



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 24/02/2014 to 24/02/2014

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
2014/02/24	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	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
2014/02/24	2025	08/05/2014			Bond Future	109.4609	109.4609	109.4524	109.4524	(0.008)	0.0000	0.0000	0
2014/02/24	2025	08/05/2014	110.99	Put	Bond Future	1,529.0600	1.5291	1,537.6200	1.5376	0.560	0	0	0
2014/02/24	2025	08/05/2014	111.00	Put	Bond Future	1,539.0600	1.5391	1,547.6200	1.5476	0.556	0	0	0
2014/02/24	2025	08/05/2014	111.01	Put	Bond Future	1,549.0600	1.5491	1,557.6200	1.5576	0.553	0	0	0
2014/02/24	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2025	07/08/2014	109.01	Call	Bond Future	959.3800	0.9594	950.8200	0.9508	(0.892)	0	0	0
2014/02/24	2025	07/08/2014			Bond Future	109.9694	109.9694	109.9608	109.9608	(0.008)	0.0000	0.0000	0
2014/02/24	2025	07/08/2014	108.99	Call	Bond Future	979.3800	0.9794	970.8200	0.9708	(0.874)	0	0	0
2014/02/24	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2025	07/08/2014	109.00	Call	Bond Future	969.3800	0.9694	960.8200	0.9608	(0.883)	0	0	0
2014/02/24	2030	08/05/2014			Bond Future	9.0570	93.4617	9.0253	93.7086	(0.350)	0.0000	0.0000	1,681
2014/02/24	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2030	08/05/2014	8.99	Put	Bond Future	522.8100	0.5228	275.9500	0.2759	(47.218)	0	0	0
2014/02/24	2030	08/05/2014	9.01	Put	Bond Future	366.3600	0.3664	119.5000	0.1195	(67.382)	0	0	0
2014/02/24	2030	08/05/2014	9.00	Put	Bond Future	444.5400	0.4445	197.6800	0.1977	(55.532)	0	0	0
2014/02/24	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2030	07/08/2014	8.99	Put	Bond Future	1,234.3600	1.2344	983.7800	0.9838	(20.300)	0	0	0
2014/02/24	2030	07/08/2014			Bond Future	9.1503	90.8349	9.1175	91.0854	(0.358)	0.0000	0.0000	0
2014/02/24	2030	07/08/2014	9.01	Put	Bond Future	1,079.0100	1.0790	828.4300	0.8284	(23.223)	0	0	0
2014/02/24	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2030	07/08/2014	9.00	Put	Bond Future	1,156.6400	1.1566	906.0600	0.9061	(21.664)	0	0	0
2014/02/24	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2030	06/11/2014			Bond Future	9.2285	92.2772	9.1954	92.5260	(0.358)	0.0000	0.0000	0
2014/02/24	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2030	06/11/2014	8.99	Put	Bond Future	1,816.0400	1.8160	1,567.2900	1.5673	(13.697)	0	0	0
2014/02/24	2030	06/11/2014	9.01	Put	Bond Future	1,661.7100	1.6617	1,412.9600	1.4130	(14.970)	0	0	0
2014/02/24	2030	06/11/2014	9.00	Put	Bond Future	1,738.8300	1.7388	1,490.0800	1.4901	(14.306)	0	0	0
2014/02/24	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2037	08/05/2014			Bond Future	9.2062	95.6935	9.2002	95.7471	(0.065)	0.0000	0.0000	5,914
2014/02/24	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2037	08/05/2014	9.38	Call	Bond Future	1,535.0200	1.5350	1,588.5600	1.5886	3.488	0	0	0
2014/02/24	2037	08/05/2014	9.39	Call	Bond Future	1,622.0800	1.6221	1,675.6200	1.6756	3.301	0	0	0
2014/02/24	2037	08/05/2014	9.37	Call	Bond Future	1,447.8200	1.4478	1,501.3600	1.5014	3.698	0	0	0
2014/02/24	2037	07/08/2014	9.06	Put	Bond Future	2,085.5800	2.0856	2,031.1500	2.0312	(2.610)	0	0	0
2014/02/24	2037	07/08/2014			Bond Future	9.2927	92.8491	9.2865	92.9036	(0.067)	0.0000	0.0000	3,280
2014/02/24	2037	07/08/2014	9.05	Put	Bond Future	2,176.8800	2.1769	2,122.4500	2.1225	(2.500)	0	0	0
2014/02/24	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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2014/02/24	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2037	07/08/2014	9.04	Put	Bond Future	2,268.3200	2.2683	2,213.8900	2.2139	(2.400)	0	0	0
2014/02/24	2037	06/11/2014	9.69	Call	Bond Future	2,750.4800	2.7505	2,799.9100	2.7999	1.797	0	0	0
2014/02/24	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2037	06/11/2014			Bond Future	9.3654	94.2064	9.3597	94.2558	(0.061)	0.0000	0.0000	0
2014/02/24	2037	06/11/2014	9.70	Call	Bond Future	2,833.1000	2.8331	2,882.5300	2.8825	1.745	0	0	0
2014/02/24	2037	06/11/2014	9.71	Call	Bond Future	2,915.6000	2.9156	2,965.0300	2.9650	1.695	0	0	0
2014/02/24	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2038	08/05/2014			Bond Future	108.2124	108.2124	108.6023	108.6023	0.360	0.0000	0.0000	57
2014/02/24	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2038	08/05/2014	108.99	Put	Bond Future	777.6000	0.7776	387.6600	0.3877	(50.147)	0	0	0
2014/02/24	2038	08/05/2014	109.01	Put	Bond Future	797.6000	0.7976	407.6600	0.4077	(48.889)	0	0	0
2014/02/24	2038	08/05/2014	109.00	Put	Bond Future	787.6000	0.7876	397.6600	0.3977	(49.510)	0	0	0
2014/02/24	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2038	07/08/2014			Bond Future	108.5619	108.5619	108.9577	108.9577	0.365	0.0000	0.0000	0
2014/02/24	2038	07/08/2014	106.00	Call	Bond Future	2,561.9100	2.5619	2,957.6800	2.9577	15.448	0	0	0
2014/02/24	2038	07/08/2014	106.01	Call	Bond Future	2,551.9100	2.5519	2,947.6800	2.9477	15.509	0	0	0
2014/02/24	2038	07/08/2014	105.99	Call	Bond Future	2,571.9100	2.5719	2,967.6800	2.9677	15.388	0	0	0
2014/02/24	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2046	08/05/2014			Bond Future	105.3656	105.3656	105.3585	105.3585	(0.007)	0.0000	0.0000	1,938
2014/02/24	2046	08/05/2014	104.35	Call	Bond Future	1,015.6100	1.0156	1,008.4600	1.0085	(0.704)	0	0	0
2014/02/24	2046	08/05/2014	104.36	Call	Bond Future	1,005.6100	1.0056	998.4600	0.9985	(0.711)	0	0	0
2014/02/24	2046	08/05/2014	104.34	Call	Bond Future	1,025.6100	1.0256	1,018.4600	1.0185	(0.697)	0	0	0
2014/02/24	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2046	07/08/2014			Bond Future	106.9354	106.9354	106.9280	106.9280	(0.007)	0.0000	0.0000	0
2014/02/24	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2046	07/08/2014	104.44	Call	Bond Future	2,495.4100	2.4954	2,488.0200	2.4880	(0.296)	0	0	0
2014/02/24	2046	07/08/2014	104.45	Call	Bond Future	2,485.4100	2.4854	2,478.0200	2.4780	(0.297)	0	0	0
2014/02/24	2046	07/08/2014	104.43	Call	Bond Future	2,505.4100	2.5054	2,498.0200	2.4980	(0.295)	0	0	0
2014/02/24	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2046	06/11/2014	104.45	Call	Bond Future	2,857.8500	2.8579	2,843.9500	2.8439	(0.486)	0	0	0
