



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 25/02/2014 to 25/02/2014

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
2014/02/25	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	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	
2014/02/25	2025	08/05/2014			Bond Future	109.4524		109.4524	109.4450	109.4450	(0.007)	0.0000	0.0000	0
2014/02/25	2025	08/05/2014	110.99	Put	Bond Future	1,537.6200	1.5376	1,545.0300	1.5450	0.482	0	0	0	
2014/02/25	2025	08/05/2014	111.00	Put	Bond Future	1,547.6200	1.5476	1,555.0300	1.5550	0.479	0	0	0	
2014/02/25	2025	08/05/2014	111.01	Put	Bond Future	1,557.6200	1.5576	1,565.0300	1.5650	0.476	0	0	0	
2014/02/25	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2025	07/08/2014	109.01	Call	Bond Future	950.8200	0.9508	943.4000	0.9434	(0.780)	0	0	0	
2014/02/25	2025	07/08/2014			Bond Future	109.9608	109.9608	109.9534	109.9534	(0.007)	0.0000	0.0000	0	
2014/02/25	2025	07/08/2014	108.99	Call	Bond Future	970.8200	0.9708	963.4000	0.9634	(0.764)	0	0	0	
2014/02/25	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2025	07/08/2014	109.00	Call	Bond Future	960.8200	0.9608	953.4000	0.9534	(0.772)	0	0	0	
2014/02/25	2030	08/05/2014			Bond Future	9.0253	93.7086	8.9935	93.9572	(0.353)	0.0000	0.0000	1,681	
2014/02/25	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	50.9400	0.0509	100.000	0	0	0	
2014/02/25	2030	08/05/2014	8.99	Put	Bond Future	275.9500	0.2759	27.3300	0.0273	(90.096)	0	0	0	
2014/02/25	2030	08/05/2014	9.01	Put	Bond Future	119.5000	0.1195	0.0000	0.0000	(100.000)	0	0	0	
2014/02/25	2030	08/05/2014	9.00	Put	Bond Future	197.6800	0.1977	0.0000	0.0000	(100.000)	0	0	0	
2014/02/25	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	129.1200	0.1291	100.000	0	0	0	
2014/02/25	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2030	07/08/2014	8.99	Put	Bond Future	983.7800	0.9838	731.3400	0.7313	(25.660)	0	0	0	
2014/02/25	2030	07/08/2014			Bond Future	9.1175	91.0854	9.0846	91.3379	(0.361)	0.0000	0.0000	0	
2014/02/25	2030	07/08/2014	9.01	Put	Bond Future	828.4300	0.8284	575.9900	0.5760	(30.472)	0	0	0	
2014/02/25	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2030	07/08/2014	9.00	Put	Bond Future	906.0600	0.9061	653.6200	0.6536	(27.861)	0	0	0	
2014/02/25	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2030	06/11/2014			Bond Future	9.1954	92.5260	9.1617	92.7805	(0.366)	0.0000	0.0000	0	
2014/02/25	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2030	06/11/2014	8.99	Put	Bond Future	1,567.2900	1.5673	1,312.7800	1.3128	(16.239)	0	0	0	
2014/02/25	2030	06/11/2014	9.01	Put	Bond Future	1,412.9600	1.4130	1,158.4500	1.1584	(18.013)	0	0	0	
2014/02/25	2030	06/11/2014	9.00	Put	Bond Future	1,490.0800	1.4901	1,235.5700	1.2356	(17.080)	0	0	0	
2014/02/25	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2037	08/05/2014			Bond Future	9.2002	95.7471	9.1838	95.8936	(0.178)	0.0000	0.0000	5,914	
2014/02/25	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	2037	08/05/2014	9.38	Call	Bond Future	1,588.5600	1.5886	1,735.1100	1.7351	9.225	0	0	0	
2014/02/25	2037	08/05/2014	9.39	Call	Bond Future	1,675.6200	1.6756	1,822.1700	1.8222	8.746	0	0	0	
2014/02/25	2037	08/05/2014	9.37	Call	Bond Future	1,501.3600	1.5014	1,647.9100	1.6479	9.761	0	0	0	
2014/02/25	2037	07/08/2014	9.06	Put	Bond Future	2,031.1500	2.0312	1,882.3200	1.8823	(7.327)	0	0	0	
2014/02/25	2037	07/08/2014			Bond Future	9.2865	92.9036	9.2697	93.0524	(0.182)	0.0000	0.0000	3,280	
2014/02/25	2037	07/08/2014	9.05	Put	Bond Future	2,122.4500	2.1225	1,973.6200	1.9736	(7.012)	0	0	0	
2014/02/25	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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2014/02/25	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2037	07/08/2014	9.04	Put	Bond Future	2,213.8900	2.2139	2,065.0600	2.0651	(6.723)	0	0	0
2014/02/25	2037	06/11/2014	9.69	Call	Bond Future	2,799.9100	2.7999	2,949.0600	2.9491	5.327	0	0	0
2014/02/25	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2037	06/11/2014			Bond Future	9.3597	94.2558	9.3426	94.4049	(0.183)	0.0000	0.0000	0
2014/02/25	2037	06/11/2014	9.70	Call	Bond Future	2,882.5300	2.8825	3,031.6800	3.0317	5.174	0	0	0
2014/02/25	2037	06/11/2014	9.71	Call	Bond Future	2,965.0300	2.9650	3,114.1800	3.1142	5.030	0	0	0
2014/02/25	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2038	08/05/2014			Bond Future	108.6023	108.6023	108.5958	108.5958	(0.006)	0.0000	0.0000	57
2014/02/25	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2038	08/05/2014	108.99	Put	Bond Future	387.6600	0.3877	394.1600	0.3942	1.677	0	0	0
2014/02/25	2038	08/05/2014	109.01	Put	Bond Future	407.6600	0.4077	414.1600	0.4142	1.594	0	0	0
2014/02/25	2038	08/05/2014	109.00	Put	Bond Future	397.6600	0.3977	404.1600	0.4042	1.635	0	0	0
2014/02/25	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2038	07/08/2014			Bond Future	108.9577	108.9577	108.9512	108.9512	(0.006)	0.0000	0.0000	0
2014/02/25	2038	07/08/2014	106.00	Call	Bond Future	2,957.6800	2.9577	2,951.2000	2.9512	(0.219)	0	0	0
2014/02/25	2038	07/08/2014	106.01	Call	Bond Future	2,947.6800	2.9477	2,941.2000	2.9412	(0.220)	0	0	0
2014/02/25	2038	07/08/2014	105.99	Call	Bond Future	2,967.6800	2.9677	2,961.2000	2.9612	(0.218)	0	0	0
2014/02/25	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2046	08/05/2014			Bond Future	105.3585	105.3585	105.3522	105.3522	(0.006)	0.0000	0.0000	1,938
2014/02/25	2046	08/05/2014	104.35	Call	Bond Future	1,008.4600	1.0085	1,002.2300	1.0022	(0.618)	0	0	0
2014/02/25	2046	08/05/2014	104.36	Call	Bond Future	998.4600	0.9985	992.2300	0.9922	(0.624)	0	0	0
2014/02/25	2046	08/05/2014	104.34	Call	Bond Future	1,018.4600	1.0185	1,012.2300	1.0122	(0.612)	0	0	0
2014/02/25	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2046	07/08/2014			Bond Future	106.9280	106.9280	106.9218	106.9218	(0.006)	0.0000	0.0000	0
2014/02/25	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2046	07/08/2014	104.44	Call	Bond Future	2,488.0200	2.4880	2,481.7800	2.4818	(0.251)	0	0	0
2014/02/25	2046	07/08/2014	104.45	Call	Bond Future	2,478.0200	2.4780	2,471.7800	2.4718	(0.252)	0	0	0
2014/02/25	2046	07/08/2014	104.43	Call	Bond Future	2,498.0200	2.4980	2,491.7800	2.4918	(0.250)	0	0	0
