



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 28/02/2014 to 28/02/2014

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
2014/02/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	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
2014/02/28	2025	08/05/2014			Bond Future	109.6490		109.6490	109.8617	0.194	0.0000	0.0000	0
2014/02/28	2025	08/05/2014	110.99	Put	Bond Future	1,341.0300	1.3410	1,128.3200	1.1283	(15.862)	0	0	0
2014/02/28	2025	08/05/2014	111.00	Put	Bond Future	1,351.0300	1.3510	1,138.3200	1.1383	(15.744)	0	0	0
2014/02/28	2025	08/05/2014	111.01	Put	Bond Future	1,361.0300	1.3610	1,148.3200	1.1483	(15.629)	0	0	0
2014/02/28	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2025	07/08/2014	109.01	Call	Bond Future	1,148.6300	1.1486	1,364.6400	1.3646	18.806	0	0	0
2014/02/28	2025	07/08/2014			Bond Future	110.1586	110.1586	110.3746	110.3746	0.196	0.0000	0.0000	0
2014/02/28	2025	07/08/2014	108.99	Call	Bond Future	1,168.6300	1.1686	1,384.6400	1.3846	18.484	0	0	0
2014/02/28	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2025	07/08/2014	109.00	Call	Bond Future	1,158.6300	1.1586	1,374.6400	1.3746	18.644	0	0	0
2014/02/28	2030	08/05/2014			Bond Future	9.0354	93.6296	9.0139	93.7975	(0.238)	0.0000	0.0000	1,559
2014/02/28	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2030	08/05/2014	8.99	Put	Bond Future	354.9700	0.3550	187.0600	0.1871	(47.303)	0	0	0
2014/02/28	2030	08/05/2014	9.01	Put	Bond Future	198.5200	0.1985	30.6100	0.0306	(84.581)	0	0	0
2014/02/28	2030	08/05/2014	9.00	Put	Bond Future	276.7000	0.2767	108.7900	0.1088	(60.683)	0	0	0
2014/02/28	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2030	07/08/2014	8.99	Put	Bond Future	1,065.3500	1.0653	894.8900	0.8949	(16.000)	0	0	0
2014/02/28	2030	07/08/2014			Bond Future	9.1281	91.0039	9.1059	91.1743	(0.244)	0.0000	0.0000	0
2014/02/28	2030	07/08/2014	9.01	Put	Bond Future	910.0000	0.9100	739.5400	0.7395	(18.732)	0	0	0
2014/02/28	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2030	07/08/2014	9.00	Put	Bond Future	987.6300	0.9876	817.1700	0.8172	(17.260)	0	0	0
2014/02/28	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2030	06/11/2014			Bond Future	9.2073	92.4360	9.1846	92.6072	(0.247)	0.0000	0.0000	0
2014/02/28	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2030	06/11/2014	8.99	Put	Bond Future	1,657.2900	1.6573	1,486.0700	1.4861	(10.331)	0	0	0
2014/02/28	2030	06/11/2014	9.01	Put	Bond Future	1,502.9600	1.5030	1,331.7400	1.3317	(11.392)	0	0	0
2014/02/28	2030	06/11/2014	9.00	Put	Bond Future	1,580.0800	1.5801	1,408.8600	1.4089	(10.836)	0	0	0
2014/02/28	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2037	08/05/2014			Bond Future	9.2311	95.4707	9.1943	95.7998	(0.399)	0.0000	0.0000	5,914
2014/02/28	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2037	08/05/2014	9.38	Call	Bond Future	1,312.1600	1.3122	1,641.2500	1.6413	25.080	0	0	0
2014/02/28	2037	08/05/2014	9.39	Call	Bond Future	1,399.2200	1.3992	1,728.3100	1.7283	23.520	0	0	0
2014/02/28	2037	08/05/2014	9.37	Call	Bond Future	1,224.9600	1.2250	1,554.0500	1.5541	26.865	0	0	0
2014/02/28	2037	07/08/2014	9.06	Put	Bond Future	2,313.0300	2.3130	1,979.0600	1.9791	(14.439)	0	0	0
2014/02/28	2037	07/08/2014			Bond Future	9.3186	92.6217	9.2806	92.9557	(0.408)	0.0000	0.0000	3,280
2014/02/28	2037	07/08/2014	9.05	Put	Bond Future	2,404.3300	2.4043	2,070.3600	2.0704	(13.890)	0	0	0
2014/02/28	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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2014/02/28	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2037	07/08/2014	9.04	Put	Bond Future	2,495.7700	2.4958	2,161.8000	2.1618	(13.381)	0	0	0
2014/02/28	2037	06/11/2014	9.69	Call	Bond Future	2,506.2100	2.5062	2,843.5500	2.8436	13.460	0	0	0
2014/02/28	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2037	06/11/2014			Bond Future	9.3936	93.9621	9.3547	94.2994	(0.414)	0.0000	0.0000	0
2014/02/28	2037	06/11/2014	9.70	Call	Bond Future	2,588.8300	2.5888	2,926.1700	2.9262	13.031	0	0	0
2014/02/28	2037	06/11/2014	9.71	Call	Bond Future	2,671.3300	2.6713	3,008.6700	3.0087	12.628	0	0	0
2014/02/28	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2038	08/05/2014			Bond Future	108.5897	108.5897	108.9884	108.9884	0.367	0.0000	0.0000	57
2014/02/28	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2038	08/05/2014	108.99	Put	Bond Future	400.2600	0.4003	1.5700	0.0016	(99.608)	0	0	0
2014/02/28	2038	08/05/2014	109.01	Put	Bond Future	420.2600	0.4203	21.5700	0.0216	(94.867)	0	0	0
2014/02/28	2038	08/05/2014	109.00	Put	Bond Future	410.2600	0.4103	11.5700	0.0116	(97.180)	0	0	0
2014/02/28	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2038	07/08/2014			Bond Future	108.9433	108.9433	109.3481	109.3481	0.372	0.0000	0.0000	0
2014/02/28	2038	07/08/2014	106.00	Call	Bond Future	2,943.3400	2.9433	3,348.0800	3.3481	13.751	0	0	0
2014/02/28	2038	07/08/2014	106.01	Call	Bond Future	2,933.3400	2.9333	3,338.0800	3.3381	13.798	0	0	0
2014/02/28	2038	07/08/2014	105.99	Call	Bond Future	2,953.3400	2.9533	3,358.0800	3.3581	13.704	0	0	0
2014/02/28	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2046	08/05/2014			Bond Future	106.9951	106.9951	107.2332	107.2332	0.222	0.0000	0.0000	3,088
2014/02/28	2046	08/05/2014	104.35	Call	Bond Future	2,645.1300	2.6451	2,883.1600	2.8832	8.999	0	0	0
2014/02/28	2046	08/05/2014	104.36	Call	Bond Future	2,635.1300	2.6351	2,873.1600	2.8732	9.033	0	0	0
2014/02/28	2046	08/05/2014	104.34	Call	Bond Future	2,655.1300	2.6551	2,893.1600	2.8932	8.965	0	0	0
2014/02/28	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2046	07/08/2014			Bond Future	108.5878	108.5878	108.8293	108.8293	0.222	0.0000	0.0000	0
2014/02/28	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2046	07/08/2014	104.44	Call	Bond Future	4,147.7600	4.1478	4,389.2700	4.3893	5.823	0	0	0
2014/02/28	2046	07/08/2014	104.45	Call	Bond Future	4,137.7600	4.1378	4,379.2700	4.3793	5.837	0	0	0
2014/02/28	2046	07/08/2014	104.43	Call	Bond Future	4,157.7600	4.1578	4,399.2700	4.3993	5.809	0	0	0
2014/02/28	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2046	06/11/2014	104.45	Call	Bond Future	4,521.5200	4.5215	4,764.6400	4.7646	5.377	0	0	0