2014/02/24	2046	06/11/2014			Bond Future	107.3078	107.3078	107.2940	107.2940	(0.013)	0.0000	0.0000	0
2014/02/24	2046	06/11/2014	104.43	Call	Bond Future	2,877.8500	2.8779	2,863.9500	2.8639	(0.483)	0	0	0
2014/02/24	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2046	06/11/2014	104.44	Call	Bond Future	2,867.8500	2.8679	2,853.9500	2.8539	(0.485)	0	0	0

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2014/02/24	2050	08/05/2014	114.99	Put	Bond Future	2,147.7000		2.1477	1,336.7800	1.3368	(37.758)	0	0	0
2014/02/24	2050	08/05/2014			Bond Future	112.8423		112.8423	113.6532	113.6532	0.719	0.0000	0.0000	472
2014/02/24	2050	08/05/2014	115.01	Put	Bond Future	2,167.7000		2.1677	1,356.7800	1.3568	(37.409)	0	0	0
2014/02/24	2050	08/05/2014	114.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2050	08/05/2014	115.00	Put	Bond Future	2,157.7000		2.1577	1,346.7800	1.3468	(37.583)	0	0	0
2014/02/24	2050	08/05/2014	115.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2050	08/05/2014	115.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2050	07/08/2014	112.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2050	07/08/2014			Bond Future	113.1198		113.1198	113.9428	113.9428	0.728	0.0000	0.0000	0
2014/02/24	2050	07/08/2014	112.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2050	07/08/2014	111.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	2050	07/08/2014	112.00	Call	Bond Future	1,119.8000		1.1198	1,942.7700	1.9428	73.493	0	0	0
2014/02/24	2050	07/08/2014	112.01	Call	Bond Future	1,109.8000		1.1098	1,932.7700	1.9328	74.155	0	0	0
2014/02/24	2050	07/08/2014	111.99	Call	Bond Future	1,129.8000		1.1298	1,952.7700	1.9528	72.842	0	0	0
2014/02/24	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	AL37	08/05/2014			Index Future	405.4010		405.4010	406.8470	406.8470	0.357	0.0000	0.0000	0
2014/02/24	AL37	07/08/2014			Index Future	411.3900		411.3900	412.8550	412.8550	0.356	0.0000	0.0000	0
2014/02/24	AL7T	08/05/2014			Index Future	475.2340		475.2340	477.1410	477.1410	0.401	0.0000	0.0000	1
2014/02/24	AL7T	07/08/2014			Index Future	482.2550		482.2550	484.1880	484.1880	0.401	0.0000	0.0000	0
2014/02/24	ALBI	08/05/2014			Index Future	434.8110		434.8110	435.9520	435.9520	0.262	0.0000	0.0000	728
2014/02/24	ALBI	07/08/2014			Index Future	441.2350		441.2350	442.3900	442.3900	0.262	0.0000	0.0000	0
2014/02/24	ALBI	06/11/2014			Index Future	448.2280		448.2280	449.3710	449.3710	0.255	0.0000	0.0000	0
2014/02/24	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C038	31/01/2038			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C048	28/02/2048			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	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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2014/02/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/24	EL28	08/05/2014	114.01	Call	Bond Future	113.2300	0.1132	514.5400	0.5145	354.420	0	0	0
2014/02/24	EL28	08/05/2014			Bond Future	114.1232	114.1232	114.5245	114.5245	0.352	0.0000	0.0000	0
2014/02/24	EL28	08/05/2014	113.99	Call	Bond Future	133.2300	0.1332	534.5400	0.5345	301.216	0	0	0
2014/02/24	EL28	08/05/2014	114.00	Call	Bond Future	123.2300	0.1232	524.5400	0.5245	325.659	0	0	0
2014/02/24	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	EL28	07/08/2014	114.00	Call	Bond Future	1,823.4700	1.8235	2,230.8100	2.2308	22.339	0	0	0
2014/02/24	EL28	07/08/2014			Bond Future	115.8235	115.8235	116.2308	116.2308	0.352	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
2014/02/24	EL28	07/08/2014	114.01	Call	Bond Future	1,813.4700	1.8135	2,220.8100	2.2208	22.462	0	0	0
2014/02/24	EL28	07/08/2014	113.99	Call	Bond Future	1,833.4700	1.8335	2,240.8100	2.2408	22.217	0	0	0
2014/02/24	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	ES33	08/05/2014	9.55	Put	Bond Future	2,004.4000	2.0044	1,996.2900	1.9963	(0.405)	0	0	0
2014/02/24	ES33	08/05/2014			Bond Future	9.8215	81.2465	9.8204	81.2546	(0.011)	0.0000	0.0000	6,292
2014/02/24	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	ES33	08/05/2014	9.54	Put	Bond Future	2,079.6900	2.0797	2,071.5800	2.0716	(0.390)	0	0	0
2014/02/24	ES33	08/05/2014	9.56	Put	Bond Future	1,929.2100	1.9292	1,921.1000	1.9211	(0.420)	0	0	0
2014/02/24	ES33	07/08/2014			Bond Future	9.9260	82.3385	9.9248	82.3469	(0.012)	0.0000	0.0000	0
2014/02/24	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	ES33	07/08/2014	10.14	Call	Bond Future	1,500.5600	1.5006	1,508.9600	1.5090	0.560	0	0	0
2014/02/24	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	ES33	07/08/2014	10.15	Call	Bond Future	1,569.6000	1.5696	1,578.0000	1.5780	0.535	0	0	0
2014/02/24	ES33	07/08/2014	10.16	Call	Bond Future	1,638.5500	1.6385	1,646.9500	1.6469	0.513	0	0	0
2014/02/24	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	ES33	06/11/2014			Bond Future	10.0240	79.8605	10.0236	79.8639	(0.005)	0.0000	0.0000	0
2014/02/24	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	ES33	06/11/2014	10.29	Call	Bond Future	1,828.3400	1.8283	1,831.7700	1.8318	0.188	0	0	0
2014/02/24	ES33	06/11/2014	10.30	Call	Bond Future	1,895.8000	1.8958	1,899.2300	1.8992	0.181	0	0	0
2014/02/24	ES33	06/11/2014	10.31	Call	Bond Future	1,963.1600	1.9632	1,966.5900	1.9666	0.175	0	0	0
2014/02/24	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	GOVI	08/05/2014			GOVI	433.6550	433.6550	434.8170	434.8170	0.268	0.0000	0.0000	299
2014/02/24	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	GOVI	08/05/2014	441.99	Put	GOVI	83,350.0000	8.3350	71,730.0000	7.1730	(13.941)	0	0	0
2014/02/24	GOVI	08/05/2014	442.01	Put	GOVI	83,550.0000	8.3550	71,930.0000	7.1930	(13.908)	0	0	0
2014/02/24	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	GOVI	08/05/2014	442.00	Put	GOVI	83,450.0000	8.3450	71,830.0000	7.1830	(13.925)	0	0	0
2014/02/24	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	GOVI	07/08/2014			GOVI	440.0610	440.0610	441.2380	441.2380	0.267	0.0000	0.0000	175
2014/02/24	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	GOVI	07/08/2014	459.99	Put	GOVI	199,290.0000	19.9290	187,520.0000	18.7520	(5.906)	0	0	0