2014/02/25	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2046	06/11/2014	104.45	Call	Bond Future	2,843.9500	2.8439	2,835.3700	2.8354	(0.302)	0	0	0
2014/02/25	2046	06/11/2014			Bond Future	107.2940	107.2940	107.2854	107.2854	(0.008)	0.0000	0.0000	0
2014/02/25	2046	06/11/2014	104.43	Call	Bond Future	2,863.9500	2.8639	2,855.3700	2.8554	(0.300)	0	0	0
2014/02/25	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2046	06/11/2014	104.44	Call	Bond Future	2,853.9500	2.8539	2,845.3700	2.8454	(0.301)	0	0	0

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2014/02/25	2050	08/05/2014	114.99	Put	Bond Future	1,336.7800	1.3368	1,343.5600	1.3436	0.507	0	0	0
2014/02/25	2050	08/05/2014			Bond Future	113.6532	113.6532	113.6464	113.6464	(0.006)	0.0000	0.0000	472
2014/02/25	2050	08/05/2014	115.01	Put	Bond Future	1,356.7800	1.3568	1,363.5600	1.3636	0.500	0	0	0
2014/02/25	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2050	08/05/2014	115.00	Put	Bond Future	1,346.7800	1.3468	1,353.5600	1.3536	0.503	0	0	0
2014/02/25	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2050	07/08/2014			Bond Future	113.9428	113.9428	113.9363	113.9363	(0.006)	0.0000	0.0000	0
2014/02/25	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	2050	07/08/2014	112.00	Call	Bond Future	1,942.7700	1.9428	1,936.2500	1.9363	(0.336)	0	0	0
2014/02/25	2050	07/08/2014	112.01	Call	Bond Future	1,932.7700	1.9328	1,926.2500	1.9263	(0.337)	0	0	0
2014/02/25	2050	07/08/2014	111.99	Call	Bond Future	1,952.7700	1.9528	1,946.2500	1.9463	(0.334)	0	0	0
2014/02/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	AL37	08/05/2014			Index Future	406.8470	406.8470	408.6720	408.6720	0.449	0.0000	0.0000	0
2014/02/25	AL37	07/08/2014			Index Future	412.8550	412.8550	414.7080	414.7080	0.449	0.0000	0.0000	0
2014/02/25	AL7T	08/05/2014			Index Future	477.1410	477.1410	479.8670	479.8670	0.571	0.0000	0.0000	1
2014/02/25	AL7T	07/08/2014			Index Future	484.1880	484.1880	486.9540	486.9540	0.571	0.0000	0.0000	0
2014/02/25	ALBI	08/05/2014			Index Future	435.9520	435.9520	437.7310	437.7310	0.408	0.0000	0.0000	728
2014/02/25	ALBI	07/08/2014			Index Future	442.3900	442.3900	444.1960	444.1960	0.408	0.0000	0.0000	0
2014/02/25	ALBI	06/11/2014			Index Future	449.3710	449.3710	451.1960	451.1960	0.406	0.0000	0.0000	0
2014/02/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	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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2014/02/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/25	EL28	08/05/2014	114.01	Call	Bond Future	514.5400	0.5145	507.4200	0.5074	(1.384)	0	0	0
2014/02/25	EL28	08/05/2014			Bond Future	114.5245	114.5245	114.5174	114.5174	(0.006)	0.0000	0.0000	0
2014/02/25	EL28	08/05/2014	113.99	Call	Bond Future	534.5400	0.5345	527.4200	0.5274	(1.332)	0	0	0
2014/02/25	EL28	08/05/2014	114.00	Call	Bond Future	524.5400	0.5245	517.4200	0.5174	(1.357)	0	0	0
2014/02/25	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	EL28	07/08/2014	114.00	Call	Bond Future	2,230.8100	2.2308	2,223.8800	2.2239	(0.311)	0	0	0
2014/02/25	EL28	07/08/2014			Bond Future	116.2308	116.2308	116.2239	116.2239	(0.006)	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
2014/02/25	EL28	07/08/2014	114.01	Call	Bond Future	2,220.8100	2.2208	2,213.8800	2.2139	(0.312)	0	0	0
2014/02/25	EL28	07/08/2014	113.99	Call	Bond Future	2,240.8100	2.2408	2,233.8800	2.2339	(0.309)	0	0	0
2014/02/25	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	ES33	08/05/2014	9.55	Put	Bond Future	1,996.2900	1.9963	1,912.8600	1.9129	(4.179)	0	0	0
2014/02/25	ES33	08/05/2014			Bond Future	9.8204	81.2546	9.8089	81.3381	(0.117)	0.0000	0.0000	6,292
2014/02/25	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	ES33	08/05/2014	9.54	Put	Bond Future	2,071.5800	2.0716	1,988.1500	1.9881	(4.027)	0	0	0
2014/02/25	ES33	08/05/2014	9.56	Put	Bond Future	1,921.1000	1.9211	1,837.6700	1.8377	(4.343)	0	0	0
2014/02/25	ES33	07/08/2014			Bond Future	9.9248	82.3469	9.9129	82.4317	(0.120)	0.0000	0.0000	0
2014/02/25	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	ES33	07/08/2014	10.14	Call	Bond Future	1,508.9600	1.5090	1,593.7300	1.5937	5.618	0	0	0
2014/02/25	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	ES33	07/08/2014	10.15	Call	Bond Future	1,578.0000	1.5780	1,662.7700	1.6628	5.372	0	0	0
2014/02/25	ES33	07/08/2014	10.16	Call	Bond Future	1,646.9500	1.6469	1,731.7200	1.7317	5.147	0	0	0
2014/02/25	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	ES33	06/11/2014			Bond Future	10.0236	79.8639	10.0115	79.9483	(0.120)	0.0000	0.0000	0
2014/02/25	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	ES33	06/11/2014	10.29	Call	Bond Future	1,831.7700	1.8318	1,916.1300	1.9161	4.605	0	0	0
2014/02/25	ES33	06/11/2014	10.30	Call	Bond Future	1,899.2300	1.8992	1,983.5900	1.9836	4.442	0	0	0
2014/02/25	ES33	06/11/2014	10.31	Call	Bond Future	1,966.5900	1.9666	2,050.9500	2.0509	4.290	0	0	0
2014/02/25	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	GOVI	08/05/2014			GOVI	434.8170	434.8170	436.6490	436.6490	0.421	0.0000	0.0000	298
2014/02/25	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	GOVI	08/05/2014	441.99	Put	GOVI	71,730.0000	7.1730	53,410.0000	5.3410	(25.540)	0	0	0
2014/02/25	GOVI	08/05/2014	442.01	Put	GOVI	71,930.0000	7.1930	53,610.0000	5.3610	(25.469)	0	0	0
2014/02/25	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	GOVI	08/05/2014	442.00	Put	GOVI	71,830.0000	7.1830	53,510.0000	5.3510	(25.505)	0	0	0
2014/02/25	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	GOVI	07/08/2014			GOVI	441.2380	441.2380	443.0970	443.0970	0.421	0.0000	0.0000	175
2014/02/25	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	GOVI	07/08/2014	459.99	Put	GOVI	187,520.0000	18.7520	168,930.0000	16.8930	(9.914)	0	0	0
2014/02/25	GOVI	07/08/2014	460.01	Put	GOVI	187,720.0000	18.7720	169,130.0000	16.9130	(9.903)	0	0	0
2014/02/25	GOVI	07/08/2014	460.00	Put	GOVI	187,620.0000	18.7620	169,030.0000	16.9030	(9.908)	0	0	0
2014/02/25	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	10,700.0000	1.0700	100.000	0	0	0
2014/02/25	GOVI	06/11/2014			GOVI	448.2010	448.2010	450.0800	450.0800	0.419	0.0000	0.0000	0