2014/02/28	2046	06/11/2014			Bond Future	108.9715	108.9715	109.2146	109.2146	0.223	0.0000	0.0000	0
2014/02/28	2046	06/11/2014	104.43	Call	Bond Future	4,541.5200	4.5415	4,784.6400	4.7846	5.353	0	0	0
2014/02/28	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2046	06/11/2014	104.44	Call	Bond Future	4,531.5200	4.5315	4,774.6400	4.7746	5.365	0	0	0

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2014/02/28	2050	08/05/2014	114.99	Put	Bond Future	1,349.2600	1.3493	799.8300	0.7998	(40.721)	0	0	0
2014/02/28	2050	08/05/2014			Bond Future	113.6407	113.6407	114.1902	114.1902	0.483	0.0000	0.0000	472
2014/02/28	2050	08/05/2014	115.01	Put	Bond Future	1,369.2600	1.3693	819.8300	0.8198	(40.126)	0	0	0
2014/02/28	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2050	08/05/2014	115.00	Put	Bond Future	1,359.2600	1.3593	809.8300	0.8098	(40.421)	0	0	0
2014/02/28	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2050	07/08/2014			Bond Future	113.9286	113.9286	114.4864	114.4864	0.490	0.0000	0.0000	0
2014/02/28	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	2050	07/08/2014	112.00	Call	Bond Future	1,928.6500	1.9287	2,486.3800	2.4864	28.918	0	0	0
2014/02/28	2050	07/08/2014	112.01	Call	Bond Future	1,918.6500	1.9187	2,476.3800	2.4764	29.069	0	0	0
2014/02/28	2050	07/08/2014	111.99	Call	Bond Future	1,938.6500	1.9387	2,496.3800	2.4964	28.769	0	0	0
2014/02/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	AL37	08/05/2014			Index Future	408.3140	408.3140	408.5080	408.5080	0.048	0.0000	0.0000	0
2014/02/28	AL37	07/08/2014			Index Future	414.3410	414.3410	414.5380	414.5380	0.048	0.0000	0.0000	0
2014/02/28	AL7T	08/05/2014			Index Future	479.1220	479.1220	479.3630	479.3630	0.050	0.0000	0.0000	1
2014/02/28	AL7T	07/08/2014			Index Future	486.1940	486.1940	486.4390	486.4390	0.050	0.0000	0.0000	0
2014/02/28	ALBI	08/05/2014			Index Future	436.8080	436.8080	437.3890	437.3890	0.133	0.0000	0.0000	718
2014/02/28	ALBI	07/08/2014			Index Future	443.2550	443.2550	443.8450	443.8450	0.133	0.0000	0.0000	0
2014/02/28	ALBI	06/11/2014			Index Future	450.2190	450.2190	450.8090	450.8090	0.131	0.0000	0.0000	0
2014/02/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	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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2014/02/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/28	EL28	08/05/2014	114.01	Call	Bond Future	1,048.5900	1.0486	1,323.1300	1.3231	26.182	0	0	0
2014/02/28	EL28	08/05/2014			Bond Future	115.0586	115.0586	115.3331	115.3331	0.239	0.0000	0.0000	0
2014/02/28	EL28	08/05/2014	113.99	Call	Bond Future	1,068.5900	1.0686	1,343.1300	1.3431	25.692	0	0	0
2014/02/28	EL28	08/05/2014	114.00	Call	Bond Future	1,058.5900	1.0586	1,333.1300	1.3331	25.934	0	0	0
2014/02/28	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	EL28	07/08/2014	114.00	Call	Bond Future	2,771.1200	2.7711	3,049.9500	3.0500	10.062	0	0	0
2014/02/28	EL28	07/08/2014			Bond Future	116.7711	116.7711	117.0500	117.0500	0.239	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
2014/02/28	EL28	07/08/2014	114.01	Call	Bond Future	2,761.1200	2.7611	3,039.9500	3.0400	10.098	0	0	0
2014/02/28	EL28	07/08/2014	113.99	Call	Bond Future	2,781.1200	2.7811	3,059.9500	3.0600	10.026	0	0	0
2014/02/28	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	ES33	08/05/2014	9.55	Put	Bond Future	2,209.7400	2.2097	1,937.0800	1.9371	(12.339)	0	0	0
2014/02/28	ES33	08/05/2014			Bond Future	9.8499	81.0412	9.8122	81.3138	(0.383)	0.0000	0.0000	6,292
2014/02/28	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	ES33	08/05/2014	9.54	Put	Bond Future	2,285.0300	2.2850	2,012.3700	2.0124	(11.932)	0	0	0
2014/02/28	ES33	08/05/2014	9.56	Put	Bond Future	2,134.5500	2.1346	1,861.8900	1.8619	(12.774)	0	0	0
2014/02/28	ES33	07/08/2014			Bond Future	9.9555	82.1290	9.9166	82.4056	(0.391)	0.0000	0.0000	0
2014/02/28	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	ES33	07/08/2014	10.14	Call	Bond Future	1,291.0500	1.2910	1,567.6500	1.5676	21.424	0	0	0
2014/02/28	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	ES33	07/08/2014	10.15	Call	Bond Future	1,360.0900	1.3601	1,636.6900	1.6367	20.337	0	0	0
2014/02/28	ES33	07/08/2014	10.16	Call	Bond Future	1,429.0400	1.4290	1,705.6400	1.7056	19.356	0	0	0
2014/02/28	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	ES33	06/11/2014			Bond Future	10.0561	79.6363	10.0162	79.9154	(0.397)	0.0000	0.0000	0
2014/02/28	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	ES33	06/11/2014	10.29	Call	Bond Future	1,604.1100	1.6041	1,883.2500	1.8832	17.402	0	0	0
2014/02/28	ES33	06/11/2014	10.30	Call	Bond Future	1,671.5700	1.6716	1,950.7100	1.9507	16.699	0	0	0
2014/02/28	ES33	06/11/2014	10.31	Call	Bond Future	1,738.9300	1.7389	2,018.0700	2.0181	16.052	0	0	0
2014/02/28	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	GOVI	08/05/2014			GOVI	435.8110	435.8110	436.3380	436.3380	0.121	0.0000	0.0000	298
2014/02/28	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	GOVI	08/05/2014	441.99	Put	GOVI	61,790.0000	6.1790	56,520.0000	5.6520	(8.529)	0	0	0
2014/02/28	GOVI	08/05/2014	442.01	Put	GOVI	61,990.0000	6.1990	56,720.0000	5.6720	(8.501)	0	0	0
2014/02/28	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	GOVI	08/05/2014	442.00	Put	GOVI	61,890.0000	6.1890	56,620.0000	5.6620	(8.515)	0	0	0
2014/02/28	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	GOVI	07/08/2014			GOVI	442.2430	442.2430	442.7780	442.7780	0.121	0.0000	0.0000	175
2014/02/28	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	GOVI	07/08/2014	459.99	Put	GOVI	177,470.0000	17.7470	172,120.0000	17.2120	(3.015)	0	0	0
2014/02/28	GOVI	07/08/2014	460.01	Put	GOVI	177,670.0000	17.7670	172,320.0000	17.2320	(3.011)	0	0	0
2014/02/28	GOVI	07/08/2014	460.00	Put	GOVI	177,570.0000	17.7570	172,220.0000	17.2220	(3.013)	0	0	0
2014/02/28	GOVI	06/11/2014	449.01	Call	GOVI	1,810.0000	0.1810	7,160.0000	0.7160	295.580	0	0	0
2014/02/28	GOVI	06/11/2014			GOVI	449.1910	449.1910	449.7260	449.7260	0.119	0.0000	0.0000	0
2014/02/28	GOVI	06/11/2014	448.99	Call	GOVI	2,010.0000	0.2010	7,360.0000	0.7360	266.169	0	0	0