2014/02/24	GOVI	07/08/2014	460.01	Put	GOVI	199,490.0000	19.9490	187,720.0000	18.7720	(5.900)	0	0	0
2014/02/24	GOVI	07/08/2014	460.00	Put	GOVI	199,390.0000	19.9390	187,620.0000	18.7620	(5.903)	0	0	0
2014/02/24	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	GOVI	06/11/2014			GOVI	447.0360	447.0360	448.2010	448.2010	0.261	0.0000	0.0000	0
2014/02/24	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	GOVI	06/11/2014	448.99	Put	GOVI	19,540.0000	1.9540	7,890.0000	0.7890	(59.621)	0	0	0
2014/02/24	GOVI	06/11/2014	449.01	Put	GOVI	19,740.0000	1.9740	8,090.0000	0.8090	(59.017)	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
2014/02/24	GOVI	06/11/2014	449.00	Put	GOVI	19,640.0000	1.9640	7,990.0000	0.7990	(59.318)	0	0	0
2014/02/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/24	IGOV	08/05/2014			Index Future	199.7550	199.7550	200.2260	200.2260	0.236	0.0000	0.0000	1,266
2014/02/24	IGOV	07/08/2014			Index Future	202.7300	202.7300	203.2070	203.2070	0.235	0.0000	0.0000	90
2014/02/24	IGOV	06/11/2014			Index Future	205.9670	205.9670	206.4380	206.4380	0.229	0.0000	0.0000	0
2014/02/24	ILBI	08/05/2014			Index Future	540.8060	540.8060	542.1510	542.1510	0.249	0.0000	0.0000	0
2014/02/24	ILBI	07/08/2014			Index Future	548.6420	548.6420	550.0030	550.0030	0.248	0.0000	0.0000	210
2014/02/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/24	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/02/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/02/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/24	JBAF	19/03/2014			Jibar Tradeable Future	5.7700	94.2300	5.7600	94.2400	(0.173)	0.0000	0.0000	4,000
2014/02/24	JBAF	16/04/2014			Jibar Tradeable Future	6.0400	93.9600	6.0000	94.0000	(0.662)	0.0000	0.0000	0
2014/02/24	JBAF	21/05/2014			Jibar Tradeable Future	6.1900	93.8100	6.1000	93.9000	(1.454)	0.0000	0.0000	4,000
2014/02/24	JBAF	18/06/2014			Jibar Tradeable Future	6.5300	93.4700	6.4700	93.5300	(0.919)	0.0000	0.0000	2,455
2014/02/24	JBAF	16/07/2014			Jibar Tradeable Future	6.6300	93.3700	6.5700	93.4300	(0.905)	0.0000	0.0000	1,000
2014/02/24	JBAF	20/08/2014			Jibar Tradeable Future	7.0200	92.9800	6.8900	93.1100	(1.852)	0.0000	0.0000	0
2014/02/24	JBAF	17/09/2014			Jibar Tradeable Future	7.1200	92.8800	6.9900	93.0100	(1.826)	0.0000	0.0000	2,000
2014/02/24	JBAF	17/12/2014			Jibar Tradeable Future	7.7000	92.3000	7.5800	92.4200	(1.558)	0.0000	0.0000	0
2014/02/24	JBAF	18/03/2015			Jibar Tradeable Future	7.8800	92.1200	7.8000	92.2000	(1.015)	0.0000	0.0000	2,850
2014/02/24	JBAF	17/06/2015			Jibar Tradeable Future	8.0300	91.9700	7.9600	92.0400	(0.872)	0.0000	0.0000	5,200
2014/02/24	JBAF	16/09/2015			Jibar Tradeable Future	8.1800	91.8200	8.1000	91.9000	(0.978)	0.0000	0.0000	0
2014/02/24	JBAF	15/12/2015			Jibar Tradeable Future	8.3300	91.6700	8.2400	91.7600	(1.080)	0.0000	0.0000	0
2014/02/24	R023	08/05/2014			Bond Future	8.7002	95.7797	8.6267	96.2095	(0.844)	0.0000	0.0000	12,886
2014/02/24	R023	08/05/2014	7.60	Call	Bond Future	287.0800	0.2871	317.6400	0.3176	10.645	0	0	0
2014/02/24	R023	08/05/2014	7.61	Call	Bond Future	293.7800	0.2938	325.0500	0.3251	10.644	0	0	0
2014/02/24	R023	08/05/2014	7.59	Put	Bond Future	7,055.5000	7.0555	6,655.4700	6.6555	(5.670)	0	0	0
2014/02/24	R023	08/05/2014	7.61	Put	Bond Future	6,941.3200	6.9413	6,542.7000	6.5427	(5.743)	0	0	0
2014/02/24	R023	08/05/2014	7.60	Put	Bond Future	6,998.3200	6.9983	6,598.9900	6.5990	(5.706)	0	0	0
2014/02/24	R023	08/05/2014	7.59	Call	Bond Future	280.5100	0.2805	310.3700	0.3104	10.645	0	0	0
2014/02/24	R023	07/08/2014	8.51	Call	Bond Future	2,353.2700	2.3533	2,517.5000	2.5175	6.979	0	0	0
2014/02/24	R023	07/08/2014			Bond Future	8.8094	97.0809	8.7328	97.5177	(0.869)	0.0000	0.0000	0
2014/02/24	R023	07/08/2014	8.49	Call	Bond Future	2,305.7100	2.3057	2,467.4700	2.4675	7.016	0	0	0
2014/02/24	R023	07/08/2014	8.50	Call	Bond Future	2,329.4200	2.3294	2,492.4100	2.4924	6.997	0	0	0

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2014/02/24	R023	07/08/2014	8.49	Put	Bond Future	4,144.9300	4.1449	3,869.9100	3.8699	(6.635)	0	0	0
2014/02/24	R023	07/08/2014	8.51	Put	Bond Future	4,075.9900	4.0760	3,803.4400	3.8034	(6.687)	0	0	0
2014/02/24	R023	07/08/2014	8.50	Put	Bond Future	4,110.3700	4.1104	3,836.5800	3.8366	(6.661)	0	0	0
2014/02/24	R023	06/11/2014			Bond Future	8.9105	94.6996	8.8316	95.1375	(0.885)	0.0000	0.0000	0
2014/02/24	R023	06/11/2014	8.59	Put	Bond Future	4,629.8100	4.6298	4,368.2300	4.3682	(5.650)	0	0	0
2014/02/24	R023	06/11/2014	8.61	Put	Bond Future	4,564.3600	4.5644	4,304.8900	4.3049	(5.685)	0	0	0
2014/02/24	R023	06/11/2014	8.59	Call	Bond Future	2,833.6100	2.8336	3,009.8400	3.0098	6.219	0	0	0
2014/02/24	R023	06/11/2014	8.60	Put	Bond Future	4,597.0100	4.5970	4,336.4800	4.3365	(5.667)	0	0	0
2014/02/24	R023	06/11/2014	8.60	Call	Bond Future	2,857.5200	2.8575	3,034.8000	3.0348	6.204	0	0	0
2014/02/24	R023	06/11/2014	8.61	Call	Bond Future	2,881.5400	2.8815	3,059.8800	3.0599	6.189	0	0	0
2014/02/24	R157	08/05/2014	5.20	Call	Bond Future	1.4300	0.0014	1.7100	0.0017	19.580	0	0	0
2014/02/24	R157	08/05/2014			Bond Future	7.5977	109.5226	7.4956	109.6575	(1.344)	0.0000	0.0000	22,526
2014/02/24	R157	08/05/2014	5.21	Call	Bond Future	1.4900	0.0015	1.7700	0.0018	18.792	0	0	0
2014/02/24	R157	08/05/2014	5.19	Call	Bond Future	1.3800	0.0014	1.6500	0.0017	19.565	0	0	0
2014/02/24	R157	08/05/2014	5.20	Put	Bond Future	3,232.5900	3.2326	3,098.0400	3.0980	(4.162)	0	0	0
2014/02/24	R157	08/05/2014	5.19	Put	Bond Future	3,246.3000	3.2463	3,111.7400	3.1117	(4.145)	0	0	0
2014/02/24	R157	08/05/2014	5.21	Put	Bond Future	3,218.8900	3.2189	3,084.3400	3.0843	(4.180)	0	0	0
2014/02/24	R157	07/08/2014	6.76	Put	Bond Future	1,509.9100	1.5099	1,398.4000	1.3984	(7.385)	0	0	0
2014/02/24	R157	07/08/2014			Bond Future	7.9882	111.1411	7.8606	111.2780	(1.597)	0.0000	0.0000	0
2014/02/24	R157	07/08/2014	6.75	Put	Bond Future	1,518.6500	1.5187	1,406.8900	1.4069	(7.359)	0	0	0
2014/02/24	R157	07/08/2014	6.74	Call	Bond Future	176.6200	0.1766	201.4900	0.2015	14.081	0	0	0
2014/02/24	R157	07/08/2014	6.75	Call	Bond Future	178.7800	0.1788	203.9000	0.2039	14.051	0	0	0