2014/02/25	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	10,900.0000	1.0900	100.000	0	0	0
2014/02/25	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	10,800.0000	1.0800	100.000	0	0	0
2014/02/25	GOVI	06/11/2014	448.99	Put	GOVI	7,890.0000	0.7890	0.0000	0.0000	(100.000)	0	0	0
2014/02/25	GOVI	06/11/2014	449.01	Put	GOVI	8,090.0000	0.8090	0.0000	0.0000	(100.000)	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
2014/02/25	GOVI	06/11/2014	449.00	Put	GOVI	7,990.0000	0.7990	0.0000	0.0000	(100.000)	0	0	0
2014/02/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/25	IGOV	08/05/2014			Index Future	200.2260	200.2260	200.2120	200.2120	(0.007)	0.0000	0.0000	1,266
2014/02/25	IGOV	07/08/2014			Index Future	203.2070	203.2070	203.1930	203.1930	(0.007)	0.0000	0.0000	90
2014/02/25	IGOV	06/11/2014			Index Future	206.4380	206.4380	206.4190	206.4190	(0.009)	0.0000	0.0000	0
2014/02/25	ILBI	08/05/2014			Index Future	542.1510	542.1510	542.1170	542.1170	(0.006)	0.0000	0.0000	0
2014/02/25	ILBI	07/08/2014			Index Future	550.0030	550.0030	549.9670	549.9670	(0.007)	0.0000	0.0000	210
2014/02/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/02/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/02/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/25	JBAF	19/03/2014			Jibar Tradeable Future	5.7600	94.2400	5.7500	94.2500	(0.174)	0.0000	0.0000	4,000
2014/02/25	JBAF	16/04/2014			Jibar Tradeable Future	6.0000	94.0000	5.9400	94.0600	(1.000)	0.0000	0.0000	0
2014/02/25	JBAF	21/05/2014			Jibar Tradeable Future	6.1000	93.9000	6.0400	93.9600	(0.984)	0.0000	0.0000	4,000
2014/02/25	JBAF	18/06/2014			Jibar Tradeable Future	6.4700	93.5300	6.3600	93.6400	(1.700)	0.0000	0.0000	2,455
2014/02/25	JBAF	16/07/2014			Jibar Tradeable Future	6.5700	93.4300	6.4600	93.5400	(1.674)	0.0000	0.0000	1,000
2014/02/25	JBAF	20/08/2014			Jibar Tradeable Future	6.8900	93.1100	6.7300	93.2700	(2.322)	0.0000	0.0000	0
2014/02/25	JBAF	17/09/2014			Jibar Tradeable Future	6.9900	93.0100	6.8300	93.1700	(2.289)	0.0000	0.0000	1,900
2014/02/25	JBAF	17/12/2014			Jibar Tradeable Future	7.5800	92.4200	7.4100	92.5900	(2.243)	0.0000	0.0000	0
2014/02/25	JBAF	18/03/2015			Jibar Tradeable Future	7.8000	92.2000	7.6700	92.3300	(1.667)	0.0000	0.0000	2,850
2014/02/25	JBAF	17/06/2015			Jibar Tradeable Future	7.9600	92.0400	7.8100	92.1900	(1.884)	0.0000	0.0000	5,200
2014/02/25	JBAF	16/09/2015			Jibar Tradeable Future	8.1000	91.9000	7.9600	92.0400	(1.728)	0.0000	0.0000	0
2014/02/25	JBAF	15/12/2015			Jibar Tradeable Future	8.2400	91.7600	8.1000	91.9000	(1.699)	0.0000	0.0000	0
2014/02/25	R023	08/05/2014			Bond Future	8.6267	96.2095	8.5222	96.8258	(1.212)	0.0000	0.0000	12,886
2014/02/25	R023	08/05/2014	7.60	Call	Bond Future	317.6400	0.3176	394.7600	0.3948	24.279	0	0	0
2014/02/25	R023	08/05/2014	7.61	Call	Bond Future	325.0500	0.3251	403.6400	0.4036	24.178	0	0	0
2014/02/25	R023	08/05/2014	7.59	Put	Bond Future	6,655.4700	6.6555	6,114.8400	6.1148	(8.123)	0	0	0
2014/02/25	R023	08/05/2014	7.61	Put	Bond Future	6,542.7000	6.5427	6,005.0000	6.0050	(8.218)	0	0	0
2014/02/25	R023	08/05/2014	7.60	Put	Bond Future	6,598.9900	6.5990	6,059.8200	6.0598	(8.170)	0	0	0
2014/02/25	R023	08/05/2014	7.59	Call	Bond Future	310.3700	0.3104	386.0300	0.3860	24.377	0	0	0
2014/02/25	R023	07/08/2014	8.51	Call	Bond Future	2,517.5000	2.5175	2,800.0300	2.8000	11.223	0	0	0
2014/02/25	R023	07/08/2014			Bond Future	8.7328	97.5177	8.6238	98.1439	(1.248)	0.0000	0.0000	0
2014/02/25	R023	07/08/2014	8.49	Call	Bond Future	2,467.4700	2.4675	2,746.3000	2.7463	11.300	0	0	0
2014/02/25	R023	07/08/2014	8.50	Call	Bond Future	2,492.4100	2.4924	2,773.0900	2.7731	11.261	0	0	0

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2014/02/25	R023	07/08/2014	8.49	Put	Bond Future	3,869.9100	3.8699	3,522.5500	3.5225	(8.976)	0	0	0
2014/02/25	R023	07/08/2014	8.51	Put	Bond Future	3,803.4400	3.8034	3,459.7800	3.4598	(9.036)	0	0	0
2014/02/25	R023	07/08/2014	8.50	Put	Bond Future	3,836.5800	3.8366	3,491.0700	3.4911	(9.006)	0	0	0
2014/02/25	R023	06/11/2014			Bond Future	8.8316	95.1375	8.7183	95.7715	(1.283)	0.0000	0.0000	0
2014/02/25	R023	06/11/2014	8.59	Put	Bond Future	4,368.2300	4.3682	4,027.4100	4.0274	(7.802)	0	0	0
2014/02/25	R023	06/11/2014	8.61	Put	Bond Future	4,304.8900	4.3049	3,967.2000	3.9672	(7.844)	0	0	0
2014/02/25	R023	06/11/2014	8.59	Call	Bond Future	3,009.8400	3.0098	3,303.0400	3.3030	9.741	0	0	0
2014/02/25	R023	06/11/2014	8.60	Put	Bond Future	4,336.4800	4.3365	3,997.2300	3.9972	(7.823)	0	0	0
2014/02/25	R023	06/11/2014	8.60	Call	Bond Future	3,034.8000	3.0348	3,329.5700	3.3296	9.713	0	0	0
2014/02/25	R023	06/11/2014	8.61	Call	Bond Future	3,059.8800	3.0599	3,356.2100	3.3562	9.684	0	0	0
2014/02/25	R157	08/05/2014	5.20	Call	Bond Future	1.7100	0.0017	2.8400	0.0028	66.082	0	0	0
2014/02/25	R157	08/05/2014			Bond Future	7.4956	109.6575	7.3349	109.8703	(2.145)	0.0000	0.0000	22,526
2014/02/25	R157	08/05/2014	5.21	Call	Bond Future	1.7700	0.0018	2.9400	0.0029	66.102	0	0	0
2014/02/25	R157	08/05/2014	5.19	Call	Bond Future	1.6500	0.0017	2.7400	0.0027	66.061	0	0	0
2014/02/25	R157	08/05/2014	5.20	Put	Bond Future	3,098.0400	3.0980	2,886.3300	2.8863	(6.834)	0	0	0
2014/02/25	R157	08/05/2014	5.19	Put	Bond Future	3,111.7400	3.1117	2,899.9900	2.9000	(6.805)	0	0	0
2014/02/25	R157	08/05/2014	5.21	Put	Bond Future	3,084.3400	3.0843	2,872.6700	2.8727	(6.863)	0	0	0
2014/02/25	R157	07/08/2014	6.76	Put	Bond Future	1,398.4000	1.3984	1,234.5200	1.2345	(11.719)	0	0	0
2014/02/25	R157	07/08/2014			Bond Future	7.8606	111.2780	7.6597	111.4942	(2.556)	0.0000	0.0000	6,000
2014/02/25	R157	07/08/2014	6.75	Put	Bond Future	1,406.8900	1.4069	1,242.5500	1.2425	(11.681)	0	0	0
2014/02/25	R157	07/08/2014	6.74	Call	Bond Future	201.4900	0.2015	252.8200	0.2528	25.475	0	0	0
2014/02/25	R157	07/08/2014	6.75	Call	Bond Future	203.9000	0.2039	255.6900	0.2557	25.400	0	0	0
2014/02/25	R157	07/08/2014	6.76	Call	Bond Future	206.3300	0.2063	258.5800	0.2586	25.324	0	0	0
2014/02/25	R157	07/08/2014	6.74	Put	Bond Future	1,415.4000	1.4154	1,250.6000	1.2506	(11.643)	0	0	0
2014/02/25	R157	06/11/2014	6.19	Put	Bond Future	1,910.0100	1.9100	1,725.7000	1.7257	(9.650)	0	0	0
2014/02/25	R157	06/11/2014			Bond Future	8.3287	106.2214	8.0667	106.4386	(3.146)	0.0000	0.0000	0