2014/02/28	GOVI	06/11/2014	449.00	Call	GOVI	1,910.0000	0.1910	7,260.0000	0.7260	280.105	0	0	0
2014/02/28	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2014/02/28	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/28	IGOV	08/05/2014			Index Future	200.6890	200.6890	200.9960	200.9960	0.153	0.0000	0.0000	1,266
2014/02/28	IGOV	07/08/2014			Index Future	203.6760	203.6760	203.9870	203.9870	0.153	0.0000	0.0000	90
2014/02/28	IGOV	06/11/2014			Index Future	206.9000	206.9000	207.2120	207.2120	0.151	0.0000	0.0000	0
2014/02/28	ILBI	08/05/2014			Index Future	543.4560	543.4560	544.3250	544.3250	0.160	0.0000	0.0000	0
2014/02/28	ILBI	07/08/2014			Index Future	551.3240	551.3240	552.2040	552.2040	0.160	0.0000	0.0000	210
2014/02/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/02/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/02/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/28	JBAF	19/03/2014			Jibar Tradeable Future	5.7600	94.2400	5.7600	94.2400	0.000	0.0000	0.0000	4,000
2014/02/28	JBAF	16/04/2014			Jibar Tradeable Future	5.9600	94.0400	6.0300	93.9700	1.174	0.0000	0.0000	0
2014/02/28	JBAF	21/05/2014			Jibar Tradeable Future	6.0600	93.9400	6.1300	93.8700	1.155	0.0000	0.0000	4,000
2014/02/28	JBAF	18/06/2014			Jibar Tradeable Future	6.4100	93.5900	6.4000	93.6000	(0.156)	0.0000	0.0000	2,000
2014/02/28	JBAF	16/07/2014			Jibar Tradeable Future	6.5100	93.4900	6.5000	93.5000	(0.154)	0.0000	0.0000	1,000
2014/02/28	JBAF	20/08/2014			Jibar Tradeable Future	6.7600	93.2400	6.7500	93.2500	(0.148)	0.0000	0.0000	600
2014/02/28	JBAF	17/09/2014			Jibar Tradeable Future	6.8600	93.1400	6.8500	93.1500	(0.146)	0.0000	0.0000	1,000
2014/02/28	JBAF	17/12/2014			Jibar Tradeable Future	7.4800	92.5200	7.4700	92.5300	(0.134)	0.0000	0.0000	0
2014/02/28	JBAF	18/03/2015			Jibar Tradeable Future	7.7600	92.2400	7.7100	92.2900	(0.644)	0.0000	0.0000	2,850
2014/02/28	JBAF	17/06/2015			Jibar Tradeable Future	7.9100	92.0900	7.8700	92.1300	(0.506)	0.0000	0.0000	5,400
2014/02/28	JBAF	16/09/2015			Jibar Tradeable Future	8.0700	91.9300	8.0300	91.9700	(0.496)	0.0000	0.0000	0
2014/02/28	JBAF	15/12/2015			Jibar Tradeable Future	8.2200	91.7800	8.1800	91.8200	(0.487)	0.0000	0.0000	0
2014/02/28	R023	08/05/2014			Bond Future	8.5537	96.6397	8.5474	96.6768	(0.074)	0.0000	0.0000	12,886
2014/02/28	R023	08/05/2014	7.60	Call	Bond Future	351.3800	0.3514	291.2200	0.2912	(17.121)	0	0	0
2014/02/28	R023	08/05/2014	7.61	Call	Bond Future	359.5700	0.3596	298.8800	0.2989	(16.878)	0	0	0
2014/02/28	R023	08/05/2014	7.59	Put	Bond Future	6,258.3400	6.2583	6,161.5600	6.1616	(1.546)	0	0	0
2014/02/28	R023	08/05/2014	7.61	Put	Bond Future	6,147.1100	6.1471	6,049.2700	6.0493	(1.592)	0	0	0
2014/02/28	R023	08/05/2014	7.60	Put	Bond Future	6,202.6200	6.2026	6,105.3100	6.1053	(1.569)	0	0	0
2014/02/28	R023	08/05/2014	7.59	Call	Bond Future	343.3500	0.3434	283.7200	0.2837	(17.367)	0	0	0
2014/02/28	R023	07/08/2014	8.51	Call	Bond Future	2,689.9700	2.6900	2,517.5500	2.5175	(6.410)	0	0	0
2014/02/28	R023	07/08/2014			Bond Future	8.6569	97.9533	8.6504	97.9911	(0.076)	0.0000	0.0000	0
2014/02/28	R023	07/08/2014	8.49	Call	Bond Future	2,637.4100	2.6374	2,465.0000	2.4650	(6.537)	0	0	0
2014/02/28	R023	07/08/2014	8.50	Call	Bond Future	2,663.6100	2.6636	2,491.1900	2.4912	(6.473)	0	0	0

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2014/02/28	R023	07/08/2014	8.49	Put	Bond Future	3,604.3200	3.6043	3,394.0900	3.3941	(5.833)	0	0	0
2014/02/28	R023	07/08/2014	8.51	Put	Bond Future	3,540.3800	3.5404	3,330.1400	3.3301	(5.938)	0	0	0
2014/02/28	R023	07/08/2014	8.50	Put	Bond Future	3,572.2500	3.5723	3,362.0100	3.3620	(5.885)	0	0	0
2014/02/28	R023	06/11/2014			Bond Future	8.7538	95.5725	8.7473	95.6088	(0.074)	0.0000	0.0000	0
2014/02/28	R023	06/11/2014	8.59	Put	Bond Future	4,115.9600	4.1160	4,010.8800	4.0109	(2.553)	0	0	0
2014/02/28	R023	06/11/2014	8.61	Put	Bond Future	4,054.7500	4.0548	3,949.7900	3.9498	(2.589)	0	0	0
2014/02/28	R023	06/11/2014	8.59	Call	Bond Future	3,192.5700	3.1926	3,123.8600	3.1239	(2.152)	0	0	0
2014/02/28	R023	06/11/2014	8.60	Put	Bond Future	4,085.2800	4.0853	3,980.2500	3.9802	(2.571)	0	0	0
2014/02/28	R023	06/11/2014	8.60	Call	Bond Future	3,218.6000	3.2186	3,149.9400	3.1499	(2.133)	0	0	0
2014/02/28	R023	06/11/2014	8.61	Call	Bond Future	3,244.7400	3.2447	3,176.1500	3.1762	(2.114)	0	0	0
2014/02/28	R157	08/05/2014	5.20	Call	Bond Future	2.3400	0.0023	0.1600	0.0002	(93.162)	0	0	0
2014/02/28	R157	08/05/2014			Bond Future	7.3558	109.8425	7.3274	109.8803	(0.387)	0.0000	0.0000	24,034
2014/02/28	R157	08/05/2014	5.21	Call	Bond Future	2.4200	0.0024	0.1700	0.0002	(92.975)	0	0	0
2014/02/28	R157	08/05/2014	5.19	Call	Bond Future	2.2600	0.0023	0.1500	0.0002	(93.363)	0	0	0
2014/02/28	R157	08/05/2014	5.20	Put	Bond Future	2,913.6300	2.9136	2,873.7000	2.8737	(1.370)	0	0	0
2014/02/28	R157	08/05/2014	5.19	Put	Bond Future	2,927.3100	2.9273	2,887.4500	2.8875	(1.362)	0	0	0
2014/02/28	R157	08/05/2014	5.21	Put	Bond Future	2,899.9500	2.9000	2,859.9500	2.8600	(1.379)	0	0	0
2014/02/28	R157	07/08/2014	6.76	Put	Bond Future	1,253.4000	1.2534	1,102.5300	1.1025	(12.037)	0	0	0
2014/02/28	R157	07/08/2014			Bond Future	7.6876	111.4641	7.6522	111.5022	(0.460)	0.0000	0.0000	13,000
2014/02/28	R157	07/08/2014	6.75	Put	Bond Future	1,261.5100	1.2615	1,111.0400	1.1110	(11.928)	0	0	0
2014/02/28	R157	07/08/2014	6.74	Call	Bond Future	241.7800	0.2418	130.0500	0.1301	(46.211)	0	0	0
2014/02/28	R157	07/08/2014	6.75	Call	Bond Future	244.5600	0.2446	132.2300	0.1322	(45.931)	0	0	0
2014/02/28	R157	07/08/2014	6.76	Call	Bond Future	247.3700	0.2474	134.6400	0.1346	(45.571)	0	0	0
2014/02/28	R157	07/08/2014	6.74	Put	Bond Future	1,269.6500	1.2697	1,119.7800	1.1198	(11.804)	0	0	0
2014/02/28	R157	06/11/2014	6.19	Put	Bond Future	1,754.7100	1.7547	1,640.2800	1.6403	(6.521)	0	0	0
2014/02/28	R157	06/11/2014			Bond Future	8.1110	106.4018	8.0674	106.4380	(0.537)	0.0000	0.0000	0
2014/02/28	R157	06/11/2014	6.21	Put	Bond Future	1,740.4500	1.7404	1,625.0400	1.6250	(6.631)	0	0	0
2014/02/28	R157	06/11/2014	6.20	Put	Bond Future	1,747.5700	1.7476	1,632.6500	1.6326	(6.576)	0	0	0
2014/02/28	R157	06/11/2014	6.21	Call	Bond Future	143.3000	0.1433	64.0600	0.0641	(55.297)	0	0	0