2014/02/24	R157	07/08/2014	6.76	Call	Bond Future	180.9600	0.1810	206.3300	0.2063	14.020	0	0	0
2014/02/24	R157	07/08/2014	6.74	Put	Bond Future	1,527.4100	1.5274	1,415.4000	1.4154	(7.333)	0	0	0
2014/02/24	R157	06/11/2014	6.19	Put	Bond Future	2,026.8800	2.0269	1,910.0100	1.9100	(5.766)	0	0	0
2014/02/24	R157	06/11/2014			Bond Future	8.4886	106.0892	8.3287	106.2214	(1.884)	0.0000	0.0000	0
2014/02/24	R157	06/11/2014	6.21	Put	Bond Future	2,011.9400	2.0119	1,895.3400	1.8953	(5.795)	0	0	0
2014/02/24	R157	06/11/2014	6.20	Put	Bond Future	2,019.4000	2.0194	1,902.6700	1.9027	(5.780)	0	0	0
2014/02/24	R157	06/11/2014	6.21	Call	Bond Future	102.1400	0.1021	117.7800	0.1178	15.312	0	0	0
2014/02/24	R157	06/11/2014	6.19	Call	Bond Future	100.0700	0.1001	115.4400	0.1154	15.359	0	0	0
2014/02/24	R157	06/11/2014	6.20	Call	Bond Future	101.1000	0.1011	116.6100	0.1166	15.341	0	0	0
2014/02/24	R186	08/05/2014	8.75	Put	Bond Future	2,996.7500	2.9968	2,811.3200	2.8113	(6.188)	0	0	0
2014/02/24	R186	08/05/2014	7.50	Put	Bond Future	11,105.5500	11.1056	10,841.4200	10.8414	(2.378)	0	0	0
2014/02/24	R186	08/05/2014	8.25	Put	Bond Future	5,532.9500	5.5329	5,298.7800	5.2988	(4.232)	0	0	0
2014/02/24	R186	08/05/2014			Bond Future	8.7261	117.5091	8.6942	117.7725	(0.365)	0.0000	0.0000	51,204
2014/02/24	R186	08/05/2014	7.09	Put	Bond Future	14,821.2300	14.8212	14,555.3300	14.5553	(1.794)	0	0	0
2014/02/24	R186	08/05/2014	9.10	Call	Bond Future	4,840.1200	4.8401	4,960.4300	4.9604	2.486	0	0	0
2014/02/24	R186	08/05/2014	9.25	Put	Bond Future	1,431.0700	1.4311	1,306.2300	1.3062	(8.724)	0	0	10,000
2014/02/24	R186	08/05/2014	9.75	Put	Bond Future	600.9000	0.6009	530.0600	0.5301	(11.789)	0	0	6,000
2014/02/24	R186	08/05/2014	8.80	Put	Bond Future	2,799.5400	2.7995	2,619.9500	2.6200	(6.415)	0	0	900
2014/02/24	R186	08/05/2014	7.10	Call	Bond Future	109.9000	0.1099	107.4100	0.1074	(2.266)	0	0	0
2014/02/24	R186	08/05/2014	9.00	Put	Bond Future	2,104.7800	2.1048	1,949.3600	1.9494	(7.384)	0	0	400
2014/02/24	R186	08/05/2014	7.11	Call	Bond Future	113.0900	0.1131	110.5900	0.1106	(2.211)	0	0	0
2014/02/24	R186	08/05/2014	9.75	Call	Bond Future	8,630.2700	8.6303	8,822.8500	8.8228	2.231	0	0	0
2014/02/24	R186	08/05/2014	8.50	Call	Bond Future	2,249.0900	2.2491	2,300.1200	2.3001	2.269	0	0	900
2014/02/24	R186	08/05/2014	7.09	Call	Bond Future	106.7900	0.1068	104.3100	0.1043	(2.322)	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
2014/02/24	R186	08/05/2014	9.10	Put	Bond Future	1,810.8400	1.8108	1,667.7300	1.6677	(7.903)	0	0	1,500
2014/02/24	R186	08/05/2014	9.25	Call	Bond Future	5,643.5800	5.6436	5,782.1600	5.7822	2.456	0	0	0
2014/02/24	R186	08/05/2014	8.80	Call	Bond Future	3,407.5200	3.4075	3,491.3500	3.4913	2.460	0	0	0
2014/02/24	R186	08/05/2014	8.25	Call	Bond Future	1,504.4100	1.5044	1,533.6600	1.5337	1.944	0	0	10,000
2014/02/24	R186	08/05/2014	7.11	Put	Bond Future	14,632.1600	14.6322	14,366.2400	14.3662	(1.817)	0	0	0
2014/02/24	R186	08/05/2014	8.75	Call	Bond Future	3,193.9300	3.1939	3,271.9200	3.2719	2.442	0	0	6,000
2014/02/24	R186	08/05/2014	7.50	Call	Bond Future	315.9300	0.3159	315.2200	0.3152	(0.225)	0	0	1,933
2014/02/24	R186	08/05/2014	8.50	Put	Bond Future	4,137.7000	4.1377	3,925.3100	3.9253	(5.133)	0	0	1,933
2014/02/24	R186	08/05/2014	7.10	Put	Bond Future	14,726.6000	14.7266	14,460.6900	14.4607	(1.806)	0	0	0
2014/02/24	R186	08/05/2014	9.00	Call	Bond Future	4,335.1700	4.3352	4,443.1700	4.4432	2.491	0	0	0
2014/02/24	R186	07/08/2014	8.31	Call	Bond Future	2,671.2700	2.6713	2,733.7800	2.7338	2.340	0	0	0
2014/02/24	R186	07/08/2014			Bond Future	8.8211	113.9516	8.7881	114.2190	(0.375)	0.0000	0.0000	0
2014/02/24	R186	07/08/2014	8.92	Put	Bond Future	4,063.9300	4.0639	3,904.3100	3.9043	(3.928)	0	0	840
2014/02/24	R186	07/08/2014	8.29	Call	Bond Future	2,612.3600	2.6124	2,673.5400	2.6735	2.342	0	0	0
2014/02/24	R186	07/08/2014	8.30	Call	Bond Future	2,641.7100	2.6417	2,703.5500	2.7036	2.341	0	0	0
2014/02/24	R186	07/08/2014	8.29	Put	Bond Future	7,019.6700	7.0197	6,813.4400	6.8134	(2.938)	0	0	0
2014/02/24	R186	07/08/2014	8.92	Call	Bond Future	4,858.5400	4.8585	4,966.3300	4.9663	2.219	0	0	0
2014/02/24	R186	07/08/2014	8.31	Put	Bond Future	6,908.3000	6.9083	6,703.4000	6.7034	(2.966)	0	0	0
2014/02/24	R186	07/08/2014	8.30	Put	Bond Future	6,963.8400	6.9638	6,758.2700	6.7583	(2.952)	0	0	0
2014/02/24	R186	06/11/2014	8.14	Call	Bond Future	2,931.4800	2.9315	2,994.7300	2.9947	2.158	0	0	0
2014/02/24	R186	06/11/2014	8.15	Put	Bond Future	9,157.3100	9.1573	8,956.5400	8.9565	(2.192)	0	0	0
2014/02/24	R186	06/11/2014			Bond Future	8.9047	115.7603	8.8713	116.0248	(0.375)	0.0000	0.0000	0
2014/02/24	R186	06/11/2014	9.17	Call	Bond Future	6,574.8200	6.5748	6,698.6800	6.6987	1.884	0	0	0
2014/02/24	R186	06/11/2014	8.15	Call	Bond Future	2,958.5900	2.9586	3,022.3700	3.0224	2.156	0	0	0
2014/02/24	R186	06/11/2014	8.16	Call	Bond Future	2,985.8600	2.9859	3,050.1600	3.0502	2.153	0	0	0
2014/02/24	R186	06/11/2014	9.17	Put	Bond Future	4,503.2900	4.5033	4,362.6000	4.3626	(3.124)	0	0	2,010
2014/02/24	R186	06/11/2014	8.14	Put	Bond Future	9,215.5100	9.2155	9,014.2100	9.0142	(2.184)	0	0	0
2014/02/24	R186	06/11/2014	8.16	Put	Bond Future	9,099.3600	9.0994	8,899.1100	8.8991	(2.201)	0	0	0
2014/02/24	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R197	08/05/2014			Bond Future	272.6330	272.6330	273.2534	273.2534	0.228	0.0000	0.0000	2,049
2014/02/24	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R197	08/05/2014	250.01	Call	Bond Future	22,622.9600	22.6230	23,243.4000	23.2434	2.743	0	0	0
2014/02/24	R197	08/05/2014	249.99	Call	Bond Future	22,642.9600	22.6430	23,263.4000	23.2634	2.740	0	0	0
2014/02/24	R197	08/05/2014	250.00	Call	Bond Future	22,632.9600	22.6330	23,253.4000	23.2534	2.741	0	0	0
2014/02/24	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R197	07/08/2014			Bond Future	270.8909	270.8909	271.5208	271.5208	0.233	0.0000	0.0000	0
2014/02/24	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R197	07/08/2014	270.00	Call	Bond Future	890.9400	0.8909	1,520.8000	1.5208	70.696	0	0	0
2014/02/24	R197	07/08/2014	270.01	Call	Bond Future	880.9400	0.8809	1,510.8000	1.5108	71.499	0	0	0