2014/02/25	R157	06/11/2014	6.21	Put	Bond Future	1,895.3400	1.8953	1,711.5500	1.7116	(9.697)	0	0	0
2014/02/25	R157	06/11/2014	6.20	Put	Bond Future	1,902.6700	1.9027	1,718.6200	1.7186	(9.673)	0	0	0
2014/02/25	R157	06/11/2014	6.21	Call	Bond Future	117.7800	0.1178	151.1900	0.1512	28.366	0	0	0
2014/02/25	R157	06/11/2014	6.19	Call	Bond Future	115.4400	0.1154	148.3300	0.1483	28.491	0	0	0
2014/02/25	R157	06/11/2014	6.20	Call	Bond Future	116.6100	0.1166	149.7600	0.1498	28.428	0	0	0
2014/02/25	R186	08/05/2014	8.75	Put	Bond Future	2,811.3200	2.8113	2,481.5400	2.4815	(11.730)	0	0	0
2014/02/25	R186	08/05/2014	7.50	Put	Bond Future	10,841.4200	10.8414	10,207.4700	10.2075	(5.847)	0	0	0
2014/02/25	R186	08/05/2014	8.25	Put	Bond Future	5,298.7800	5.2988	4,820.6500	4.8206	(9.023)	0	0	0
2014/02/25	R186	08/05/2014			Bond Future	8.6942	117.7725	8.6108	118.4671	(0.960)	0.0000	0.0000	51,204
2014/02/25	R186	08/05/2014	7.09	Put	Bond Future	14,555.3300	14.5553	13,883.7300	13.8837	(4.614)	0	0	0
2014/02/25	R186	08/05/2014	9.10	Call	Bond Future	4,960.4300	4.9604	5,425.0300	5.4250	9.366	0	0	0
2014/02/25	R186	08/05/2014	9.25	Put	Bond Future	1,306.2300	1.3062	1,114.1200	1.1141	(14.707)	0	0	10,000
2014/02/25	R186	08/05/2014	9.75	Put	Bond Future	530.0600	0.5301	435.4300	0.4354	(17.853)	0	0	6,000
2014/02/25	R186	08/05/2014	8.80	Put	Bond Future	2,619.9500	2.6200	2,305.1100	2.3051	(12.017)	0	0	900
2014/02/25	R186	08/05/2014	7.10	Call	Bond Future	107.4100	0.1074	131.0100	0.1310	21.972	0	0	0
2014/02/25	R186	08/05/2014	9.00	Put	Bond Future	1,949.3600	1.9494	1,692.2500	1.6922	(13.189)	0	0	400
2014/02/25	R186	08/05/2014	7.11	Call	Bond Future	110.5900	0.1106	134.8100	0.1348	21.901	0	0	0
2014/02/25	R186	08/05/2014	9.75	Call	Bond Future	8,822.8500	8.8228	9,422.8100	9.4228	6.800	0	0	0
2014/02/25	R186	08/05/2014	8.50	Call	Bond Future	2,300.1200	2.3001	2,589.2900	2.5893	12.572	0	0	900
2014/02/25	R186	08/05/2014	7.09	Call	Bond Future	104.3100	0.1043	127.3000	0.1273	22.040	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
2014/02/25	R186	08/05/2014	9.10	Put	Bond Future	1,667.7300	1.6677	1,437.7400	1.4377	(13.791)	0	0	1,500
2014/02/25	R186	08/05/2014	9.25	Call	Bond Future	5,782.1600	5.7822	6,284.6400	6.2846	8.690	0	0	0
2014/02/25	R186	08/05/2014	8.80	Call	Bond Future	3,491.3500	3.4913	3,871.1000	3.8711	10.877	0	0	0
2014/02/25	R186	08/05/2014	8.25	Call	Bond Future	1,533.6600	1.5337	1,750.1200	1.7501	14.114	0	0	10,000
2014/02/25	R186	08/05/2014	7.11	Put	Bond Future	14,366.2400	14.3662	13,695.8700	13.6959	(4.666)	0	0	0
2014/02/25	R186	08/05/2014	8.75	Call	Bond Future	3,271.9200	3.2719	3,636.7300	3.6367	11.150	0	0	6,000
2014/02/25	R186	08/05/2014	7.50	Call	Bond Future	315.2200	0.3152	375.8600	0.3759	19.237	0	0	1,933
2014/02/25	R186	08/05/2014	8.50	Put	Bond Future	3,925.3100	3.9253	3,519.8900	3.5199	(10.328)	0	0	1,933
2014/02/25	R186	08/05/2014	7.10	Put	Bond Future	14,460.6900	14.4607	13,789.7000	13.7897	(4.640)	0	0	0
2014/02/25	R186	08/05/2014	9.00	Call	Bond Future	4,443.1700	4.4432	4,880.6500	4.8806	9.846	0	0	0
2014/02/25	R186	07/08/2014	8.31	Call	Bond Future	2,733.7800	2.7338	2,996.5000	2.9965	9.610	0	0	0
2014/02/25	R186	07/08/2014			Bond Future	8.7881	114.2190	8.7015	114.9241	(0.986)	0.0000	0.0000	0
2014/02/25	R186	07/08/2014	8.92	Put	Bond Future	3,904.3100	3.9043	3,587.7300	3.5877	(8.108)	0	0	840
2014/02/25	R186	07/08/2014	8.29	Call	Bond Future	2,673.5400	2.6735	2,932.2000	2.9322	9.675	0	0	0
2014/02/25	R186	07/08/2014	8.30	Call	Bond Future	2,703.5500	2.7036	2,964.2400	2.9642	9.643	0	0	0
2014/02/25	R186	07/08/2014	8.29	Put	Bond Future	6,813.4400	6.8134	6,367.0100	6.3670	(6.552)	0	0	0
2014/02/25	R186	07/08/2014	8.92	Call	Bond Future	4,966.3300	4.9663	5,354.8400	5.3548	7.823	0	0	0
2014/02/25	R186	07/08/2014	8.31	Put	Bond Future	6,703.4000	6.7034	6,261.0300	6.2610	(6.599)	0	0	0
2014/02/25	R186	07/08/2014	8.30	Put	Bond Future	6,758.2700	6.7583	6,313.8700	6.3139	(6.576)	0	0	0
2014/02/25	R186	06/11/2014	8.14	Call	Bond Future	2,994.7300	2.9947	3,243.0600	3.2431	8.292	0	0	0
2014/02/25	R186	06/11/2014	8.15	Put	Bond Future	8,956.5400	8.9565	8,492.8900	8.4929	(5.177)	0	0	0
2014/02/25	R186	06/11/2014			Bond Future	8.8713	116.0248	8.7818	116.7384	(1.009)	0.0000	0.0000	0
2014/02/25	R186	06/11/2014	9.17	Call	Bond Future	6,698.6800	6.6987	7,117.1600	7.1172	6.247	0	0	0
2014/02/25	R186	06/11/2014	8.15	Call	Bond Future	3,022.3700	3.0224	3,272.3300	3.2723	8.270	0	0	0
2014/02/25	R186	06/11/2014	8.16	Call	Bond Future	3,050.1600	3.0502	3,301.7500	3.3018	8.248	0	0	0
2014/02/25	R186	06/11/2014	9.17	Put	Bond Future	4,362.6000	4.3626	4,067.4700	4.0675	(6.765)	0	0	2,010
2014/02/25	R186	06/11/2014	8.14	Put	Bond Future	9,014.2100	9.0142	8,548.9300	8.5489	(5.162)	0	0	0
2014/02/25	R186	06/11/2014	8.16	Put	Bond Future	8,899.1100	8.8991	8,437.0900	8.4371	(5.192)	0	0	0
2014/02/25	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R197	08/05/2014			Bond Future	273.2534	273.2534	273.2344	273.2344	(0.007)	0.0000	0.0000	2,049
2014/02/25	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R197	08/05/2014	250.01	Call	Bond Future	23,243.4000	23.2434	23,224.4300	23.2244	(0.082)	0	0	0
2014/02/25	R197	08/05/2014	249.99	Call	Bond Future	23,263.4000	23.2634	23,244.4300	23.2444	(0.082)	0	0	0
2014/02/25	R197	08/05/2014	250.00	Call	Bond Future	23,253.4000	23.2534	23,234.4300	23.2344	(0.082)	0	0	0
2014/02/25	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R197	07/08/2014			Bond Future	271.5208	271.5208	271.5022	271.5022	(0.007)	0.0000	0.0000	0
2014/02/25	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R197	07/08/2014	270.00	Call	Bond Future	1,520.8000	1.5208	1,502.2000	1.5022	(1.223)	0	0	0
2014/02/25	R197	07/08/2014	270.01	Call	Bond Future	1,510.8000	1.5108	1,492.2000	1.4922	(1.231)	0	0	0
2014/02/25	R197	07/08/2014	269.99	Call	Bond Future	1,530.8000	1.5308	1,512.2000	1.5122	(1.215)	0	0	0
2014/02/25	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R201	08/05/2014			Bond Future	6.8817	104.5176	6.7365	104.6038	(2.110)	0.0000	0.0000	0
2014/02/25	R201	08/05/2014	4.75	Call	Bond Future	3.1000	0.0031	4.4500	0.0045	43.548	0	0	0
2014/02/25	R201	08/05/2014	4.76	Call	Bond Future	3.1900	0.0032	4.5800	0.0046	43.574	0	0	0