2014/02/28	R157	06/11/2014	6.19	Call	Bond Future	140.5500	0.1405	62.2900	0.0623	(55.681)	0	0	0
2014/02/28	R157	06/11/2014	6.20	Call	Bond Future	141.9200	0.1419	63.1700	0.0632	(55.489)	0	0	0
2014/02/28	R186	08/05/2014	8.75	Put	Bond Future	2,535.5400	2.5355	2,248.5500	2.2485	(11.319)	0	0	0
2014/02/28	R186	08/05/2014	7.50	Put	Bond Future	10,387.6000	10.3876	10,135.9100	10.1359	(2.423)	0	0	0
2014/02/28	R186	08/05/2014	8.25	Put	Bond Future	4,926.1600	4.9262	4,612.3200	4.6123	(6.371)	0	0	0
2014/02/28	R186	08/05/2014	8.40	Call	Bond Future	2,095.7900	2.0958	1,964.0400	1.9640	(6.286)	0	0	1,000
2014/02/28	R186	08/05/2014			Bond Future	8.6373	118.2453	8.6157	118.4257	(0.250)	0.0000	0.0000	51,154
2014/02/28	R186	08/05/2014	7.09	Put	Bond Future	14,087.4800	14.0875	13,873.4900	13.8735	(1.519)	0	0	0
2014/02/28	R186	08/05/2014	9.75	Put	Bond Future	439.3400	0.4393	321.9600	0.3220	(26.717)	0	0	6,000
2014/02/28	R186	08/05/2014	9.10	Call	Bond Future	5,231.0200	5.2310	5,177.0800	5.1771	(1.031)	0	0	0
2014/02/28	R186	08/05/2014	9.25	Put	Bond Future	1,133.7400	1.1337	927.4800	0.9275	(18.193)	0	0	10,000
2014/02/28	R186	08/05/2014	8.80	Put	Bond Future	2,354.7600	2.3548	2,073.7500	2.0738	(11.934)	0	0	900
2014/02/28	R186	08/05/2014	7.10	Call	Bond Future	112.5700	0.1126	78.1800	0.0782	(30.550)	0	0	0
2014/02/28	R186	08/05/2014	9.00	Put	Bond Future	1,726.4700	1.7265	1,474.5600	1.4746	(14.591)	0	0	400
2014/02/28	R186	08/05/2014	7.11	Call	Bond Future	115.9500	0.1160	80.8100	0.0808	(30.306)	0	0	0
2014/02/28	R186	08/05/2014	9.75	Call	Bond Future	9,204.9500	9.2050	9,267.9100	9.2679	0.684	0	0	0
2014/02/28	R186	08/05/2014	8.50	Call	Bond Future	2,445.8300	2.4458	2,318.9000	2.3189	(5.190)	0	0	900

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
2014/02/28	R186	08/05/2014	7.09	Call	Bond Future	109.2800	0.1093	75.6300	0.0756	(30.792)	0	0	0
2014/02/28	R186	08/05/2014	9.10	Put	Bond Future	1,465.5000	1.4655	1,231.2200	1.2312	(15.986)	0	0	1,500
2014/02/28	R186	08/05/2014	9.25	Call	Bond Future	6,082.4900	6.0825	6,056.5700	6.0566	(0.426)	0	0	0
2014/02/28	R186	08/05/2014	8.80	Call	Bond Future	3,698.9800	3.6990	3,598.3100	3.5983	(2.722)	0	0	0
2014/02/28	R186	08/05/2014	8.25	Call	Bond Future	1,633.8600	1.6339	1,500.3600	1.5004	(8.171)	0	0	10,000
2014/02/28	R186	08/05/2014	7.11	Put	Bond Future	13,898.7800	13.8988	13,683.3000	13.6833	(1.550)	0	0	0
2014/02/28	R186	08/05/2014	8.50	Put	Bond Future	3,598.2000	3.5982	3,290.9300	3.2909	(8.540)	0	0	1,933
2014/02/28	R186	08/05/2014	8.75	Call	Bond Future	3,468.9600	3.4690	3,362.3100	3.3623	(3.074)	0	0	6,000
2014/02/28	R186	08/05/2014	7.50	Call	Bond Future	334.2200	0.3342	262.8700	0.2629	(21.348)	0	0	1,933
2014/02/28	R186	08/05/2014	8.40	Put	Bond Future	4,097.5400	4.0975	3,785.4500	3.7855	(7.617)	0	0	0
2014/02/28	R186	08/05/2014	7.10	Put	Bond Future	13,993.0300	13.9930	13,778.3000	13.7783	(1.535)	0	0	0
2014/02/28	R186	08/05/2014	9.00	Call	Bond Future	4,693.1000	4.6931	4,621.5300	4.6215	(1.525)	0	0	0
2014/02/28	R186	07/08/2014	8.31	Call	Bond Future	2,879.9900	2.8800	2,619.5700	2.6196	(9.042)	0	0	0
2014/02/28	R186	07/08/2014			Bond Future	8.7293	114.6972	8.7068	114.8802	(0.257)	0.0000	0.0000	0
2014/02/28	R186	07/08/2014	8.92	Put	Bond Future	3,656.5400	3.6565	3,238.3900	3.2384	(11.436)	0	0	840
2014/02/28	R186	07/08/2014	8.29	Call	Bond Future	2,817.1500	2.8171	2,557.7000	2.5577	(9.210)	0	0	0
2014/02/28	R186	07/08/2014	8.30	Call	Bond Future	2,848.4600	2.8485	2,588.5200	2.5885	(9.126)	0	0	0
2014/02/28	R186	07/08/2014	8.29	Put	Bond Future	6,478.9200	6.4789	6,036.4000	6.0364	(6.830)	0	0	0
2014/02/28	R186	07/08/2014	8.31	Put	Bond Future	6,371.4800	6.3715	5,927.9900	5.9280	(6.961)	0	0	0
2014/02/28	R186	07/08/2014	8.92	Call	Bond Future	5,196.6900	5.1967	4,961.6100	4.9616	(4.524)	0	0	0
2014/02/28	R186	07/08/2014	8.30	Put	Bond Future	6,425.0500	6.4250	5,982.0400	5.9820	(6.895)	0	0	0
2014/02/28	R186	06/11/2014	8.15	Put	Bond Future	8,622.0400	8.6220	8,037.1900	8.0372	(6.783)	0	0	0
2014/02/28	R186	06/11/2014	8.14	Call	Bond Future	3,135.8400	3.1358	2,734.7800	2.7348	(12.790)	0	0	0
2014/02/28	R186	06/11/2014			Bond Future	8.8114	116.5015	8.7884	116.6850	(0.261)	0.0000	0.0000	0
2014/02/28	R186	06/11/2014	9.17	Call	Bond Future	6,952.0900	6.9521	6,583.6700	6.5837	(5.299)	0	0	0
2014/02/28	R186	06/11/2014	8.15	Call	Bond Future	3,164.5100	3.1645	2,763.1600	2.7632	(12.683)	0	0	0
2014/02/28	R186	06/11/2014	8.16	Call	Bond Future	3,193.3400	3.1933	2,791.3600	2.7914	(12.588)	0	0	0
2014/02/28	R186	06/11/2014	9.17	Put	Bond Future	4,139.3700	4.1394	3,587.4500	3.5875	(13.333)	0	0	2,010
2014/02/28	R186	06/11/2014	8.14	Put	Bond Future	8,678.6800	8.6787	8,094.1200	8.0941	(6.736)	0	0	0
2014/02/28	R186	06/11/2014	8.16	Put	Bond Future	8,565.6500	8.5657	7,980.1700	7.9802	(6.835)	0	0	0
2014/02/28	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R197	08/05/2014			Bond Future	273.6378	273.6378	273.6349	273.6349	(0.001)	0.0000	0.0000	2,049
2014/02/28	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R197	08/05/2014	250.01	Call	Bond Future	23,627.8400	23.6278	23,624.9100	23.6249	(0.012)	0	0	0
2014/02/28	R197	08/05/2014	249.99	Call	Bond Future	23,647.8400	23.6478	23,644.9100	23.6449	(0.012)	0	0	0
2014/02/28	R197	08/05/2014	250.00	Call	Bond Future	23,637.8400	23.6378	23,634.9100	23.6349	(0.012)	0	0	0
2014/02/28	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R197	07/08/2014			Bond Future	271.9072	271.9072	271.9044	271.9044	(0.001)	0.0000	0.0000	0
2014/02/28	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R197	07/08/2014	270.00	Call	Bond Future	1,907.2200	1.9072	1,904.3500	1.9044	(0.150)	0	0	0
2014/02/28	R197	07/08/2014	270.01	Call	Bond Future	1,897.2200	1.8972	1,894.3500	1.8944	(0.151)	0	0	0
2014/02/28	R197	07/08/2014	269.99	Call	Bond Future	1,917.2200	1.9172	1,914.3500	1.9144	(0.150)	0	0	0
2014/02/28	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R201	08/05/2014			Bond Future	6.7553	104.5926	6.8249	104.5513	1.030	0.0000	0.0000	0
2014/02/28	R201	08/05/2014	4.75	Call	Bond Future	3.8500	0.0039	0.4500	0.0005	(88.312)	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
2014/02/28	R201	08/05/2014	4.76	Call	Bond Future	3.9600	0.0040	0.4700	0.0005	(88.131)	0	0	0