2014/02/24	R197	07/08/2014	269.99	Call	Bond Future	900.9400	0.9009	1,530.8000	1.5308	69.911	0	0	0
2014/02/24	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R201	08/05/2014			Bond Future	6.9922	104.4522	6.8817	104.5176	(1.580)	0.0000	0.0000	0
2014/02/24	R201	08/05/2014	4.75	Call	Bond Future	2.6200	0.0026	3.1000	0.0031	18.321	0	0	0
2014/02/24	R201	08/05/2014	4.76	Call	Bond Future	2.6900	0.0027	3.1900	0.0032	18.587	0	0	0
2014/02/24	R201	08/05/2014	4.74	Call	Bond Future	2.5400	0.0025	3.0100	0.0030	18.504	0	0	0

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2014/02/24	R201	08/05/2014	4.76	Put	Bond Future	1,339.5300	1.3395	1,274.6100	1.2746	(4.846)	0	0	0
2014/02/24	R201	08/05/2014	4.75	Put	Bond Future	1,345.5200	1.3455	1,280.5800	1.2806	(4.826)	0	0	0
2014/02/24	R201	08/05/2014	4.74	Put	Bond Future	1,351.5000	1.3515	1,286.5500	1.2866	(4.806)	0	0	0
2014/02/24	R201	07/08/2014	5.31	Put	Bond Future	866.5100	0.8665	805.7800	0.8058	(7.009)	0	0	0
2014/02/24	R201	07/08/2014			Bond Future	7.6548	101.5841	7.4676	101.6506	(2.446)	0.0000	0.0000	0
2014/02/24	R201	07/08/2014	5.30	Put	Bond Future	869.7800	0.8698	808.9900	0.8090	(6.989)	0	0	0
2014/02/24	R201	07/08/2014	5.31	Call	Bond Future	27.6000	0.0276	33.3500	0.0334	20.833	0	0	0
2014/02/24	R201	07/08/2014	5.29	Call	Bond Future	26.9400	0.0269	32.5700	0.0326	20.898	0	0	0
2014/02/24	R201	07/08/2014	5.30	Call	Bond Future	27.2700	0.0273	32.9600	0.0330	20.865	0	0	0
2014/02/24	R201	07/08/2014	5.29	Put	Bond Future	873.0600	0.8731	812.2100	0.8122	(6.970)	0	0	0
2014/02/24	R202	08/05/2014	215.00	Call	Bond Future	3,494.1100	3.4941	3,651.4300	3.6514	4.502	0	0	0
2014/02/24	R202	08/05/2014			Bond Future	211.7006	211.7006	212.3110	212.3110	0.288	0.0000	0.0000	44,448
2014/02/24	R202	08/05/2014	215.01	Call	Bond Future	3,490.2700	3.4903	3,647.4100	3.6474	4.502	0	0	0
2014/02/24	R202	08/05/2014	214.99	Put	Bond Future	6,787.3400	6.7873	6,334.4800	6.3345	(6.672)	0	0	0
2014/02/24	R202	08/05/2014	215.01	Put	Bond Future	6,799.6600	6.7997	6,346.4400	6.3464	(6.665)	0	0	0
2014/02/24	R202	08/05/2014	214.99	Call	Bond Future	3,497.9500	3.4980	3,655.4500	3.6555	4.503	0	0	0
2014/02/24	R202	08/05/2014	215.00	Put	Bond Future	6,793.5000	6.7935	6,340.4600	6.3405	(6.669)	0	0	0
2014/02/24	R202	07/08/2014	207.99	Call	Bond Future	9,183.6100	9.1836	9,497.1900	9.4972	3.415	0	0	0
2014/02/24	R202	07/08/2014	208.00	Put	Bond Future	5,406.2200	5.4062	5,099.9700	5.1000	(5.665)	0	0	0
2014/02/24	R202	07/08/2014			Bond Future	211.7717	211.7717	212.3914	212.3914	0.293	0.0000	0.0000	0
2014/02/24	R202	07/08/2014	207.99	Put	Bond Future	5,401.8900	5.4019	5,095.7800	5.0958	(5.667)	0	0	0
2014/02/24	R202	07/08/2014	208.01	Put	Bond Future	5,410.5500	5.4105	5,104.1600	5.1042	(5.663)	0	0	0
2014/02/24	R202	07/08/2014	208.00	Call	Bond Future	9,177.9400	9.1779	9,491.3800	9.4914	3.415	0	0	0
2014/02/24	R202	07/08/2014	208.01	Call	Bond Future	9,172.2700	9.1723	9,485.5700	9.4856	3.416	0	0	0
2014/02/24	R203	08/05/2014	5.74	Call	Bond Future	3.3100	0.0033	3.9600	0.0040	19.637	0	0	0
2014/02/24	R203	08/05/2014	5.76	Call	Bond Future	3.5600	0.0036	4.2600	0.0043	19.663	0	0	0
2014/02/24	R203	08/05/2014	6.84	Call	Bond Future	90.6600	0.0907	107.6400	0.1076	18.729	0	0	29
2014/02/24	R203	08/05/2014	7.40	Put	Bond Future	2,490.1500	2.4901	2,243.2000	2.2432	(9.917)	0	0	0
2014/02/24	R203	08/05/2014			Bond Future	8.1443	101.6085	8.0407	101.9074	(1.272)	0.0000	0.0000	16,972
2014/02/24	R203	08/05/2014	5.76	Put	Bond Future	7,172.8200	7.1728	6,874.5900	6.8746	(4.158)	0	0	0
2014/02/24	R203	08/05/2014	6.84	Put	Bond Future	3,936.8200	3.9368	3,654.8700	3.6549	(7.162)	0	0	0
2014/02/24	R203	08/05/2014	5.75	Put	Bond Future	7,204.0700	7.2041	6,905.8200	6.9058	(4.140)	0	0	0
2014/02/24	R203	08/05/2014	5.74	Put	Bond Future	7,235.3300	7.2353	6,937.0500	6.9371	(4.123)	0	0	0
2014/02/24	R203	08/05/2014	7.40	Call	Bond Future	317.2200	0.3172	369.2000	0.3692	16.386	0	0	16
2014/02/24	R203	08/05/2014	5.75	Call	Bond Future	3.4300	0.0034	4.1100	0.0041	19.825	0	0	0
2014/02/24	R203	07/08/2014	7.30	Call	Bond Future	509.6300	0.5096	573.7400	0.5737	12.580	0	0	0
2014/02/24	R203	07/08/2014			Bond Future	8.3397	103.1099	8.2265	103.4133	(1.358)	0.0000	0.0000	0
2014/02/24	R203	07/08/2014	7.31	Call	Bond Future	516.0800	0.5161	580.8300	0.5808	12.547	0	0	0
2014/02/24	R203	07/08/2014	6.84	Put	Bond Future	4,387.5200	4.3875	4,122.5800	4.1226	(6.038)	0	0	0
2014/02/24	R203	07/08/2014	7.29	Put	Bond Future	3,360.5900	3.3606	3,120.6200	3.1206	(7.141)	0	0	0
2014/02/24	R203	07/08/2014	7.31	Put	Bond Future	3,318.0400	3.3180	3,079.3600	3.0794	(7.193)	0	0	0
2014/02/24	R203	07/08/2014	7.29	Call	Bond Future	503.2500	0.5033	566.7100	0.5667	12.610	0	0	0
2014/02/24	R203	07/08/2014	7.30	Put	Bond Future	3,339.2700	3.3393	3,099.9500	3.1000	(7.167)	0	0	0
2014/02/24	R203	07/08/2014	6.84	Call	Bond Future	274.2300	0.2742	312.7200	0.3127	14.036	0	0	46
2014/02/24	R203	06/11/2014	6.86	Call	Bond Future	422.0000	0.4220	471.8000	0.4718	11.801	0	0	0
2014/02/24	R203	06/11/2014			Bond Future	8.5326	100.5803	8.4105	100.8822	(1.430)	0.0000	0.0000	0

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2014/02/24	R203	06/11/2014	6.98	Call	Bond Future	477.1500	0.4772	532.2300	0.5322	11.544	0	0	14
2014/02/24	R203	06/11/2014	6.84	Call	Bond Future	413.3200	0.4133	462.2700	0.4623	11.843	0	0	45
2014/02/24	R203	06/11/2014	6.85	Call	Bond Future	417.6400	0.4176	467.0200	0.4670	11.824	0	0	0
2014/02/24	R203	06/11/2014	6.98	Put	Bond Future	4,404.5100	4.4045	4,157.6800	4.1577	(5.604)	0	0	0
2014/02/24	R203	06/11/2014	6.84	Put	Bond Future	4,704.2600	4.7043	4,451.3000	4.4513	(5.377)	0	0	0
2014/02/24	R203	06/11/2014	6.86	Put	Bond Future	4,660.9000	4.6609	4,408.7900	4.4088	(5.409)	0	0	0
2014/02/24	R203	06/11/2014	6.85	Put	Bond Future	4,682.5600	4.6826	4,430.0300	4.4300	(5.393)	0	0	0
2014/02/24	R204	08/05/2014			Bond Future	8.3622	101.7672	8.2605	102.1476	(1.217)	0.0000	0.0000	30,006
2014/02/24	R204	08/05/2014	6.05	Call	Bond Future	5.7900	0.0058	6.9000	0.0069	19.171	0	0	0
2014/02/24	R204	08/05/2014	6.06	Call	Bond Future	6.0000	0.0060	7.1500	0.0072	19.167	0	0	0
2014/02/24	R204	08/05/2014	6.04	Call	Bond Future	5.5900	0.0056	6.6600	0.0067	19.141	0	0	0