2014/02/25	R201	08/05/2014	4.74	Call	Bond Future	3.0100	0.0030	4.3300	0.0043	43.854	0	0	0

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2014/02/25	R201	08/05/2014	4.76	Put	Bond Future	1,274.6100	1.2746	1,189.8800	1.1899	(6.648)	0	0	0
2014/02/25	R201	08/05/2014	4.75	Put	Bond Future	1,280.5800	1.2806	1,195.8100	1.1958	(6.620)	0	0	0
2014/02/25	R201	08/05/2014	4.74	Put	Bond Future	1,286.5500	1.2866	1,201.7500	1.2017	(6.591)	0	0	0
2014/02/25	R201	07/08/2014	5.31	Put	Bond Future	805.7800	0.8058	728.7100	0.7287	(9.565)	0	0	0
2014/02/25	R201	07/08/2014			Bond Future	7.4676	101.6506	7.2214	101.7382	(3.296)	0.0000	0.0000	0
2014/02/25	R201	07/08/2014	5.30	Put	Bond Future	808.9900	0.8090	731.8200	0.7318	(9.539)	0	0	0
2014/02/25	R201	07/08/2014	5.31	Call	Bond Future	33.3500	0.0334	43.8100	0.0438	31.364	0	0	0
2014/02/25	R201	07/08/2014	5.29	Call	Bond Future	32.5700	0.0326	42.8300	0.0428	31.501	0	0	0
2014/02/25	R201	07/08/2014	5.30	Call	Bond Future	32.9600	0.0330	43.3200	0.0433	31.432	0	0	0
2014/02/25	R201	07/08/2014	5.29	Put	Bond Future	812.2100	0.8122	734.9400	0.7349	(9.514)	0	0	0
2014/02/25	R202	08/05/2014	215.00	Call	Bond Future	3,651.4300	3.6514	3,612.9600	3.6130	(1.054)	0	0	0
2014/02/25	R202	08/05/2014			Bond Future	212.3110	212.3110	212.2974	212.2974	(0.006)	0.0000	0.0000	44,448
2014/02/25	R202	08/05/2014	215.01	Call	Bond Future	3,647.4100	3.6474	3,608.9500	3.6089	(1.054)	0	0	0
2014/02/25	R202	08/05/2014	214.99	Put	Bond Future	6,334.4800	6.3345	6,309.6000	6.3096	(0.393)	0	0	0
2014/02/25	R202	08/05/2014	215.01	Put	Bond Future	6,346.4400	6.3464	6,321.5800	6.3216	(0.392)	0	0	0
2014/02/25	R202	08/05/2014	214.99	Call	Bond Future	3,655.4500	3.6555	3,616.9700	3.6170	(1.053)	0	0	0
2014/02/25	R202	08/05/2014	215.00	Put	Bond Future	6,340.4600	6.3405	6,315.5900	6.3156	(0.392)	0	0	0
2014/02/25	R202	07/08/2014	207.99	Call	Bond Future	9,497.1900	9.4972	9,467.9300	9.4679	(0.308)	0	0	0
2014/02/25	R202	07/08/2014	208.00	Put	Bond Future	5,099.9700	5.1000	5,084.2400	5.0842	(0.308)	0	0	0
2014/02/25	R202	07/08/2014			Bond Future	212.3914	212.3914	212.3779	212.3779	(0.006)	0.0000	0.0000	0
2014/02/25	R202	07/08/2014	207.99	Put	Bond Future	5,095.7800	5.0958	5,080.0500	5.0800	(0.309)	0	0	0
2014/02/25	R202	07/08/2014	208.01	Put	Bond Future	5,104.1600	5.1042	5,088.4300	5.0884	(0.308)	0	0	0
2014/02/25	R202	07/08/2014	208.00	Call	Bond Future	9,491.3800	9.4914	9,462.1200	9.4621	(0.308)	0	0	0
2014/02/25	R202	07/08/2014	208.01	Call	Bond Future	9,485.5700	9.4856	9,456.3100	9.4563	(0.308)	0	0	0
2014/02/25	R203	08/05/2014	5.74	Call	Bond Future	3.9600	0.0040	6.4800	0.0065	63.636	0	0	0
2014/02/25	R203	08/05/2014	5.76	Call	Bond Future	4.2600	0.0043	6.9400	0.0069	62.911	0	0	0
2014/02/25	R203	08/05/2014	6.84	Call	Bond Future	107.6400	0.1076	152.4600	0.1525	41.639	0	0	29
2014/02/25	R203	08/05/2014	7.40	Put	Bond Future	2,243.2000	2.2432	1,904.4000	1.9044	(15.103)	0	0	0
2014/02/25	R203	08/05/2014			Bond Future	8.0407	101.9074	7.8835	102.3634	(1.956)	0.0000	0.0000	16,972
2014/02/25	R203	08/05/2014	5.76	Put	Bond Future	6,874.5900	6.8746	6,421.2600	6.4213	(6.594)	0	0	0
2014/02/25	R203	08/05/2014	6.84	Put	Bond Future	3,654.8700	3.6549	3,243.6800	3.2437	(11.250)	0	0	0
2014/02/25	R203	08/05/2014	5.75	Put	Bond Future	6,905.8200	6.9058	6,452.4000	6.4524	(6.566)	0	0	0
2014/02/25	R203	08/05/2014	5.74	Put	Bond Future	6,937.0500	6.9371	6,483.5600	6.4836	(6.537)	0	0	0
2014/02/25	R203	08/05/2014	7.40	Call	Bond Future	369.2000	0.3692	486.4100	0.4864	31.747	0	0	16
2014/02/25	R203	08/05/2014	5.75	Call	Bond Future	4.1100	0.0041	6.7000	0.0067	63.017	0	0	0
2014/02/25	R203	07/08/2014	7.30	Call	Bond Future	573.7400	0.5737	698.8800	0.6989	21.811	0	0	0
2014/02/25	R203	07/08/2014			Bond Future	8.2265	103.4133	8.0546	103.8762	(2.090)	0.0000	0.0000	0
2014/02/25	R203	07/08/2014	7.31	Call	Bond Future	580.8300	0.5808	707.1000	0.7071	21.740	0	0	0
2014/02/25	R203	07/08/2014	6.84	Put	Bond Future	4,122.5800	4.1226	3,738.7900	3.7388	(9.309)	0	0	0
2014/02/25	R203	07/08/2014	7.29	Put	Bond Future	3,120.6200	3.1206	2,781.7700	2.7818	(10.858)	0	0	0
2014/02/25	R203	07/08/2014	7.31	Put	Bond Future	3,079.3600	3.0794	2,742.7600	2.7428	(10.931)	0	0	0
2014/02/25	R203	07/08/2014	7.29	Call	Bond Future	566.7100	0.5667	690.7300	0.6907	21.884	0	0	0
2014/02/25	R203	07/08/2014	7.30	Put	Bond Future	3,099.9500	3.1000	2,762.2200	2.7622	(10.895)	0	0	0
2014/02/25	R203	07/08/2014	6.84	Call	Bond Future	312.7200	0.3127	391.8000	0.3918	25.288	0	0	46
2014/02/25	R203	06/11/2014	6.86	Call	Bond Future	471.8000	0.4718	568.2500	0.5683	20.443	0	0	0
2014/02/25	R203	06/11/2014			Bond Future	8.4105	100.8822	8.2223	101.3502	(2.239)	0.0000	0.0000	0

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2014/02/25	R203	06/11/2014	6.98	Call	Bond Future	532.2300	0.5322	638.0100	0.6380	19.875	0	0	14
2014/02/25	R203	06/11/2014	6.84	Call	Bond Future	462.2700	0.4623	557.2100	0.5572	20.538	0	0	45
2014/02/25	R203	06/11/2014	6.85	Call	Bond Future	467.0200	0.4670	562.7100	0.5627	20.489	0	0	0
2014/02/25	R203	06/11/2014	6.98	Put	Bond Future	4,157.6800	4.1577	3,795.5000	3.7955	(8.711)	0	0	0
2014/02/25	R203	06/11/2014	6.84	Put	Bond Future	4,451.3000	4.4513	4,078.2800	4.0783	(8.380)	0	0	0
2014/02/25	R203	06/11/2014	6.86	Put	Bond Future	4,408.7900	4.4088	4,037.2800	4.0373	(8.427)	0	0	0
2014/02/25	R203	06/11/2014	6.85	Put	Bond Future	4,430.0300	4.4300	4,057.7600	4.0578	(8.403)	0	0	0
2014/02/25	R204	08/05/2014			Bond Future	8.2605	102.1476	8.1323	102.6295	(1.552)	0.0000	0.0000	30,006
2014/02/25	R204	08/05/2014	6.05	Call	Bond Future	6.9000	0.0069	10.1300	0.0101	46.812	0	0	0
2014/02/25	R204	08/05/2014	6.06	Call	Bond Future	7.1500	0.0072	10.4800	0.0105	46.573	0	0	0
2014/02/25	R204	08/05/2014	6.04	Call	Bond Future	6.6600	0.0067	9.7900	0.0098	46.997	0	0	0
2014/02/25	R204	08/05/2014	6.05	Put	Bond Future	8,731.6500	8.7316	8,252.9400	8.2529	(5.482)	0	0	0
2014/02/25	R204	08/05/2014	6.04	Put	Bond Future	8,772.9600	8.7730	8,294.1500	8.2941	(5.458)	0	0	0
2014/02/25	R204	08/05/2014	6.06	Put	Bond Future	8,690.3600	8.6904	8,211.7500	8.2117	(5.507)	0	0	0
2014/02/25	R204	07/08/2014			Bond Future	8.4173	99.6236	8.2801	100.1128	(1.630)	0.0000	0.0000	0
2014/02/25	R204	07/08/2014	7.44	Put	Bond Future	4,213.3500	4.2133	3,844.8800	3.8449	(8.745)	0	0	0