2014/02/28	R201	08/05/2014	4.74	Call	Bond Future	3.7400	0.0037	0.4300	0.0004	(88.503)	0	0	0
2014/02/28	R201	08/05/2014	4.76	Put	Bond Future	1,200.4600	1.2005	1,238.2200	1.2382	3.145	0	0	0
2014/02/28	R201	08/05/2014	4.75	Put	Bond Future	1,206.4100	1.2064	1,244.2600	1.2443	3.137	0	0	0
2014/02/28	R201	08/05/2014	4.74	Put	Bond Future	1,212.3600	1.2124	1,250.3000	1.2503	3.129	0	0	0
2014/02/28	R201	07/08/2014	5.31	Put	Bond Future	739.1300	0.7391	786.5300	0.7865	6.413	0	0	0
2014/02/28	R201	07/08/2014			Bond Future	7.2580	101.7251	7.3754	101.6834	1.618	0.0000	0.0000	0
2014/02/28	R201	07/08/2014	5.30	Put	Bond Future	742.2600	0.7423	789.6400	0.7896	6.383	0	0	0
2014/02/28	R201	07/08/2014	5.31	Call	Bond Future	41.2100	0.0412	46.8500	0.0468	13.686	0	0	0
2014/02/28	R201	07/08/2014	5.29	Call	Bond Future	40.2800	0.0403	45.8800	0.0459	13.903	0	0	0
2014/02/28	R201	07/08/2014	5.30	Call	Bond Future	40.7400	0.0407	46.3600	0.0464	13.795	0	0	0
2014/02/28	R201	07/08/2014	5.29	Put	Bond Future	745.4100	0.7454	792.7700	0.7928	6.354	0	0	0
2014/02/28	R202	08/05/2014	215.00	Call	Bond Future	3,952.0000	3.9520	4,209.2300	4.2092	6.509	0	0	0
2014/02/28	R202	08/05/2014			Bond Future	213.2245	213.2245	213.8543	213.8543	0.295	0.0000	0.0000	44,448
2014/02/28	R202	08/05/2014	215.01	Call	Bond Future	3,947.7000	3.9477	4,204.7200	4.2047	6.511	0	0	0
2014/02/28	R202	08/05/2014	214.99	Put	Bond Future	5,721.8000	5.7218	5,349.4300	5.3494	(6.508)	0	0	0
2014/02/28	R202	08/05/2014	215.01	Put	Bond Future	5,733.1900	5.7332	5,360.4100	5.3604	(6.502)	0	0	0
2014/02/28	R202	08/05/2014	214.99	Call	Bond Future	3,956.3100	3.9563	4,213.7400	4.2137	6.507	0	0	0
2014/02/28	R202	08/05/2014	215.00	Put	Bond Future	5,727.4900	5.7275	5,354.9200	5.3549	(6.505)	0	0	0
2014/02/28	R202	07/08/2014	207.99	Call	Bond Future	10,011.5200	10.0115	10,400.7500	10.4008	3.888	0	0	0
2014/02/28	R202	07/08/2014	208.00	Put	Bond Future	4,689.9700	4.6900	4,439.8600	4.4399	(5.333)	0	0	0
2014/02/28	R202	07/08/2014			Bond Future	213.3155	213.3155	213.9547	213.9547	0.300	0.0000	0.0000	0
2014/02/28	R202	07/08/2014	207.99	Put	Bond Future	4,685.9900	4.6860	4,436.0300	4.4360	(5.334)	0	0	0
2014/02/28	R202	07/08/2014	208.01	Put	Bond Future	4,693.9400	4.6939	4,443.6900	4.4437	(5.331)	0	0	0
2014/02/28	R202	07/08/2014	208.00	Call	Bond Future	10,005.5000	10.0055	10,394.5800	10.3946	3.889	0	0	0
2014/02/28	R202	07/08/2014	208.01	Call	Bond Future	9,999.4700	9.9995	10,388.4100	10.3884	3.890	0	0	0
2014/02/28	R203	08/05/2014	5.74	Call	Bond Future	5.4800	0.0055	0.9500	0.0010	(82.664)	0	0	0
2014/02/28	R203	08/05/2014	5.76	Call	Bond Future	5.8900	0.0059	1.0500	0.0011	(82.173)	0	0	0
2014/02/28	R203	08/05/2014	6.84	Call	Bond Future	140.8200	0.1408	73.1700	0.0732	(48.040)	0	0	29
2014/02/28	R203	08/05/2014	7.40	Put	Bond Future	1,918.7500	1.9188	1,736.0700	1.7361	(9.521)	0	0	0
2014/02/28	R203	08/05/2014			Bond Future	7.8966	102.3253	7.8778	102.3799	(0.238)	0.0000	0.0000	16,972
2014/02/28	R203	08/05/2014	5.76	Put	Bond Future	6,458.3800	6.4584	6,398.8900	6.3989	(0.921)	0	0	0
2014/02/28	R203	08/05/2014	6.84	Put	Bond Future	3,270.2100	3.2702	3,147.9100	3.1479	(3.740)	0	0	0
2014/02/28	R203	08/05/2014	5.75	Put	Bond Future	6,489.5500	6.4896	6,430.2200	6.4302	(0.914)	0	0	0
2014/02/28	R203	08/05/2014	5.74	Put	Bond Future	6,520.7300	6.5207	6,461.5500	6.4615	(0.908)	0	0	0
2014/02/28	R203	08/05/2014	7.40	Call	Bond Future	462.5900	0.4626	334.5600	0.3346	(27.677)	0	0	16
2014/02/28	R203	08/05/2014	5.75	Call	Bond Future	5.6800	0.0057	1.0000	0.0010	(82.394)	0	0	0
2014/02/28	R203	07/08/2014	7.30	Call	Bond Future	678.8900	0.6789	487.5900	0.4876	(28.178)	0	0	0
2014/02/28	R203	07/08/2014			Bond Future	8.0695	103.8357	8.0490	103.8911	(0.254)	0.0000	0.0000	0
2014/02/28	R203	07/08/2014	7.31	Call	Bond Future	686.9700	0.6870	495.0800	0.4951	(27.933)	0	0	0
2014/02/28	R203	07/08/2014	6.84	Put	Bond Future	3,765.2600	3.7653	3,564.0400	3.5640	(5.344)	0	0	0
2014/02/28	R203	07/08/2014	7.29	Put	Bond Future	2,802.3500	2.8024	2,556.3000	2.5563	(8.780)	0	0	0
2014/02/28	R203	07/08/2014	7.31	Put	Bond Future	2,763.0700	2.7631	2,515.8100	2.5158	(8.949)	0	0	0
2014/02/28	R203	07/08/2014	7.29	Call	Bond Future	670.8700	0.6709	480.1900	0.4802	(28.423)	0	0	0
2014/02/28	R203	07/08/2014	7.30	Put	Bond Future	2,782.6700	2.7827	2,536.0000	2.5360	(8.865)	0	0	0
2014/02/28	R203	07/08/2014	6.84	Call	Bond Future	377.8300	0.3778	231.9800	0.2320	(38.602)	0	0	46

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
2014/02/28	R203	06/11/2014	6.86	Call	Bond Future	552.5000	0.5525	390.8000	0.3908	(29.267)	0	0	0
2014/02/28	R203	06/11/2014			Bond Future	8.2411	101.3033	8.2194	101.3573	(0.263)	0.0000	0.0000	0
2014/02/28	R203	06/11/2014	6.98	Call	Bond Future	621.0100	0.6210	450.2600	0.4503	(27.496)	0	0	14
2014/02/28	R203	06/11/2014	6.84	Call	Bond Future	541.6600	0.5417	381.5200	0.3815	(29.565)	0	0	45
2014/02/28	R203	06/11/2014	6.85	Call	Bond Future	547.0600	0.5471	386.1400	0.3861	(29.415)	0	0	0
2014/02/28	R203	06/11/2014	6.98	Put	Bond Future	3,825.3500	3.8254	3,600.6400	3.6006	(5.874)	0	0	0
2014/02/28	R203	06/11/2014	6.84	Put	Bond Future	4,109.5800	4.1096	3,895.4800	3.8955	(5.210)	0	0	0
2014/02/28	R203	06/11/2014	6.86	Put	Bond Future	4,068.3800	4.0684	3,852.7200	3.8527	(5.301)	0	0	0
2014/02/28	R203	06/11/2014	6.85	Put	Bond Future	4,088.9600	4.0890	3,874.0800	3.8741	(5.255)	0	0	0
2014/02/28	R204	08/05/2014			Bond Future	8.1466	102.5755	8.1292	102.6411	(0.214)	0.0000	0.0000	30,006
2014/02/28	R204	08/05/2014	6.05	Call	Bond Future	8.5900	0.0086	3.3200	0.0033	(61.350)	0	0	0
2014/02/28	R204	08/05/2014	6.06	Call	Bond Future	8.8900	0.0089	3.4700	0.0035	(60.967)	0	0	0
2014/02/28	R204	08/05/2014	6.04	Call	Bond Future	8.2900	0.0083	3.1800	0.0032	(61.641)	0	0	0
2014/02/28	R204	08/05/2014	6.05	Put	Bond Future	8,305.3700	8.3054	8,234.5200	8.2345	(0.853)	0	0	0
2014/02/28	R204	08/05/2014	6.04	Put	Bond Future	8,346.6200	8.3466	8,275.9300	8.2759	(0.847)	0	0	0
2014/02/28	R204	08/05/2014	6.06	Put	Bond Future	8,264.1300	8.2641	8,193.1300	8.1931	(0.859)	0	0	0
2014/02/28	R204	07/08/2014			Bond Future	8.2958	100.0564	8.2772	100.1231	(0.225)	0.0000	0.0000	0