2014/02/24	R204	08/05/2014	6.05	Put	Bond Future	9,110.8800	9.1109	8,731.6500	8.7316	(4.162)	0	0	0
2014/02/24	R204	08/05/2014	6.04	Put	Bond Future	9,152.2300	9.1522	8,772.9600	8.7730	(4.144)	0	0	0
2014/02/24	R204	08/05/2014	6.06	Put	Bond Future	9,069.5500	9.0696	8,690.3600	8.6904	(4.181)	0	0	0
2014/02/24	R204	07/08/2014			Bond Future	8.5261	99.2375	8.4173	99.6236	(1.277)	0.0000	0.0000	0
2014/02/24	R204	07/08/2014	7.44	Put	Bond Future	4,524.0700	4.5241	4,213.3500	4.2133	(6.868)	0	0	0
2014/02/24	R204	07/08/2014	7.46	Put	Bond Future	4,465.9800	4.4660	4,156.9100	4.1569	(6.921)	0	0	0
2014/02/24	R204	07/08/2014	7.45	Put	Bond Future	4,494.9800	4.4950	4,185.0800	4.1851	(6.894)	0	0	0
2014/02/24	R204	07/08/2014	7.78	Call	Bond Future	904.3000	0.9043	1,010.0400	1.0100	11.693	0	0	0
2014/02/24	R204	07/08/2014	7.46	Call	Bond Future	603.7600	0.6038	680.7500	0.6808	12.752	0	0	0
2014/02/24	R204	07/08/2014	7.44	Call	Bond Future	587.6400	0.5876	662.9800	0.6630	12.821	0	0	0
2014/02/24	R204	07/08/2014	7.78	Put	Bond Future	3,588.0200	3.5880	3,307.7000	3.3077	(7.813)	0	0	530
2014/02/24	R204	07/08/2014	7.45	Call	Bond Future	595.6600	0.5957	671.8200	0.6718	12.786	0	0	0
2014/02/24	R204	06/11/2014	7.99	Put	Bond Future	3,780.5700	3.7806	3,525.6100	3.5256	(6.744)	0	0	1,270
2014/02/24	R204	06/11/2014			Bond Future	8.6770	100.8124	8.5620	101.1983	(1.325)	0.0000	0.0000	0
2014/02/24	R204	06/11/2014	6.99	Put	Bond Future	6,415.6200	6.4156	6,092.0500	6.0921	(5.043)	0	0	0
2014/02/24	R204	06/11/2014	7.01	Put	Bond Future	6,355.5400	6.3555	6,033.0600	6.0331	(5.074)	0	0	0
2014/02/24	R204	06/11/2014	6.99	Call	Bond Future	559.9000	0.5599	622.2800	0.6223	11.141	0	0	0
2014/02/24	R204	06/11/2014	7.00	Put	Bond Future	6,385.5500	6.3855	6,062.5300	6.0625	(5.059)	0	0	0
2014/02/24	R204	06/11/2014	7.99	Call	Bond Future	1,446.2400	1.4462	1,577.2300	1.5772	9.057	0	0	0
2014/02/24	R204	06/11/2014	7.00	Call	Bond Future	565.7800	0.5658	628.7100	0.6287	11.123	0	0	0
2014/02/24	R204	06/11/2014	7.01	Call	Bond Future	571.7200	0.5717	635.1900	0.6352	11.102	0	0	0
2014/02/24	R207	08/05/2014	6.19	Put	Bond Future	10,586.4800	10.5865	10,222.6400	10.2226	(3.437)	0	0	0
2014/02/24	R207	08/05/2014	6.21	Put	Bond Future	10,489.6800	10.4897	10,125.9100	10.1259	(3.468)	0	0	0
2014/02/24	R207	08/05/2014			Bond Future	8.5074	96.7786	8.4223	97.1433	(1.000)	0.0000	0.0000	19,048
2014/02/24	R207	08/05/2014	6.20	Put	Bond Future	10,538.0600	10.5381	10,174.2600	10.1743	(3.452)	0	0	0
2014/02/24	R207	08/05/2014	6.20	Call	Bond Future	7.2400	0.0072	8.1300	0.0081	12.293	0	0	0
2014/02/24	R207	08/05/2014	6.21	Call	Bond Future	7.5000	0.0075	8.4200	0.0084	12.267	0	0	0
2014/02/24	R207	08/05/2014	6.19	Call	Bond Future	7.0000	0.0070	7.8500	0.0079	12.143	0	0	0
2014/02/24	R207	07/08/2014	7.69	Call	Bond Future	805.0700	0.8051	884.2400	0.8842	9.834	0	0	0
2014/02/24	R207	07/08/2014	7.70	Put	Bond Future	4,826.0800	4.8261	4,535.9800	4.5360	(6.011)	0	0	0
2014/02/24	R207	07/08/2014			Bond Future	8.6534	94.5673	8.5634	94.9374	(1.041)	0.0000	0.0000	0
2014/02/24	R207	07/08/2014	7.70	Call	Bond Future	815.4600	0.8155	895.4500	0.8955	9.809	0	0	0
2014/02/24	R207	07/08/2014	7.71	Call	Bond Future	825.9500	0.8259	906.7700	0.9068	9.785	0	0	0
2014/02/24	R207	07/08/2014	7.69	Put	Bond Future	4,858.8500	4.8588	4,567.9300	4.5679	(5.987)	0	0	0
2014/02/24	R207	07/08/2014	7.71	Put	Bond Future	4,793.4300	4.7934	4,504.1600	4.5042	(6.035)	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
2014/02/24	R207	06/11/2014	7.36	Put	Bond Future	6,605.7500	6.6058	6,306.2100	6.3062	(4.535)	0	0	0
2014/02/24	R207	06/11/2014			Bond Future	8.7804	96.0683	8.6865	96.4383	(1.069)	0.0000	0.0000	0
2014/02/24	R207	06/11/2014	7.35	Put	Bond Future	6,639.8500	6.6399	6,339.7200	6.3397	(4.520)	0	0	0
2014/02/24	R207	06/11/2014	7.36	Call	Bond Future	811.0900	0.8111	881.5900	0.8816	8.692	0	0	0
2014/02/24	R207	06/11/2014	7.34	Call	Bond Future	794.7100	0.7947	864.0300	0.8640	8.723	0	0	0
2014/02/24	R207	06/11/2014	7.35	Call	Bond Future	802.8700	0.8029	872.7800	0.8728	8.708	0	0	0
2014/02/24	R207	06/11/2014	7.34	Put	Bond Future	6,674.0300	6.6740	6,373.3100	6.3733	(4.506)	0	0	0
2014/02/24	R208	08/05/2014	6.31	Call	Bond Future	6.9400	0.0069	7.3800	0.0074	6.340	0	0	0
2014/02/24	R208	08/05/2014			Bond Future	8.6104	91.2689	8.5416	91.6003	(0.799)	0.0000	0.0000	11,022
2014/02/24	R208	08/05/2014	6.29	Call	Bond Future	6.4500	0.0065	6.8600	0.0069	6.357	0	0	0
2014/02/24	R208	08/05/2014	6.31	Put	Bond Future	11,947.7100	11.9477	11,616.7000	11.6167	(2.770)	0	0	0
2014/02/24	R208	08/05/2014	6.30	Put	Bond Future	12,003.4500	12.0035	11,672.4200	11.6724	(2.758)	0	0	0
2014/02/24	R208	08/05/2014	6.29	Put	Bond Future	12,059.2200	12.0592	11,728.1800	11.7282	(2.745)	0	0	0
2014/02/24	R208	08/05/2014	6.30	Call	Bond Future	6.6900	0.0067	7.1100	0.0071	6.278	0	0	0
2014/02/24	R208	07/08/2014	8.28	Call	Bond Future	1,696.8200	1.6968	1,807.0000	1.8070	6.493	0	0	0
2014/02/24	R208	07/08/2014			Bond Future	8.7355	92.6177	8.6634	92.9541	(0.826)	0.0000	0.0000	0
2014/02/24	R208	07/08/2014	7.80	Call	Bond Future	979.1700	0.9792	1,049.9600	1.0500	7.230	0	0	0
2014/02/24	R208	07/08/2014	7.79	Put	Bond Future	5,498.7700	5.4988	5,232.4500	5.2325	(4.843)	0	0	0
2014/02/24	R208	07/08/2014	7.81	Put	Bond Future	5,424.3600	5.4244	5,159.5100	5.1595	(4.883)	0	0	0
2014/02/24	R208	07/08/2014	7.80	Put	Bond Future	5,461.4900	5.4615	5,195.9100	5.1959	(4.863)	0	0	0
2014/02/24	R208	07/08/2014	8.28	Put	Bond Future	3,846.0600	3.8461	3,619.8700	3.6199	(5.881)	0	0	630
2014/02/24	R208	07/08/2014	7.81	Call	Bond Future	991.3700	0.9914	1,062.8900	1.0629	7.214	0	0	0
2014/02/24	R208	07/08/2014	7.79	Call	Bond Future	967.0800	0.9671	1,037.1300	1.0371	7.243	0	0	0
2014/02/24	R208	06/11/2014	7.46	Call	Bond Future	922.9000	0.9229	984.8000	0.9848	6.707	0	0	0
2014/02/24	R208	06/11/2014			Bond Future	8.8501	90.6875	8.7755	91.0235	(0.842)	0.0000	0.0000	0
2014/02/24	R208	06/11/2014	7.44	Call	Bond Future	904.0200	0.9040	964.8400	0.9648	6.728	0	0	0
2014/02/24	R208	06/11/2014	7.45	Call	Bond Future	913.4200	0.9134	974.7800	0.9748	6.718	0	0	0