2014/02/25	R204	07/08/2014	7.46	Put	Bond Future	4,156.9100	4.1569	3,790.8200	3.7908	(8.807)	0	0	0
2014/02/25	R204	07/08/2014	7.45	Put	Bond Future	4,185.0800	4.1851	3,817.8000	3.8178	(8.776)	0	0	0
2014/02/25	R204	07/08/2014	7.78	Call	Bond Future	1,010.0400	1.0100	1,173.8100	1.1738	16.214	0	0	0
2014/02/25	R204	07/08/2014	7.46	Call	Bond Future	680.7500	0.6808	803.8700	0.8039	18.086	0	0	0
2014/02/25	R204	07/08/2014	7.44	Call	Bond Future	662.9800	0.6630	783.7200	0.7837	18.212	0	0	0
2014/02/25	R204	07/08/2014	7.78	Put	Bond Future	3,307.7000	3.3077	2,982.2600	2.9823	(9.839)	0	0	530
2014/02/25	R204	07/08/2014	7.45	Call	Bond Future	671.8200	0.6718	793.7500	0.7938	18.149	0	0	0
2014/02/25	R204	06/11/2014	7.99	Put	Bond Future	3,525.6100	3.5256	3,224.8800	3.2249	(8.530)	0	0	1,270
2014/02/25	R204	06/11/2014			Bond Future	8.5620	101.1983	8.4154	101.6931	(1.712)	0.0000	0.0000	0
2014/02/25	R204	06/11/2014	6.99	Put	Bond Future	6,092.0500	6.0921	5,695.4800	5.6955	(6.510)	0	0	0
2014/02/25	R204	06/11/2014	7.01	Put	Bond Future	6,033.0600	6.0331	5,638.0800	5.6381	(6.547)	0	0	0
2014/02/25	R204	06/11/2014	6.99	Call	Bond Future	622.2800	0.6223	720.4900	0.7205	15.782	0	0	0
2014/02/25	R204	06/11/2014	7.00	Put	Bond Future	6,062.5300	6.0625	5,666.7500	5.6667	(6.528)	0	0	0
2014/02/25	R204	06/11/2014	7.99	Call	Bond Future	1,577.2300	1.5772	1,771.2800	1.7713	12.303	0	0	0
2014/02/25	R204	06/11/2014	7.00	Call	Bond Future	628.7100	0.6287	727.7100	0.7277	15.747	0	0	0
2014/02/25	R204	06/11/2014	7.01	Call	Bond Future	635.1900	0.6352	734.9900	0.7350	15.712	0	0	0
2014/02/25	R207	08/05/2014	6.19	Put	Bond Future	10,222.6400	10.2226	9,790.5600	9.7906	(4.227)	0	0	0
2014/02/25	R207	08/05/2014	6.21	Put	Bond Future	10,125.9100	10.1259	9,694.0100	9.6940	(4.265)	0	0	0
2014/02/25	R207	08/05/2014			Bond Future	8.4223	97.1433	8.3214	97.5780	(1.198)	0.0000	0.0000	19,048
2014/02/25	R207	08/05/2014	6.20	Put	Bond Future	10,174.2600	10.1743	9,742.2700	9.7423	(4.246)	0	0	0
2014/02/25	R207	08/05/2014	6.20	Call	Bond Future	8.1300	0.0081	10.8400	0.0108	33.333	0	0	0
2014/02/25	R207	08/05/2014	6.21	Call	Bond Future	8.4200	0.0084	11.2200	0.0112	33.254	0	0	0
2014/02/25	R207	08/05/2014	6.19	Call	Bond Future	7.8500	0.0079	10.4700	0.0105	33.376	0	0	0
2014/02/25	R207	07/08/2014	7.69	Call	Bond Future	884.2400	0.8842	1,002.4000	1.0024	13.363	0	0	0
2014/02/25	R207	07/08/2014	7.70	Put	Bond Future	4,535.9800	4.5360	4,213.9600	4.2140	(7.099)	0	0	0
2014/02/25	R207	07/08/2014			Bond Future	8.5634	94.9374	8.4565	95.3787	(1.247)	0.0000	0.0000	0
2014/02/25	R207	07/08/2014	7.70	Call	Bond Future	895.4500	0.8955	1,014.7200	1.0147	13.320	0	0	0
2014/02/25	R207	07/08/2014	7.71	Call	Bond Future	906.7700	0.9068	1,027.1500	1.0272	13.276	0	0	0
2014/02/25	R207	07/08/2014	7.69	Put	Bond Future	4,567.9300	4.5679	4,244.8000	4.2448	(7.074)	0	0	0
2014/02/25	R207	07/08/2014	7.71	Put	Bond Future	4,504.1600	4.5042	4,183.2500	4.1832	(7.125)	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
2014/02/25	R207	06/11/2014	7.36	Put	Bond Future	6,306.2100	6.3062	5,962.9300	5.9629	(5.444)	0	0	0
2014/02/25	R207	06/11/2014			Bond Future	8.6865	96.4383	8.5739	96.8845	(1.296)	0.0000	0.0000	0
2014/02/25	R207	06/11/2014	7.35	Put	Bond Future	6,339.7200	6.3397	5,995.6400	5.9956	(5.427)	0	0	0
2014/02/25	R207	06/11/2014	7.36	Call	Bond Future	881.5900	0.8816	984.4700	0.9845	11.670	0	0	0
2014/02/25	R207	06/11/2014	7.34	Call	Bond Future	864.0300	0.8640	965.3200	0.9653	11.723	0	0	0
2014/02/25	R207	06/11/2014	7.35	Call	Bond Future	872.7800	0.8728	974.8600	0.9749	11.696	0	0	0
2014/02/25	R207	06/11/2014	7.34	Put	Bond Future	6,373.3100	6.3733	6,028.4400	6.0284	(5.411)	0	0	0
2014/02/25	R208	08/05/2014	6.31	Call	Bond Future	7.3800	0.0074	10.1100	0.0101	36.992	0	0	0
2014/02/25	R208	08/05/2014			Bond Future	8.5416	91.6003	8.4363	92.1105	(1.232)	0.0000	0.0000	11,022
2014/02/25	R208	08/05/2014	6.29	Call	Bond Future	6.8600	0.0069	9.4100	0.0094	37.172	0	0	0
2014/02/25	R208	08/05/2014	6.31	Put	Bond Future	11,616.7000	11.6167	11,109.3000	11.1093	(4.368)	0	0	0
2014/02/25	R208	08/05/2014	6.30	Put	Bond Future	11,672.4200	11.6724	11,164.9300	11.1649	(4.348)	0	0	0
2014/02/25	R208	08/05/2014	6.29	Put	Bond Future	11,728.1800	11.7282	11,220.6000	11.2206	(4.328)	0	0	0
2014/02/25	R208	08/05/2014	6.30	Call	Bond Future	7.1100	0.0071	9.7500	0.0098	37.131	0	0	0
2014/02/25	R208	07/08/2014	8.28	Call	Bond Future	1,807.0000	1.8070	2,016.6500	2.0166	11.602	0	0	0
2014/02/25	R208	07/08/2014			Bond Future	8.6634	92.9541	8.5529	93.4719	(1.275)	0.0000	0.0000	0
2014/02/25	R208	07/08/2014	7.80	Call	Bond Future	1,049.9600	1.0500	1,192.6100	1.1926	13.586	0	0	0
2014/02/25	R208	07/08/2014	7.79	Put	Bond Future	5,232.4500	5.2325	4,856.0000	4.8560	(7.195)	0	0	0
2014/02/25	R208	07/08/2014	7.81	Put	Bond Future	5,159.5100	5.1595	4,785.6500	4.7856	(7.246)	0	0	0
2014/02/25	R208	07/08/2014	7.80	Put	Bond Future	5,195.9100	5.1959	4,820.7400	4.8207	(7.220)	0	0	0
2014/02/25	R208	07/08/2014	8.28	Put	Bond Future	3,619.8700	3.6199	3,311.7000	3.3117	(8.513)	0	0	630
2014/02/25	R208	07/08/2014	7.81	Call	Bond Future	1,062.8900	1.0629	1,206.8500	1.2069	13.544	0	0	0
2014/02/25	R208	07/08/2014	7.79	Call	Bond Future	1,037.1300	1.0371	1,178.5000	1.1785	13.631	0	0	0
2014/02/25	R208	06/11/2014	7.46	Call	Bond Future	984.8000	0.9848	1,106.0300	1.1060	12.310	0	0	0
2014/02/25	R208	06/11/2014			Bond Future	8.7755	91.0235	8.6599	91.5475	(1.317)	0.0000	0.0000	0
2014/02/25	R208	06/11/2014	7.44	Call	Bond Future	964.8400	0.9648	1,084.1700	1.0842	12.368	0	0	0
2014/02/25	R208	06/11/2014	7.45	Call	Bond Future	974.7800	0.9748	1,095.0600	1.0951	12.339	0	0	0
2014/02/25	R208	06/11/2014	8.50	Put	Bond Future	3,802.0300	3.8020	3,516.5100	3.5165	(7.510)	0	0	1,520
2014/02/25	R208	06/11/2014	7.44	Put	Bond Future	7,252.3800	7.2524	6,847.7400	6.8477	(5.579)	0	0	0
2014/02/25	R208	06/11/2014	7.46	Put	Bond Future	7,174.3000	7.1743	6,771.5600	6.7716	(5.614)	0	0	0
2014/02/25	R208	06/11/2014	8.50	Call	Bond Future	2,546.9300	2.5469	2,785.3800	2.7854	9.362	0	0	0
2014/02/25	R208	06/11/2014	7.45	Put	Bond Future	7,213.2900	7.2133	6,809.6000	6.8096	(5.596)	0	0	0
2014/02/25	R209	08/05/2014	9.63	Call	Bond Future	4,803.8000	4.8038	4,847.4200	4.8474	0.908	0	0	0