2014/02/28	R204	07/08/2014	7.44	Put	Bond Future	3,876.2700	3.8763	3,665.8700	3.6659	(5.428)	0	0	0
2014/02/28	R204	07/08/2014	7.46	Put	Bond Future	3,821.8300	3.8218	3,610.0700	3.6101	(5.541)	0	0	0
2014/02/28	R204	07/08/2014	7.45	Put	Bond Future	3,849.0000	3.8490	3,637.9200	3.6379	(5.484)	0	0	0
2014/02/28	R204	07/08/2014	7.78	Call	Bond Future	1,142.2700	1.1423	982.6500	0.9827	(13.974)	0	0	0
2014/02/28	R204	07/08/2014	7.46	Call	Bond Future	778.5000	0.7785	633.3500	0.6334	(18.645)	0	0	0
2014/02/28	R204	07/08/2014	7.44	Call	Bond Future	758.7300	0.7587	614.9400	0.6149	(18.951)	0	0	0
2014/02/28	R204	07/08/2014	7.78	Put	Bond Future	3,007.1000	3.0071	2,780.8700	2.7809	(7.523)	0	0	530
2014/02/28	R204	07/08/2014	7.45	Call	Bond Future	768.5700	0.7686	624.1000	0.6241	(18.797)	0	0	0
2014/02/28	R204	06/11/2014	7.99	Put	Bond Future	3,252.4100	3.2524	2,917.6800	2.9177	(10.292)	0	0	1,270
2014/02/28	R204	06/11/2014			Bond Future	8.4340	101.6301	8.4147	101.6957	(0.230)	0.0000	0.0000	0
2014/02/28	R204	06/11/2014	6.99	Put	Bond Future	5,738.0300	5.7380	5,471.4300	5.4714	(4.646)	0	0	0
2014/02/28	R204	06/11/2014	7.01	Put	Bond Future	5,680.3500	5.6803	5,411.7400	5.4117	(4.729)	0	0	0
2014/02/28	R204	06/11/2014	6.99	Call	Bond Future	700.0800	0.7001	499.0400	0.4990	(28.717)	0	0	0
2014/02/28	R204	06/11/2014	7.00	Put	Bond Future	5,709.1600	5.7092	5,441.5500	5.4415	(4.687)	0	0	0
2014/02/28	R204	06/11/2014	7.99	Call	Bond Future	1,735.8500	1.7359	1,466.6800	1.4667	(15.507)	0	0	0
2014/02/28	R204	06/11/2014	7.00	Call	Bond Future	707.1600	0.7072	505.1100	0.5051	(28.572)	0	0	0
2014/02/28	R204	06/11/2014	7.01	Call	Bond Future	714.3000	0.7143	511.2500	0.5113	(28.426)	0	0	0
2014/02/28	R207	08/05/2014	6.19	Put	Bond Future	9,919.5300	9.9195	9,885.7100	9.8857	(0.341)	0	0	0
2014/02/28	R207	08/05/2014	6.21	Put	Bond Future	9,822.8500	9.8228	9,788.7200	9.7887	(0.347)	0	0	0
2014/02/28	R207	08/05/2014			Bond Future	8.3518	97.4470	8.3450	97.4760	(0.080)	0.0000	0.0000	19,048
2014/02/28	R207	08/05/2014	6.20	Put	Bond Future	9,871.1700	9.8712	9,837.2000	9.8372	(0.344)	0	0	0
2014/02/28	R207	08/05/2014	6.20	Call	Bond Future	8.6600	0.0087	3.6900	0.0037	(57.390)	0	0	0
2014/02/28	R207	08/05/2014	6.21	Call	Bond Future	8.9800	0.0090	3.8500	0.0039	(57.127)	0	0	0
2014/02/28	R207	08/05/2014	6.19	Call	Bond Future	8.3600	0.0084	3.5400	0.0035	(57.656)	0	0	0
2014/02/28	R207	07/08/2014	7.69	Call	Bond Future	951.7600	0.9518	815.3100	0.8153	(14.337)	0	0	0
2014/02/28	R207	07/08/2014	7.70	Put	Bond Future	4,297.5200	4.2975	4,130.9200	4.1309	(3.877)	0	0	0
2014/02/28	R207	07/08/2014			Bond Future	8.4891	95.2441	8.4819	95.2736	(0.084)	0.0000	0.0000	0
2014/02/28	R207	07/08/2014	7.70	Call	Bond Future	963.6800	0.9637	826.6200	0.8266	(14.223)	0	0	0
2014/02/28	R207	07/08/2014	7.71	Call	Bond Future	975.7000	0.9757	838.0500	0.8381	(14.108)	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
2014/02/28	R207	07/08/2014	7.69	Put	Bond Future	4,328.7600	4.3288	4,162.7700	4.1628	(3.835)	0	0	0
2014/02/28	R207	07/08/2014	7.71	Put	Bond Future	4,266.4000	4.2664	4,099.2100	4.0992	(3.919)	0	0	0
2014/02/28	R207	06/11/2014	7.36	Put	Bond Future	6,061.5800	6.0616	5,854.8500	5.8549	(3.410)	0	0	0
2014/02/28	R207	06/11/2014			Bond Future	8.6097	96.7424	8.6026	96.7704	(0.082)	0.0000	0.0000	0
2014/02/28	R207	06/11/2014	7.35	Put	Bond Future	6,094.5800	6.0946	5,888.6500	5.8887	(3.379)	0	0	0
2014/02/28	R207	06/11/2014	7.36	Call	Bond Future	941.0000	0.9410	762.2900	0.7623	(18.991)	0	0	0
2014/02/28	R207	06/11/2014	7.34	Call	Bond Future	922.4300	0.9224	745.3100	0.7453	(19.201)	0	0	0
2014/02/28	R207	06/11/2014	7.35	Call	Bond Future	931.6800	0.9317	753.7700	0.7538	(19.096)	0	0	0
2014/02/28	R207	06/11/2014	7.34	Put	Bond Future	6,127.6700	6.1277	5,922.5300	5.9225	(3.348)	0	0	0
2014/02/28	R208	08/05/2014	6.31	Call	Bond Future	8.3100	0.0083	5.4200	0.0054	(34.777)	0	0	0
2014/02/28	R208	08/05/2014			Bond Future	8.4567	92.0114	8.4450	92.0683	(0.139)	0.0000	0.0000	11,020
2014/02/28	R208	08/05/2014	6.29	Call	Bond Future	7.7200	0.0077	5.0000	0.0050	(35.233)	0	0	0
2014/02/28	R208	08/05/2014	6.31	Put	Bond Future	11,206.5800	11.2066	11,146.7600	11.1468	(0.534)	0	0	0
2014/02/28	R208	08/05/2014	6.30	Put	Bond Future	11,262.2700	11.2623	11,202.5400	11.2025	(0.530)	0	0	0
2014/02/28	R208	08/05/2014	6.29	Put	Bond Future	11,317.9900	11.3180	11,258.3400	11.2583	(0.527)	0	0	0
2014/02/28	R208	08/05/2014	6.30	Call	Bond Future	8.0100	0.0080	5.2100	0.0052	(34.956)	0	0	0
2014/02/28	R208	07/08/2014	8.28	Call	Bond Future	1,956.8300	1.9568	1,813.7900	1.8138	(7.310)	0	0	0
2014/02/28	R208	07/08/2014			Bond Future	8.5746	93.3698	8.5623	93.4276	(0.143)	0.0000	0.0000	0
2014/02/28	R208	07/08/2014	7.80	Call	Bond Future	1,148.4100	1.1484	1,018.7600	1.0188	(11.290)	0	0	0
2014/02/28	R208	07/08/2014	7.79	Put	Bond Future	4,914.1800	4.9142	4,727.2100	4.7272	(3.805)	0	0	0
2014/02/28	R208	07/08/2014	7.81	Put	Bond Future	4,843.1800	4.8432	4,655.2500	4.6552	(3.880)	0	0	0
2014/02/28	R208	07/08/2014	7.80	Put	Bond Future	4,878.6000	4.8786	4,691.1500	4.6912	(3.842)	0	0	0
2014/02/28	R208	07/08/2014	8.28	Put	Bond Future	3,353.9400	3.3539	3,153.1000	3.1531	(5.988)	0	0	630
2014/02/28	R208	07/08/2014	7.81	Call	Bond Future	1,162.3200	1.1623	1,032.1900	1.0322	(11.196)	0	0	0
2014/02/28	R208	07/08/2014	7.79	Call	Bond Future	1,134.6200	1.1346	1,005.4500	1.0055	(11.384)	0	0	0
2014/02/28	R208	06/11/2014	7.46	Call	Bond Future	1,069.4200	1.0694	932.5500	0.9325	(12.799)	0	0	0
2014/02/28	R208	06/11/2014			Bond Future	8.6839	91.4386	8.6714	91.4954	(0.144)	0.0000	0.0000	0
2014/02/28	R208	06/11/2014	7.44	Call	Bond Future	1,048.0500	1.0481	912.3000	0.9123	(12.953)	0	0	0
2014/02/28	R208	06/11/2014	7.45	Call	Bond Future	1,058.7000	1.0587	922.3800	0.9224	(12.876)	0	0	0
2014/02/28	R208	06/11/2014	8.50	Put	Bond Future	3,561.1300	3.5611	3,343.9200	3.3439	(6.099)	0	0	1,520
2014/02/28	R208	06/11/2014	7.44	Put	Bond Future	6,920.4900	6.9205	6,727.9400	6.7279	(2.782)	0	0	0
2014/02/28	R208	06/11/2014	7.46	Put	Bond Future	6,843.8200	6.8438	6,650.1500	6.6501	(2.830)	0	0	0
2014/02/28	R208	06/11/2014	8.50	Call	Bond Future	2,721.1300	2.7211	2,560.7200	2.5607	(5.895)	0	0	0
2014/02/28	R208	06/11/2014	7.45	Put	Bond Future	6,882.1100	6.8821	6,688.9900	6.6890	(2.806)	0	0	0