2014/02/24	R208	06/11/2014	8.50	Put	Bond Future	4,006.4900	4.0065	3,802.0300	3.8020	(5.103)	0	0	1,520
2014/02/24	R208	06/11/2014	7.44	Put	Bond Future	7,527.5800	7.5276	7,252.3800	7.2524	(3.656)	0	0	0
2014/02/24	R208	06/11/2014	7.46	Put	Bond Future	7,448.4200	7.4484	7,174.3000	7.1743	(3.680)	0	0	0
2014/02/24	R208	06/11/2014	8.50	Call	Bond Future	2,415.3700	2.4154	2,546.9300	2.5469	5.447	0	0	0
2014/02/24	R208	06/11/2014	7.45	Put	Bond Future	7,487.9500	7.4879	7,213.2900	7.2133	(3.668)	0	0	0
2014/02/24	R209	08/05/2014	9.63	Call	Bond Future	4,846.5500	4.8465	4,803.8000	4.8038	(0.882)	0	0	0
2014/02/24	R209	08/05/2014			Bond Future	9.1295	73.6530	9.1287	73.6589	(0.009)	0.0000	0.0000	25,105
2014/02/24	R209	08/05/2014	7.85	Call	Bond Future	231.7900	0.2318	212.9200	0.2129	(8.141)	0	0	0
2014/02/24	R209	08/05/2014	9.00	Put	Bond Future	3,254.5000	3.2545	3,197.1700	3.1972	(1.762)	0	0	0
2014/02/24	R209	08/05/2014	9.50	Call	Bond Future	4,246.7500	4.2468	4,200.6300	4.2006	(1.086)	0	0	0
2014/02/24	R209	08/05/2014	7.86	Call	Bond Future	237.8800	0.2379	218.6800	0.2187	(8.071)	0	0	0
2014/02/24	R209	08/05/2014	9.75	Put	Bond Future	1,066.6200	1.0666	1,021.5300	1.0215	(4.227)	0	0	7,262
2014/02/24	R209	08/05/2014	9.85	Put	Bond Future	901.5000	0.9015	859.6000	0.8596	(4.648)	0	0	10,000
2014/02/24	R209	08/05/2014	8.50	Put	Bond Future	5,878.9800	5.8790	5,831.3600	5.8314	(0.810)	0	0	0
2014/02/24	R209	08/05/2014	7.84	Call	Bond Future	225.8300	0.2258	207.2700	0.2073	(8.219)	0	0	0
2014/02/24	R209	08/05/2014	7.85	Put	Bond Future	10,700.1600	10.7002	10,675.3900	10.6754	(0.231)	0	0	0
2014/02/24	R209	08/05/2014	9.50	Put	Bond Future	1,593.1700	1.5932	1,541.1500	1.5412	(3.265)	0	0	640
2014/02/24	R209	08/05/2014	7.84	Put	Bond Future	10,784.8600	10.7849	10,760.4000	10.7604	(0.227)	0	0	0
2014/02/24	R209	08/05/2014	9.63	Put	Bond Future	1,297.8600	1.2979	1,249.2100	1.2492	(3.748)	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
2014/02/24	R209	08/05/2014	9.85	Call	Bond Future	5,924.3500	5.9243	5,888.3500	5.8884	(0.608)	0	0	0
2014/02/24	R209	08/05/2014	7.86	Put	Bond Future	10,615.7300	10.6157	10,590.6300	10.5906	(0.236)	0	0	0
2014/02/24	R209	08/05/2014	9.75	Call	Bond Future	5,425.6300	5.4256	5,386.4400	5.3864	(0.722)	0	0	0
2014/02/24	R209	08/05/2014	8.50	Call	Bond Future	997.7800	0.9978	956.0600	0.9561	(4.181)	0	0	640
2014/02/24	R209	08/05/2014	9.00	Call	Bond Future	2,290.0300	2.2900	2,238.6000	2.2386	(2.246)	0	0	640
2014/02/24	R209	07/08/2014	9.04	Put	Bond Future	4,876.0800	4.8761	4,835.0700	4.8351	(0.841)	0	0	0
2014/02/24	R209	07/08/2014			Bond Future	9.2067	74.7416	9.2058	74.7476	(0.009)	0.0000	0.0000	0
2014/02/24	R209	07/08/2014	9.06	Put	Bond Future	4,792.9800	4.7930	4,751.9700	4.7520	(0.856)	0	0	0
2014/02/24	R209	07/08/2014	9.05	Put	Bond Future	4,834.3900	4.8344	4,793.3800	4.7934	(0.848)	0	0	0
2014/02/24	R209	07/08/2014	9.05	Call	Bond Future	3,681.2700	3.6813	3,646.2900	3.6463	(0.950)	0	0	0
2014/02/24	R209	07/08/2014	9.06	Call	Bond Future	3,714.3200	3.7143	3,679.3400	3.6793	(0.942)	0	0	0
2014/02/24	R209	07/08/2014	9.04	Call	Bond Future	3,648.3800	3.6484	3,613.4000	3.6134	(0.959)	0	0	0
2014/02/24	R209	06/11/2014			Bond Future	9.2759	72.7798	9.2757	72.7814	(0.002)	0.0000	0.0000	0
2014/02/24	R209	06/11/2014	8.99	Put	Bond Future	6,272.3600	6.2724	6,241.9300	6.2419	(0.485)	0	0	0
2014/02/24	R209	06/11/2014	9.01	Put	Bond Future	6,185.3900	6.1854	6,154.9400	6.1549	(0.492)	0	0	0
2014/02/24	R209	06/11/2014	9.00	Put	Bond Future	6,228.7600	6.2288	6,198.3200	6.1983	(0.489)	0	0	0
2014/02/24	R209	06/11/2014	8.99	Call	Bond Future	4,173.1700	4.1732	4,144.3200	4.1443	(0.691)	0	0	0
2014/02/24	R209	06/11/2014	9.00	Call	Bond Future	4,204.5700	4.2046	4,175.7100	4.1757	(0.686)	0	0	0
2014/02/24	R209	06/11/2014	9.01	Call	Bond Future	4,236.0900	4.2361	4,207.2200	4.2072	(0.682)	0	0	0
2014/02/24	R210	08/05/2014			Bond Future	158.5759	158.5759	159.1289	159.1289	0.349	0.0000	0.0000	719
2014/02/24	R210	08/05/2014	159.99	Put	Bond Future	1,414.0500	1.4141	861.1100	0.8611	(39.103)	0	0	0
2014/02/24	R210	08/05/2014	160.01	Put	Bond Future	1,434.0500	1.4341	881.1100	0.8811	(38.558)	0	0	0
2014/02/24	R210	08/05/2014	160.00	Put	Bond Future	1,424.0500	1.4241	871.1100	0.8711	(38.829)	0	0	0
2014/02/24	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R210	07/08/2014			Bond Future	160.9383	160.9383	161.4995	161.4995	0.349	0.0000	0.0000	0
2014/02/24	R210	07/08/2014	159.00	Call	Bond Future	1,938.3300	1.9383	2,499.4600	2.4995	28.949	0	0	0
2014/02/24	R210	07/08/2014	159.01	Call	Bond Future	1,928.3300	1.9283	2,489.4600	2.4895	29.099	0	0	0
2014/02/24	R210	07/08/2014	158.99	Call	Bond Future	1,948.3300	1.9483	2,509.4600	2.5095	28.801	0	0	0
2014/02/24	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R211	08/05/2014	130.00	Put	Bond Future	2,533.2800	2.5333	2,402.8900	2.4029	(5.147)	0	0	0
2014/02/24	R211	08/05/2014			Bond Future	127.4667	127.4667	127.5971	127.5971	0.102	0.0000	0.0000	390
2014/02/24	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R211	08/05/2014	129.99	Put	Bond Future	2,523.2800	2.5233	2,392.8900	2.3929	(5.167)	0	0	0
2014/02/24	R211	08/05/2014	130.01	Put	Bond Future	2,543.2800	2.5433	2,412.8900	2.4129	(5.127)	0	0	0
2014/02/24	R211	07/08/2014	127.99	Put	Bond Future	182.2400	0.1822	49.8400	0.0498	(72.651)	0	0	0
2014/02/24	R211	07/08/2014			Bond Future	127.8078	127.8078	127.9402	127.9402	0.104	0.0000	0.0000	0
2014/02/24	R211	07/08/2014	128.01	Put	Bond Future	202.2400	0.2022	69.8400	0.0698	(65.467)	0	0	0
2014/02/24	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/24	R211	07/08/2014	128.00	Put	Bond Future	192.2400	0.1922	59.8400	0.0598	(68.872)	0	0	0
2014/02/24	R212	08/05/2014			Bond Future	128.8931	128.8931	128.9745	128.9745	0.063	0.0000	0.0000	21,797
2014/02/24	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R212	08/05/2014	131.99	Put	Bond Future	3,096.9100	3.0969	3,015.5100	3.0155	(2.628)	0	0	0
2014/02/24	R212	08/05/2014	132.01	Put	Bond Future	3,116.9100	3.1169	3,035.5100	3.0355	(2.612)	0	0	0
2014/02/24	R212	08/05/2014	132.00	Put	Bond Future	3,106.9100	3.1069	3,025.5100	3.0255	(2.620)	0	0	0
