
2014/02/20	R214	08/05/2014	9.00	Put	Bond Future	3,980.0500	3.9800	4,039.6900	4.0397	1.498	0	0	0
2014/02/20	R214	08/05/2014	9.01	Call	Bond Future	2,230.2500	2.2303	2,139.8800	2.1399	(4.052)	0	0	0
2014/02/20	R214	08/05/2014	8.99	Call	Bond Future	2,167.4000	2.1674	2,078.3700	2.0784	(4.108)	0	0	0
2014/02/20	R214	07/08/2014	9.54	Put	Bond Future	3,572.8100	3.5728	3,658.8000	3.6588	2.407	0	0	0
2014/02/20	R214	07/08/2014			Bond Future	9.3053	75.3615	9.3255	75.2093	0.218	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/20	R214	07/08/2014	9.56	Put	Bond Future	3,508.6800		3.5087	3,593.8000	3.5938	2.426	0	0	0
2014/02/20	R214	07/08/2014	9.55	Put	Bond Future	3,540.6300		3.5406	3,626.1800	3.6262	2.416	0	0	0
2014/02/20	R214	07/08/2014	9.56	Call	Bond Future	5,382.8100		5.3828	5,315.6800	5.3157	(1.247)	0	0	0
2014/02/20	R214	07/08/2014	9.54	Call	Bond Future	5,302.7600		5.3028	5,236.5000	5.2365	(1.250)	0	0	0
2014/02/20	R214	07/08/2014	9.55	Call	Bond Future	5,342.7300		5.3427	5,276.0300	5.2760	(1.248)	0	0	0
2014/02/20	R214	06/11/2014	9.64	Call	Bond Future	6,213.0900		6.2131	6,221.4100	6.2214	0.134	0	0	0
2014/02/20	R214	06/11/2014			Bond Future	9.3748		73.2726	9.3959	73.1159	0.225	0.0000	0.0000	0
2014/02/20	R214	06/11/2014	9.65	Call	Bond Future	6,251.2000		6.2512	6,259.7800	6.2598	0.137	0	0	0
2014/02/20	R214	06/11/2014	9.66	Call	Bond Future	6,289.4000		6.2894	6,298.2300	6.2982	0.140	0	0	0
2014/02/20	R214	06/11/2014	9.64	Put	Bond Future	4,287.6700		4.2877	4,452.6900	4.4527	3.849	0	0	0
2014/02/20	R214	06/11/2014	9.66	Put	Bond Future	4,222.3100		4.2223	4,387.8400	4.3878	3.920	0	0	0
2014/02/20	R214	06/11/2014	9.65	Put	Bond Future	4,254.8800		4.2549	4,420.1600	4.4202	3.884	0	0	0
2014/02/20	R248	08/05/2014	9.04	Put	Bond Future	2,704.7000		2.7047	2,894.8500	2.8949	7.030	0	0	0
2014/02/20	R248	08/05/2014			Bond Future	9.3113		95.9852	9.3309	95.7951	0.210	0.0000	0.0000	13,552
2014/02/20	R248	08/05/2014	9.06	Put	Bond Future	2,500.6300		2.5006	2,690.7800	2.6908	7.604	0	0	0
2014/02/20	R248	08/05/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R248	08/05/2014	9.05	Put	Bond Future	2,602.5700		2.6026	2,792.7200	2.7927	7.306	0	0	0
2014/02/20	R248	08/05/2014	9.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R248	08/05/2014	9.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R248	07/08/2014			Bond Future	9.3908		97.2826	9.4111	97.0888	0.216	0.0000	0.0000	0
2014/02/20	R248	07/08/2014	9.65	Call	Bond Future	2,422.1000		2.4221	2,228.2300	2.2282	(8.004)	0	0	0
2014/02/20	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R248	07/08/2014	9.66	Call	Bond Future	2,513.2800		2.5133	2,319.4100	2.3194	(7.714)	0	0	0
2014/02/20	R248	07/08/2014	9.64	Call	Bond Future	2,330.7500		2.3307	2,136.8800	2.1369	(8.318)	0	0	0
2014/02/20	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R248	06/11/2014			Bond Future	9.4633		94.4045	9.4845	94.2049	0.224	0.0000	0.0000	0
2014/02/20	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R248	06/11/2014	9.72	Call	Bond Future	2,366.0600		2.3661	2,166.4400	2.1664	(8.437)	0	0	0
2014/02/20	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/20	R248	06/11/2014	9.73	Call	Bond Future	2,456.0400		2.4560	2,256.4200	2.2564	(8.128)	0	0	0
2014/02/20	R248	06/11/2014	9.74	Call	Bond Future	2,545.8500		2.5459	2,346.2300	2.3462	(7.841)	0	0	0
Total														408265