2014/02/28	R209	08/05/2014	9.63	Call	Bond Future	4,591.9200	4.5919	4,673.2700	4.6733	1.772	0	0	0
2014/02/28	R209	08/05/2014			Bond Future	9.1598	73.4298	9.1231	73.6999	(0.401)	0.0000	0.0000	25,105
2014/02/28	R209	08/05/2014	7.85	Call	Bond Future	178.4700	0.1785	154.5400	0.1545	(13.408)	0	0	0
2014/02/28	R209	08/05/2014	9.00	Put	Bond Future	3,267.2400	3.2672	2,987.9500	2.9880	(8.548)	0	0	0
2014/02/28	R209	08/05/2014	9.50	Call	Bond Future	3,996.6000	3.9966	4,057.1500	4.0571	1.515	0	0	0
2014/02/28	R209	08/05/2014	7.86	Call	Bond Future	183.5300	0.1835	159.2300	0.1592	(13.240)	0	0	0
2014/02/28	R209	08/05/2014	9.75	Put	Bond Future	1,032.9100	1.0329	863.5700	0.8636	(16.394)	0	0	7,262
2014/02/28	R209	08/05/2014	9.85	Put	Bond Future	867.0100	0.8670	713.3000	0.7133	(17.729)	0	0	10,000
2014/02/28	R209	08/05/2014	8.50	Put	Bond Future	5,961.4700	5.9615	5,653.1500	5.6532	(5.172)	0	0	0
2014/02/28	R209	08/05/2014	7.84	Call	Bond Future	173.5300	0.1735	149.9600	0.1500	(13.583)	0	0	0
2014/02/28	R209	08/05/2014	7.85	Put	Bond Future	10,870.0700	10.8701	10,576.0700	10.5761	(2.705)	0	0	0
2014/02/28	R209	08/05/2014	9.50	Put	Bond Future	1,566.2500	1.5663	1,356.7300	1.3567	(13.377)	0	0	640

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
2014/02/28	R209	08/05/2014	7.84	Put	Bond Future	10,955.7900	10.9558	10,662.1500	10.6621	(2.680)	0	0	0
2014/02/28	R209	08/05/2014	9.63	Put	Bond Future	1,266.4600	1.2665	1,077.7400	1.0777	(14.901)	0	0	883
2014/02/28	R209	08/05/2014	9.85	Call	Bond Future	5,666.6300	5.6666	5,782.9900	5.7830	2.053	0	0	0
2014/02/28	R209	08/05/2014	7.86	Put	Bond Future	10,784.6100	10.7846	10,490.2400	10.4902	(2.730)	0	0	0
2014/02/28	R209	08/05/2014	9.75	Call	Bond Future	5,168.6900	5.1687	5,269.4200	5.2694	1.949	0	0	0
2014/02/28	R209	08/05/2014	8.50	Call	Bond Future	857.0400	0.8570	818.7900	0.8188	(4.463)	0	0	640
2014/02/28	R209	08/05/2014	9.00	Call	Bond Future	2,079.5400	2.0795	2,070.3200	2.0703	(0.443)	0	0	640
2014/02/28	R209	07/08/2014	9.04	Put	Bond Future	4,919.1700	4.9192	4,465.1500	4.4651	(9.230)	0	0	0
2014/02/28	R209	07/08/2014			Bond Future	9.2380	74.5140	9.2003	74.7881	(0.409)	0.0000	0.0000	0
2014/02/28	R209	07/08/2014	9.06	Put	Bond Future	4,834.7000	4.8347	4,382.0300	4.3820	(9.363)	0	0	0
2014/02/28	R209	07/08/2014	9.05	Put	Bond Future	4,876.7900	4.8768	4,423.4400	4.4234	(9.296)	0	0	0
2014/02/28	R209	07/08/2014	9.05	Call	Bond Future	3,496.0700	3.4961	3,316.8000	3.3168	(5.128)	0	0	0
2014/02/28	R209	07/08/2014	9.06	Call	Bond Future	3,528.4400	3.5284	3,349.8500	3.3499	(5.061)	0	0	0
2014/02/28	R209	07/08/2014	9.04	Call	Bond Future	3,463.8700	3.4639	3,283.9300	3.2839	(5.195)	0	0	0
2014/02/28	R209	06/11/2014			Bond Future	9.3097	72.5382	9.2710	72.8151	(0.415)	0.0000	0.0000	0
2014/02/28	R209	06/11/2014	8.99	Put	Bond Future	6,342.1700	6.3422	5,845.8500	5.8459	(7.826)	0	0	0
2014/02/28	R209	06/11/2014	9.01	Put	Bond Future	6,254.0000	6.2540	5,758.6400	5.7586	(7.921)	0	0	0
2014/02/28	R209	06/11/2014	9.00	Put	Bond Future	6,297.9700	6.2980	5,802.1200	5.8021	(7.873)	0	0	0
2014/02/28	R209	06/11/2014	8.99	Call	Bond Future	4,001.4500	4.0014	3,781.9900	3.7820	(5.485)	0	0	0
2014/02/28	R209	06/11/2014	9.00	Call	Bond Future	4,032.2500	4.0323	3,813.2600	3.8133	(5.431)	0	0	0
2014/02/28	R209	06/11/2014	9.01	Call	Bond Future	4,063.1700	4.0632	3,844.6700	3.8447	(5.378)	0	0	0
2014/02/28	R210	08/05/2014			Bond Future	159.8615	159.8615	160.2396	160.2396	0.237	0.0000	0.0000	719
2014/02/28	R210	08/05/2014	159.99	Put	Bond Future	128.5400	0.1285	0.0000	0.0000	(100.000)	0	0	0
2014/02/28	R210	08/05/2014	160.01	Put	Bond Future	148.5400	0.1485	0.0000	0.0000	(100.000)	0	0	0
2014/02/28	R210	08/05/2014	160.00	Put	Bond Future	138.5400	0.1385	0.0000	0.0000	(100.000)	0	0	0
2014/02/28	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	229.5700	0.2296	100.000	0	0	0
2014/02/28	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	249.5700	0.2496	100.000	0	0	0
2014/02/28	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	239.5700	0.2396	100.000	0	0	0
2014/02/28	R210	07/08/2014			Bond Future	162.2407	162.2407	162.6247	162.6247	0.237	0.0000	0.0000	0
2014/02/28	R210	07/08/2014	159.00	Call	Bond Future	3,240.7000	3.2407	3,624.6600	3.6247	11.848	0	0	0
2014/02/28	R210	07/08/2014	159.01	Call	Bond Future	3,230.7000	3.2307	3,614.6600	3.6147	11.885	0	0	0
2014/02/28	R210	07/08/2014	158.99	Call	Bond Future	3,250.7000	3.2507	3,634.6600	3.6347	11.812	0	0	0
2014/02/28	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R211	08/05/2014	130.00	Put	Bond Future	2,441.5200	2.4415	2,446.4900	2.4465	0.204	0	0	0
2014/02/28	R211	08/05/2014			Bond Future	127.5585	127.5585	127.5535	127.5535	(0.004)	0.0000	0.0000	390
2014/02/28	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R211	08/05/2014	129.99	Put	Bond Future	2,431.5200	2.4315	2,436.4900	2.4365	0.204	0	0	0
2014/02/28	R211	08/05/2014	130.01	Put	Bond Future	2,451.5200	2.4515	2,456.4900	2.4565	0.203	0	0	0
2014/02/28	R211	07/08/2014	127.99	Put	Bond Future	90.8900	0.0909	95.8100	0.0958	5.413	0	0	0
2014/02/28	R211	07/08/2014			Bond Future	127.8991	127.8991	127.8942	127.8942	(0.004)	0.0000	0.0000	0
2014/02/28	R211	07/08/2014	128.01	Put	Bond Future	110.8900	0.1109	115.8100	0.1158	4.437	0	0	0
2014/02/28	R211	07/08/2014	128.00	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/28	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R211	07/08/2014	128.00	Put	Bond Future	100.8900	0.1009	105.8100	0.1058	4.877	0	0	0
2014/02/28	R212	08/05/2014			Bond Future	128.9531	128.9531	128.9516	128.9516	(0.001)	0.0000	0.0000	21,797
2014/02/28	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R212	08/05/2014	131.99	Put	Bond Future	3,036.8900	3.0369	3,038.4100	3.0384	0.050	0	0	0
2014/02/28	R212	08/05/2014	132.01	Put	Bond Future	3,056.8900	3.0569	3,058.4100	3.0584	0.050	0	0	0
2014/02/28	R212	08/05/2014	132.00	Put	Bond Future	3,046.8900	3.0469	3,048.4100	3.0484	0.050	0	0	0
2014/02/28	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R212	07/08/2014	128.99	Call	Bond Future	172.4200	0.1724	171.0300	0.1710	(0.806)	0	0	0
2014/02/28	R212	07/08/2014			Bond Future	129.1624	129.1624	129.1610	129.1610	(0.001)	0.0000	0.0000	0