2014/02/25	R209	08/05/2014			Bond Future	9.1287	73.6589	9.1175	73.7412	(0.122)	0.0000	0.0000	25,105
2014/02/25	R209	08/05/2014	7.85	Call	Bond Future	212.9200	0.2129	212.6800	0.2127	(0.113)	0	0	0
2014/02/25	R209	08/05/2014	9.00	Put	Bond Future	3,197.1700	3.1972	3,134.7300	3.1347	(1.953)	0	0	0
2014/02/25	R209	08/05/2014	9.50	Call	Bond Future	4,200.6300	4.2006	4,239.2800	4.2393	0.920	0	0	0
2014/02/25	R209	08/05/2014	7.86	Call	Bond Future	218.6800	0.2187	218.4700	0.2185	(0.096)	0	0	0
2014/02/25	R209	08/05/2014	9.75	Put	Bond Future	1,021.5300	1.0215	987.3000	0.9873	(3.351)	0	0	7,262
2014/02/25	R209	08/05/2014	9.85	Put	Bond Future	859.6000	0.8596	828.8900	0.8289	(3.573)	0	0	10,000
2014/02/25	R209	08/05/2014	8.50	Put	Bond Future	5,831.3600	5.8314	5,755.3400	5.7553	(1.304)	0	0	0
2014/02/25	R209	08/05/2014	7.84	Call	Bond Future	207.2700	0.2073	207.0100	0.2070	(0.125)	0	0	0
2014/02/25	R209	08/05/2014	7.85	Put	Bond Future	10,675.3900	10.6754	10,592.8600	10.5929	(0.773)	0	0	0
2014/02/25	R209	08/05/2014	9.50	Put	Bond Future	1,541.1500	1.5412	1,497.5100	1.4975	(2.832)	0	0	640
2014/02/25	R209	08/05/2014	7.84	Put	Bond Future	10,760.4000	10.7604	10,677.8500	10.6779	(0.767)	0	0	0
2014/02/25	R209	08/05/2014	9.63	Put	Bond Future	1,249.2100	1.2492	1,210.5400	1.2105	(3.096)	0	0	883

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
2014/02/25	R209	08/05/2014	9.85	Call	Bond Future	5,888.3500		5.8884	5,939.9300	5.9399	0.876	0	0	0
2014/02/25	R209	08/05/2014	7.86	Put	Bond Future	10,590.6300		10.5906	10,508.1300	10.5081	(0.779)	0	0	0
2014/02/25	R209	08/05/2014	9.75	Call	Bond Future	5,386.4400		5.3864	5,434.5000	5.4345	0.892	0	0	0
2014/02/25	R209	08/05/2014	8.50	Call	Bond Future	956.0600		0.9561	962.3300	0.9623	0.656	0	0	640
2014/02/25	R209	08/05/2014	9.00	Call	Bond Future	2,238.6000		2.2386	2,258.4500	2.2584	0.887	0	0	640
2014/02/25	R209	07/08/2014	9.04	Put	Bond Future	4,835.0700		4.8351	4,779.1600	4.7792	(1.156)	0	0	0
2014/02/25	R209	07/08/2014			Bond Future	9.2058		74.7476	9.1943	74.8312	(0.125)	0.0000	0.0000	0
2014/02/25	R209	07/08/2014	9.06	Put	Bond Future	4,751.9700		4.7520	4,696.5200	4.6965	(1.167)	0	0	0
2014/02/25	R209	07/08/2014	9.05	Put	Bond Future	4,793.3800		4.7934	4,737.7000	4.7377	(1.162)	0	0	0
2014/02/25	R209	07/08/2014	9.05	Call	Bond Future	3,646.2900		3.6463	3,674.1700	3.6742	0.765	0	0	0
2014/02/25	R209	07/08/2014	9.06	Call	Bond Future	3,679.3400		3.6793	3,707.4500	3.7075	0.764	0	0	0
2014/02/25	R209	07/08/2014	9.04	Call	Bond Future	3,613.4000		3.6134	3,641.0500	3.6411	0.765	0	0	0
2014/02/25	R209	06/11/2014			Bond Future	9.2757		72.7814	9.2641	72.8646	(0.125)	0.0000	0.0000	0
2014/02/25	R209	06/11/2014	8.99	Put	Bond Future	6,241.9300		6.2419	6,187.9600	6.1880	(0.865)	0	0	0
2014/02/25	R209	06/11/2014	9.01	Put	Bond Future	6,154.9400		6.1549	6,101.3400	6.1013	(0.871)	0	0	0
2014/02/25	R209	06/11/2014	9.00	Put	Bond Future	6,198.3200		6.1983	6,144.5400	6.1445	(0.868)	0	0	0
2014/02/25	R209	06/11/2014	8.99	Call	Bond Future	4,144.3200		4.1443	4,173.6300	4.1736	0.707	0	0	0
2014/02/25	R209	06/11/2014	9.00	Call	Bond Future	4,175.7100		4.1757	4,205.2100	4.2052	0.706	0	0	0
2014/02/25	R209	06/11/2014	9.01	Call	Bond Future	4,207.2200		4.2072	4,236.9000	4.2369	0.705	0	0	0
2014/02/25	R210	08/05/2014			Bond Future	159.1289		159.1289	159.1183	159.1183	(0.007)	0.0000	0.0000	719
2014/02/25	R210	08/05/2014	159.99	Put	Bond Future	861.1100		0.8611	871.6700	0.8717	1.226	0	0	0
2014/02/25	R210	08/05/2014	160.01	Put	Bond Future	881.1100		0.8811	891.6700	0.8917	1.198	0	0	0
2014/02/25	R210	08/05/2014	160.00	Put	Bond Future	871.1100		0.8711	881.6700	0.8817	1.212	0	0	0
2014/02/25	R210	08/05/2014	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R210	08/05/2014	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R210	08/05/2014	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R210	07/08/2014			Bond Future	161.4995		161.4995	161.4890	161.4890	(0.006)	0.0000	0.0000	0
2014/02/25	R210	07/08/2014	159.00	Call	Bond Future	2,499.4600		2.4995	2,488.9800	2.4890	(0.419)	0	0	0
2014/02/25	R210	07/08/2014	159.01	Call	Bond Future	2,489.4600		2.4895	2,478.9800	2.4790	(0.421)	0	0	0
2014/02/25	R210	07/08/2014	158.99	Call	Bond Future	2,509.4600		2.5095	2,498.9800	2.4990	(0.418)	0	0	0
2014/02/25	R210	07/08/2014	159.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R210	07/08/2014	159.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R210	07/08/2014	158.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R211	08/05/2014	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R211	08/05/2014	130.00	Put	Bond Future	2,402.8900		2.4029	2,415.3300	2.4153	0.518	0	0	0
2014/02/25	R211	08/05/2014			Bond Future	127.5971		127.5971	127.5847	127.5847	(0.010)	0.0000	0.0000	390
2014/02/25	R211	08/05/2014	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R211	08/05/2014	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R211	08/05/2014	129.99	Put	Bond Future	2,392.8900		2.3929	2,405.3300	2.4053	0.520	0	0	0
2014/02/25	R211	08/05/2014	130.01	Put	Bond Future	2,412.8900		2.4129	2,425.3300	2.4253	0.516	0	0	0
2014/02/25	R211	07/08/2014	127.99	Put	Bond Future	49.8400		0.0498	62.2600	0.0623	24.920	0	0	0
2014/02/25	R211	07/08/2014			Bond Future	127.9402		127.9402	127.9277	127.9277	(0.010)	0.0000	0.0000	0
2014/02/25	R211	07/08/2014	128.01	Put	Bond Future	69.8400		0.0698	82.2600	0.0823	17.784	0	0	0
2014/02/25	R211	07/08/2014	128.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R211	07/08/2014	128.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	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	
2014/02/25	R211	07/08/2014	128.00	Put	Bond Future		59.8400	0.0598	72.2600	0.0723	20.755	0	0	0
2014/02/25	R212	08/05/2014			Bond Future	128.9745	128.9745	128.9654	128.9654	(0.007)	0.0000	0.0000	21,797	
2014/02/25	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	R212	08/05/2014	131.99	Put	Bond Future	3,015.5100	3.0155	3,024.6000	3.0246	0.301	0	0	0	
2014/02/25	R212	08/05/2014	132.01	Put	Bond Future	3,035.5100	3.0355	3,044.6000	3.0446	0.299	0	0	0	
2014/02/25	R212	08/05/2014	132.00	Put	Bond Future	3,025.5100	3.0255	3,034.6000	3.0346	0.300	0	0	0	