2014/02/24	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R212	07/08/2014	128.99	Call	Bond Future	113.2600	0.1133	196.0100	0.1960	73.062	0	0	0
2014/02/24	R212	07/08/2014			Bond Future	129.1033	129.1033	129.1860	129.1860	0.064	0.0000	0.0000	0
2014/02/24	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R212	07/08/2014	129.00	Call	Bond Future	103.2600	0.1033	186.0100	0.1860	80.138	0	0	0
2014/02/24	R212	07/08/2014	129.01	Call	Bond Future	93.2600	0.0933	176.0100	0.1760	88.730	0	0	0
2014/02/24	R213	08/05/2014	7.65	Put	Bond Future	11,474.1500	11.4741	11,271.8100	11.2718	(1.763)	0	0	0
2014/02/24	R213	08/05/2014			Bond Future	9.0280	84.0216	9.0016	84.2194	(0.293)	0.0000	0.0000	21,730
2014/02/24	R213	08/05/2014	7.64	Put	Bond Future	11,558.8400	11.5588	11,356.5100	11.3565	(1.750)	0	0	0
2014/02/24	R213	08/05/2014	7.66	Put	Bond Future	11,389.6900	11.3897	11,187.3400	11.1873	(1.777)	0	0	0
2014/02/24	R213	08/05/2014	7.65	Call	Bond Future	193.2300	0.1932	188.7300	0.1887	(2.329)	0	0	0
2014/02/24	R213	08/05/2014	7.64	Call	Bond Future	188.2200	0.1882	183.7300	0.1837	(2.386)	0	0	0
2014/02/24	R213	08/05/2014	7.66	Call	Bond Future	198.3500	0.1984	193.8400	0.1938	(2.274)	0	0	0
2014/02/24	R213	07/08/2014	8.86	Call	Bond Future	3,360.2100	3.3602	3,414.4800	3.4145	1.615	0	0	0
2014/02/24	R213	07/08/2014			Bond Future	9.1112	85.2629	9.0838	85.4637	(0.300)	0.0000	0.0000	0
2014/02/24	R213	07/08/2014	8.84	Call	Bond Future	3,297.1300	3.2971	3,350.3400	3.3503	1.614	0	0	0
2014/02/24	R213	07/08/2014	8.85	Call	Bond Future	3,328.5800	3.3286	3,382.3200	3.3823	1.615	0	0	0
2014/02/24	R213	07/08/2014	8.84	Put	Bond Future	5,323.6800	5.3237	5,176.0700	5.1761	(2.773)	0	0	0
2014/02/24	R213	07/08/2014	8.86	Put	Bond Future	5,234.8300	5.2348	5,088.2800	5.0883	(2.800)	0	0	0
2014/02/24	R213	07/08/2014	8.85	Put	Bond Future	5,279.1200	5.2791	5,132.0400	5.1320	(2.786)	0	0	0
2014/02/24	R213	06/11/2014	8.84	Call	Bond Future	3,957.6100	3.9576	4,018.4800	4.0185	1.538	0	0	0
2014/02/24	R213	06/11/2014	8.85	Put	Bond Future	6,481.4200	6.4814	6,343.9100	6.3439	(2.122)	0	0	0
2014/02/24	R213	06/11/2014			Bond Future	9.1871	83.0724	9.1597	83.2712	(0.299)	0.0000	0.0000	0
2014/02/24	R213	06/11/2014	8.85	Call	Bond Future	3,988.3900	3.9884	4,049.7000	4.0497	1.537	0	0	0
2014/02/24	R213	06/11/2014	8.86	Call	Bond Future	4,019.3100	4.0193	4,081.0500	4.0811	1.536	0	0	0
2014/02/24	R213	06/11/2014	8.84	Put	Bond Future	6,526.2500	6.5263	6,388.3000	6.3883	(2.114)	0	0	0
2014/02/24	R213	06/11/2014	8.86	Put	Bond Future	6,436.8200	6.4368	6,299.7400	6.2997	(2.130)	0	0	0
2014/02/24	R214	08/05/2014			Bond Future	9.2322	74.3300	9.2212	74.4141	(0.119)	0.0000	0.0000	5,055
2014/02/24	R214	08/05/2014	9.00	Call	Bond Future	2,142.1900	2.1422	2,120.5800	2.1206	(1.009)	0	0	0
2014/02/24	R214	08/05/2014	8.99	Put	Bond Future	3,997.5700	3.9976	3,891.6500	3.8917	(2.650)	0	0	0
2014/02/24	R214	08/05/2014	9.01	Put	Bond Future	3,901.1800	3.9012	3,795.7100	3.7957	(2.704)	0	0	0
2014/02/24	R214	08/05/2014	9.00	Put	Bond Future	3,949.1800	3.9492	3,843.4700	3.8435	(2.677)	0	0	0
2014/02/24	R214	08/05/2014	9.01	Call	Bond Future	2,173.5400	2.1735	2,152.1700	2.1522	(0.983)	0	0	0
2014/02/24	R214	08/05/2014	8.99	Call	Bond Future	2,111.1000	2.1111	2,089.2800	2.0893	(1.034)	0	0	0
2014/02/24	R214	07/08/2014	9.54	Put	Bond Future	3,594.0900	3.5941	3,520.1700	3.5202	(2.057)	0	0	0
2014/02/24	R214	07/08/2014			Bond Future	9.3088	75.3349	9.2975	75.4203	(0.122)	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
2014/02/24	R214	07/08/2014	9.56	Put	Bond Future	3,529.7700	3.5298	3,456.3900	3.4564	(2.079)	0	0	0
2014/02/24	R214	07/08/2014	9.55	Put	Bond Future	3,561.8100	3.5618	3,488.1600	3.4882	(2.068)	0	0	0
2014/02/24	R214	07/08/2014	9.56	Call	Bond Future	5,377.2900	5.3773	5,389.3000	5.3893	0.223	0	0	0
2014/02/24	R214	07/08/2014	9.54	Call	Bond Future	5,297.4300	5.2974	5,308.9000	5.3089	0.217	0	0	0
2014/02/24	R214	07/08/2014	9.55	Call	Bond Future	5,337.3000	5.3373	5,349.0400	5.3490	0.220	0	0	0
2014/02/24	R214	06/11/2014	9.64	Call	Bond Future	6,285.7900	6.2858	6,304.1700	6.3042	0.292	0	0	0
2014/02/24	R214	06/11/2014			Bond Future	9.3789	73.2419	9.3678	73.3240	(0.118)	0.0000	0.0000	0
2014/02/24	R214	06/11/2014	9.65	Call	Bond Future	6,324.4300	6.3244	6,343.0200	6.3430	0.294	0	0	0
2014/02/24	R214	06/11/2014	9.66	Call	Bond Future	6,363.1500	6.3632	6,381.9400	6.3819	0.295	0	0	0
2014/02/24	R214	06/11/2014	9.64	Put	Bond Future	4,391.0300	4.3910	4,327.2600	4.3273	(1.452)	0	0	0
2014/02/24	R214	06/11/2014	9.66	Put	Bond Future	4,326.7200	4.3267	4,263.3600	4.2634	(1.464)	0	0	0
2014/02/24	R214	06/11/2014	9.65	Put	Bond Future	4,358.7700	4.3588	4,295.2100	4.2952	(1.458)	0	0	0
2014/02/24	R248	08/05/2014	9.04	Put	Bond Future	2,736.7600	2.7368	2,579.2800	2.5793	(5.754)	0	0	0
2014/02/24	R248	08/05/2014			Bond Future	9.3146	95.9532	9.2985	96.1106	(0.174)	0.0000	0.0000	13,552
2014/02/24	R248	08/05/2014	9.06	Put	Bond Future	2,532.6900	2.5327	2,375.2100	2.3752	(6.218)	0	0	0
2014/02/24	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R248	08/05/2014	9.05	Put	Bond Future	2,634.6300	2.6346	2,477.1500	2.4772	(5.977)	0	0	0
2014/02/24	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R248	07/08/2014			Bond Future	9.3943	97.2493	9.3776	97.4093	(0.178)	0.0000	0.0000	0
2014/02/24	R248	07/08/2014	9.65	Call	Bond Future	2,388.8200	2.3888	2,548.7400	2.5487	6.695	0	0	0
2014/02/24	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R248	07/08/2014	9.66	Call	Bond Future	2,480.0000	2.4800	2,639.9200	2.6399	6.448	0	0	0
2014/02/24	R248	07/08/2014	9.64	Call	Bond Future	2,297.4700	2.2975	2,457.3900	2.4574	6.961	0	0	0
2014/02/24	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R248	06/11/2014			Bond Future	9.4674	94.3660	9.4508	94.5226	(0.175)	0.0000	0.0000	0
2014/02/24	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R248	06/11/2014	9.72	Call	Bond Future	2,327.5800	2.3276	2,484.1300	2.4841	6.726	0	0	0
2014/02/24	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/24	R248	06/11/2014	9.73	Call	Bond Future	2,417.5600	2.4176	2,574.1100	2.5741	6.476	0	0	0
2014/02/24	R248	06/11/2014	9.74	Call	Bond Future	2,507.3700	2.5074	2,663.9200	2.6639	6.244	0	0	0
Total													408998