2014/02/28	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R212	07/08/2014	129.00	Call	Bond Future	162.4200	0.1624	161.0300	0.1610	(0.856)	0	0	0
2014/02/28	R212	07/08/2014	129.01	Call	Bond Future	152.4200	0.1524	151.0300	0.1510	(0.912)	0	0	0
2014/02/28	R213	08/05/2014	7.65	Put	Bond Future	11,293.1600	11.2932	11,094.7200	11.0947	(1.757)	0	0	0
2014/02/28	R213	08/05/2014			Bond Future	9.0071	84.1780	8.9857	84.3382	(0.237)	0.0000	0.0000	21,730
2014/02/28	R213	08/05/2014	7.64	Put	Bond Future	11,378.2400	11.3782	11,180.5000	11.1805	(1.738)	0	0	0
2014/02/28	R213	08/05/2014	7.66	Put	Bond Future	11,208.3100	11.2083	11,009.1600	11.0092	(1.777)	0	0	0
2014/02/28	R213	08/05/2014	7.65	Call	Bond Future	168.6900	0.1687	130.4300	0.1304	(22.681)	0	0	0
2014/02/28	R213	08/05/2014	7.64	Call	Bond Future	164.0700	0.1641	126.5100	0.1265	(22.893)	0	0	0
2014/02/28	R213	08/05/2014	7.66	Call	Bond Future	173.4200	0.1734	134.4500	0.1345	(22.471)	0	0	0
2014/02/28	R213	07/08/2014	8.86	Call	Bond Future	3,356.5700	3.3566	3,106.1200	3.1061	(7.461)	0	0	0
2014/02/28	R213	07/08/2014			Bond Future	9.0897	85.4205	9.0677	85.5831	(0.243)	0.0000	0.0000	0
2014/02/28	R213	07/08/2014	8.84	Call	Bond Future	3,292.7600	3.2928	3,041.9000	3.0419	(7.619)	0	0	0
2014/02/28	R213	07/08/2014	8.85	Call	Bond Future	3,324.5800	3.3246	3,073.9100	3.0739	(7.540)	0	0	0
2014/02/28	R213	07/08/2014	8.84	Put	Bond Future	5,161.7300	5.1617	4,748.2700	4.7483	(8.010)	0	0	0
2014/02/28	R213	07/08/2014	8.86	Put	Bond Future	5,073.6100	5.0736	4,660.5600	4.6606	(8.141)	0	0	0
2014/02/28	R213	07/08/2014	8.85	Put	Bond Future	5,117.5400	5.1175	4,704.2700	4.7043	(8.076)	0	0	0
2014/02/28	R213	06/11/2014	8.84	Call	Bond Future	3,965.9300	3.9659	3,626.0900	3.6261	(8.569)	0	0	0
2014/02/28	R213	06/11/2014	8.85	Put	Bond Future	6,341.5800	6.3416	5,838.4600	5.8385	(7.934)	0	0	0
2014/02/28	R213	06/11/2014			Bond Future	9.1666	83.2208	9.1442	83.3842	(0.245)	0.0000	0.0000	0
2014/02/28	R213	06/11/2014	8.85	Call	Bond Future	3,997.0000	3.9970	3,657.2700	3.6573	(8.500)	0	0	0
2014/02/28	R213	06/11/2014	8.86	Call	Bond Future	4,028.2200	4.0282	3,688.6000	3.6886	(8.431)	0	0	0
2014/02/28	R213	06/11/2014	8.84	Put	Bond Future	6,386.1200	6.3861	5,882.8900	5.8829	(7.880)	0	0	0
2014/02/28	R213	06/11/2014	8.86	Put	Bond Future	6,297.2800	6.2973	5,794.2700	5.7943	(7.988)	0	0	0
2014/02/28	R214	08/05/2014			Bond Future	9.2475	74.2136	9.2109	74.4930	(0.396)	0.0000	0.0000	5,055
2014/02/28	R214	08/05/2014	9.00	Call	Bond Future	1,978.4200	1.9784	1,918.5700	1.9186	(3.025)	0	0	0
2014/02/28	R214	08/05/2014	8.99	Put	Bond Future	3,951.0100	3.9510	3,610.9400	3.6109	(8.607)	0	0	0
2014/02/28	R214	08/05/2014	9.01	Put	Bond Future	3,853.0600	3.8531	3,514.6200	3.5146	(8.784)	0	0	0
2014/02/28	R214	08/05/2014	9.00	Put	Bond Future	3,901.8200	3.9018	3,562.5600	3.5626	(8.695)	0	0	0
2014/02/28	R214	08/05/2014	9.01	Call	Bond Future	2,009.0100	2.0090	1,949.9800	1.9500	(2.938)	0	0	0
2014/02/28	R214	08/05/2014	8.99	Call	Bond Future	1,948.1300	1.9481	1,887.4700	1.8875	(3.114)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/28	R214	07/08/2014	9.54	Put	Bond Future	3,564.5300		3.5645	3,108.4800	3.1085	(12.794)	0	0	0
2014/02/28	R214	07/08/2014			Bond Future	9.3247		75.2158	9.2870	75.4994	(0.404)	0.0000	0.0000	0
2014/02/28	R214	07/08/2014	9.56	Put	Bond Future	3,499.7800		3.4998	3,046.4300	3.0464	(12.954)	0	0	0
2014/02/28	R214	07/08/2014	9.55	Put	Bond Future	3,532.0300		3.5320	3,077.3300	3.0773	(12.874)	0	0	0
2014/02/28	R214	07/08/2014	9.56	Call	Bond Future	5,228.1800		5.2282	5,058.4100	5.0584	(3.247)	0	0	0
2014/02/28	R214	07/08/2014	9.54	Call	Bond Future	5,148.7500		5.1488	4,976.2800	4.9763	(3.350)	0	0	0
2014/02/28	R214	07/08/2014	9.55	Call	Bond Future	5,188.4000		5.1884	5,017.2800	5.0173	(3.298)	0	0	0
2014/02/28	R214	06/11/2014	9.64	Call	Bond Future	6,147.1800		6.1472	5,915.3200	5.9153	(3.772)	0	0	0
2014/02/28	R214	06/11/2014			Bond Future	9.3966		73.1106	9.3580	73.3971	(0.411)	0.0000	0.0000	0
2014/02/28	R214	06/11/2014	9.65	Call	Bond Future	6,185.6100		6.1856	5,954.9200	5.9549	(3.729)	0	0	0
2014/02/28	R214	06/11/2014	9.66	Call	Bond Future	6,224.1100		6.2241	5,994.6100	5.9946	(3.687)	0	0	0
2014/02/28	R214	06/11/2014	9.64	Put	Bond Future	4,383.7100		4.3837	3,865.3400	3.8653	(11.825)	0	0	0
2014/02/28	R214	06/11/2014	9.66	Put	Bond Future	4,318.9700		4.3190	3,802.9600	3.8030	(11.948)	0	0	0
2014/02/28	R214	06/11/2014	9.65	Put	Bond Future	4,351.2400		4.3512	3,834.0400	3.8340	(11.886)	0	0	0
2014/02/28	R248	08/05/2014	9.04	Put	Bond Future	2,932.8900		2.9329	2,626.4100	2.6264	(10.450)	0	0	0
2014/02/28	R248	08/05/2014			Bond Future	9.3349		95.7570	9.3033	96.0635	(0.338)	0.0000	0.0000	13,552
2014/02/28	R248	08/05/2014	9.06	Put	Bond Future	2,728.8200		2.7288	2,422.3400	2.4223	(11.231)	0	0	0
2014/02/28	R248	08/05/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R248	08/05/2014	9.05	Put	Bond Future	2,830.7600		2.8308	2,524.2800	2.5243	(10.827)	0	0	0
2014/02/28	R248	08/05/2014	9.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R248	08/05/2014	9.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R248	07/08/2014			Bond Future	9.4153		97.0490	9.3827	97.3601	(0.346)	0.0000	0.0000	0
2014/02/28	R248	07/08/2014	9.65	Call	Bond Future	2,188.5000		2.1885	2,499.5600	2.4996	14.213	0	0	0
2014/02/28	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R248	07/08/2014	9.66	Call	Bond Future	2,279.6800		2.2797	2,590.7400	2.5907	13.645	0	0	0
2014/02/28	R248	07/08/2014	9.64	Call	Bond Future	2,097.1500		2.0972	2,408.2100	2.4082	14.833	0	0	0
2014/02/28	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R248	06/11/2014			Bond Future	9.4904		94.1492	9.4571	94.4632	(0.351)	0.0000	0.0000	0
2014/02/28	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R248	06/11/2014	9.72	Call	Bond Future	2,110.7400		2.1107	2,424.7800	2.4248	14.878	0	0	0
2014/02/28	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/28	R248	06/11/2014	9.73	Call	Bond Future	2,200.7200		2.2007	2,514.7600	2.5148	14.270	0	0	0
2014/02/28	R248	06/11/2014	9.74	Call	Bond Future	2,290.5300		2.2905	2,604.5700	2.6046	13.710	0	0	0

Total

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