2014/02/25	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	R212	07/08/2014	128.99	Call	Bond Future	196.0100	0.1960	186.9600	0.1870	(4.617)	0	0	0	
2014/02/25	R212	07/08/2014			Bond Future	129.1860	129.1860	129.1770	129.1770	(0.007)	0.0000	0.0000	0	
2014/02/25	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/25	R212	07/08/2014	129.00	Call	Bond Future	186.0100	0.1860	176.9600	0.1770	(4.865)	0	0	0	
2014/02/25	R212	07/08/2014	129.01	Call	Bond Future	176.0100	0.1760	166.9600	0.1670	(5.142)	0	0	0	
2014/02/25	R213	08/05/2014	7.65	Put	Bond Future	11,271.8100	11.2718	10,972.3400	10.9723	(2.657)	0	0	0	
2014/02/25	R213	08/05/2014			Bond Future	9.0016	84.2194	8.9596	84.5343	(0.466)	0.0000	0.0000	21,730	
2014/02/25	R213	08/05/2014	7.64	Put	Bond Future	11,356.5100	11.3565	11,056.6700	11.0567	(2.640)	0	0	0	
2014/02/25	R213	08/05/2014	7.66	Put	Bond Future	11,187.3400	11.1873	10,888.2600	10.8883	(2.673)	0	0	0	
2014/02/25	R213	08/05/2014	7.65	Call	Bond Future	188.7300	0.1887	204.1400	0.2041	8.165	0	0	0	
2014/02/25	R213	08/05/2014	7.64	Call	Bond Future	183.7300	0.1837	198.7700	0.1988	8.186	0	0	0	
2014/02/25	R213	08/05/2014	7.66	Call	Bond Future	193.8400	0.1938	209.6400	0.2096	8.151	0	0	0	
2014/02/25	R213	07/08/2014	8.86	Call	Bond Future	3,414.4800	3.4145	3,551.0700	3.5511	4.000	0	0	0	
2014/02/25	R213	07/08/2014			Bond Future	9.0838	85.4637	9.0406	85.7834	(0.476)	0.0000	0.0000	0	
2014/02/25	R213	07/08/2014	8.84	Call	Bond Future	3,350.3400	3.3503	3,485.1300	3.4851	4.023	0	0	0	
2014/02/25	R213	07/08/2014	8.85	Call	Bond Future	3,382.3200	3.3823	3,518.0100	3.5180	4.012	0	0	0	
2014/02/25	R213	07/08/2014	8.84	Put	Bond Future	5,176.0700	5.1761	4,991.1800	4.9912	(3.572)	0	0	0	
2014/02/25	R213	07/08/2014	8.86	Put	Bond Future	5,088.2800	5.0883	4,905.1900	4.9052	(3.598)	0	0	0	
2014/02/25	R213	07/08/2014	8.85	Put	Bond Future	5,132.0400	5.1320	4,948.0500	4.9481	(3.585)	0	0	0	
2014/02/25	R213	06/11/2014	8.84	Call	Bond Future	4,018.4800	4.0185	4,157.6700	4.1577	3.464	0	0	0	
2014/02/25	R213	06/11/2014	8.85	Put	Bond Future	6,343.9100	6.3439	6,160.9700	6.1610	(2.884)	0	0	0	
2014/02/25	R213	06/11/2014			Bond Future	9.1597	83.2712	9.1154	83.5941	(0.484)	0.0000	0.0000	0	
2014/02/25	R213	06/11/2014	8.85	Call	Bond Future	4,049.7000	4.0497	4,189.6400	4.1896	3.456	0	0	0	
2014/02/25	R213	06/11/2014	8.86	Call	Bond Future	4,081.0500	4.0811	4,221.7400	4.2217	3.447	0	0	0	
2014/02/25	R213	06/11/2014	8.84	Put	Bond Future	6,388.3000	6.3883	6,204.6100	6.2046	(2.875)	0	0	0	
2014/02/25	R213	06/11/2014	8.86	Put	Bond Future	6,299.7400	6.2997	6,117.5500	6.1175	(2.892)	0	0	0	
2014/02/25	R214	08/05/2014			Bond Future	9.2212	74.4141	9.1999	74.5775	(0.232)	0.0000	0.0000	5,055	
2014/02/25	R214	08/05/2014	9.00	Call	Bond Future	2,120.5800	2.1206	2,171.3000	2.1713	2.392	0	0	0	
2014/02/25	R214	08/05/2014	8.99	Put	Bond Future	3,891.6500	3.8917	3,778.3200	3.7783	(2.912)	0	0	0	
2014/02/25	R214	08/05/2014	9.01	Put	Bond Future	3,795.7100	3.7957	3,683.7000	3.6837	(2.951)	0	0	0	
2014/02/25	R214	08/05/2014	9.00	Put	Bond Future	3,843.4700	3.8435	3,730.8000	3.7308	(2.931)	0	0	0	
2014/02/25	R214	08/05/2014	9.01	Call	Bond Future	2,152.1700	2.1522	2,203.5500	2.2035	2.387	0	0	0	
2014/02/25	R214	08/05/2014	8.99	Call	Bond Future	2,089.2800	2.0893	2,139.3400	2.1393	2.396	0	0	0	
2014/02/25	R214	07/08/2014	9.54	Put	Bond Future	3,520.1700	3.5202	3,440.1200	3.4401	(2.274)	0	0	0	
2014/02/25	R214	07/08/2014			Bond Future	9.2975	75.4203	9.2755	75.5863	(0.237)	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
2014/02/25	R214	07/08/2014	9.56	Put	Bond Future	3,456.3900	3.4564	3,377.2300	3.3772	(2.290)	0	0	0
2014/02/25	R214	07/08/2014	9.55	Put	Bond Future	3,488.1600	3.4882	3,408.5600	3.4086	(2.282)	0	0	0
2014/02/25	R214	07/08/2014	9.56	Call	Bond Future	5,389.3000	5.3893	5,476.1400	5.4761	1.611	0	0	0
2014/02/25	R214	07/08/2014	9.54	Call	Bond Future	5,308.9000	5.3089	5,394.8500	5.3949	1.619	0	0	0
2014/02/25	R214	07/08/2014	9.55	Call	Bond Future	5,349.0400	5.3490	5,435.4400	5.4354	1.615	0	0	0
2014/02/25	R214	06/11/2014	9.64	Call	Bond Future	6,304.1700	6.3042	6,393.8200	6.3938	1.422	0	0	0
2014/02/25	R214	06/11/2014			Bond Future	9.3678	73.3240	9.3454	73.4911	(0.239)	0.0000	0.0000	0
2014/02/25	R214	06/11/2014	9.65	Call	Bond Future	6,343.0200	6.3430	6,433.0300	6.4330	1.419	0	0	0
2014/02/25	R214	06/11/2014	9.66	Call	Bond Future	6,381.9400	6.3819	6,472.3100	6.4723	1.416	0	0	0
2014/02/25	R214	06/11/2014	9.64	Put	Bond Future	4,327.2600	4.3273	4,249.9000	4.2499	(1.788)	0	0	0
2014/02/25	R214	06/11/2014	9.66	Put	Bond Future	4,263.3600	4.2634	4,186.7200	4.1867	(1.798)	0	0	0
2014/02/25	R214	06/11/2014	9.65	Put	Bond Future	4,295.2100	4.2952	4,218.2100	4.2182	(1.793)	0	0	0
2014/02/25	R248	08/05/2014	9.04	Put	Bond Future	2,579.2800	2.5793	2,420.4400	2.4204	(6.158)	0	0	0
2014/02/25	R248	08/05/2014			Bond Future	9.2985	96.1106	9.2822	96.2695	(0.175)	0.0000	0.0000	13,552
2014/02/25	R248	08/05/2014	9.06	Put	Bond Future	2,375.2100	2.3752	2,216.3700	2.2164	(6.687)	0	0	0
2014/02/25	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R248	08/05/2014	9.05	Put	Bond Future	2,477.1500	2.4772	2,318.3100	2.3183	(6.412)	0	0	0
2014/02/25	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R248	07/08/2014			Bond Future	9.3776	97.4093	9.3608	97.5707	(0.179)	0.0000	0.0000	0
2014/02/25	R248	07/08/2014	9.65	Call	Bond Future	2,548.7400	2.5487	2,710.1200	2.7101	6.332	0	0	0
2014/02/25	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R248	07/08/2014	9.66	Call	Bond Future	2,639.9200	2.6399	2,801.3000	2.8013	6.113	0	0	0
2014/02/25	R248	07/08/2014	9.64	Call	Bond Future	2,457.3900	2.4574	2,618.7700	2.6188	6.567	0	0	0
2014/02/25	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R248	06/11/2014			Bond Future	9.4508	94.5226	9.4337	94.6844	(0.181)	0.0000	0.0000	0
2014/02/25	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R248	06/11/2014	9.72	Call	Bond Future	2,484.1300	2.4841	2,645.9800	2.6460	6.515	0	0	0
2014/02/25	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/25	R248	06/11/2014	9.73	Call	Bond Future	2,574.1100	2.5741	2,735.9600	2.7360	6.288	0	0	0
2014/02/25	R248	06/11/2014	9.74	Call	Bond Future	2,663.9200	2.6639	2,825.7700	2.8258	6.076	0	0	0

**Total**

**414897**