



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 19/03/2014 to 19/03/2014

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
2014/03/19	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/19	2025	08/05/2014			Bond Future	110.8592		110.8583		(0.001)	0.0000	0.0000	0
2014/03/19	2025	08/05/2014	110.99	Put	Bond Future	130.7800	0.1308	131.6800	0.1317	0.688	0	0	0
2014/03/19	2025	08/05/2014	111.00	Put	Bond Future	140.7800	0.1408	141.6800	0.1417	0.639	0	0	0
2014/03/19	2025	08/05/2014	111.01	Put	Bond Future	150.7800	0.1508	151.6800	0.1517	0.597	0	0	0
2014/03/19	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2025	07/08/2014	109.01	Call	Bond Future	2,368.0200	2.3680	2,363.3900	2.3634	(0.196)	0	0	0
2014/03/19	2025	07/08/2014			Bond Future	111.3780		111.3734		(0.004)	0.0000	0.0000	0
2014/03/19	2025	07/08/2014	108.99	Call	Bond Future	2,388.0200	2.3880	2,383.3900	2.3834	(0.194)	0	0	0
2014/03/19	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2025	07/08/2014	109.00	Call	Bond Future	2,378.0200	2.3780	2,373.3900	2.3734	(0.195)	0	0	0
2014/03/19	2030	08/05/2014			Bond Future	9.1010		9.0185		(0.907)	0.0000	0.0000	1,559
2014/03/19	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2030	08/05/2014	8.99	Put	Bond Future	863.5000	0.8635	222.5100	0.2225	(74.232)	0	0	0
2014/03/19	2030	08/05/2014	9.01	Put	Bond Future	707.0500	0.7070	66.0600	0.0661	(90.657)	0	0	0
2014/03/19	2030	08/05/2014	9.00	Put	Bond Future	785.2300	0.7852	144.2400	0.1442	(81.631)	0	0	0
2014/03/19	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2030	07/08/2014	8.99	Put	Bond Future	1,588.9200	1.5889	938.9700	0.9390	(40.905)	0	0	0
2014/03/19	2030	07/08/2014			Bond Future	9.1969		9.1116		(0.927)	0.0000	0.0000	0
2014/03/19	2030	07/08/2014	9.01	Put	Bond Future	1,433.5700	1.4336	783.6200	0.7836	(45.338)	0	0	0
2014/03/19	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2030	07/08/2014	9.00	Put	Bond Future	1,511.2000	1.5112	861.2500	0.8613	(43.009)	0	0	0
2014/03/19	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2030	06/11/2014			Bond Future	9.2825		91.8730		(0.946)	0.0000	0.0000	0
2014/03/19	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2030	06/11/2014	8.99	Put	Bond Future	2,220.2600	2.2203	1,562.0200	1.5620	(29.647)	0	0	0
2014/03/19	2030	06/11/2014	9.01	Put	Bond Future	2,065.9300	2.0659	1,407.6900	1.4077	(31.862)	0	0	0
2014/03/19	2030	06/11/2014	9.00	Put	Bond Future	2,143.0500	2.1431	1,484.8100	1.4848	(30.715)	0	0	0
2014/03/19	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2037	08/05/2014			Bond Future	9.2266		95.5113		(0.838)	0.0000	0.0000	5,914
2014/03/19	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2037	08/05/2014	9.38	Call	Bond Future	1,352.8300	1.3528	2,046.5700	2.0466	51.281	0	0	0
2014/03/19	2037	08/05/2014	9.39	Call	Bond Future	1,439.8900	1.4399	2,133.6300	2.1336	48.180	0	0	0
2014/03/19	2037	08/05/2014	9.37	Call	Bond Future	1,265.6300	1.2656	1,959.3700	1.9594	54.814	0	0	0
2014/03/19	2037	07/08/2014	9.06	Put	Bond Future	2,279.4400	2.2794	1,575.9400	1.5759	(30.863)	0	0	0
2014/03/19	2037	07/08/2014			Bond Future	9.3148		92.6553		(0.856)	0.0000	0.0000	3,280
2014/03/19	2037	07/08/2014	9.05	Put	Bond Future	2,370.7400	2.3707	1,667.2400	1.6672	(29.674)	0	0	0
2014/03/19	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/03/19	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2037	07/08/2014	9.04	Put	Bond Future	2,462.1800	2.4622	1,758.6800	1.7587	(28.572)	0	0	0
2014/03/19	2037	06/11/2014	9.69	Call	Bond Future	2,508.2900	2.5083	3,220.9600	3.2210	28.413	0	0	0
2014/03/19	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2037	06/11/2014			Bond Future	9.3934	93.9642	9.3115	94.6768	(0.872)	0.0000	0.0000	0
2014/03/19	2037	06/11/2014	9.70	Call	Bond Future	2,590.9100	2.5909	3,303.5800	3.3036	27.507	0	0	0
2014/03/19	2037	06/11/2014	9.71	Call	Bond Future	2,673.4100	2.6734	3,386.0800	3.3861	26.658	0	0	0
2014/03/19	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2038	08/05/2014			Bond Future	111.0021	111.0021	111.4104	111.4104	0.368	0.0000	0.0000	57
2014/03/19	2038	08/05/2014	109.00	Call	Bond Future	2,002.0600	2.0021	2,410.3800	2.4104	20.395	0	0	0
2014/03/19	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2038	08/05/2014	109.01	Call	Bond Future	1,992.0600	1.9921	2,400.3800	2.4004	20.497	0	0	0
2014/03/19	2038	08/05/2014	108.99	Call	Bond Future	2,012.0600	2.0121	2,420.3800	2.4204	20.294	0	0	0
2014/03/19	2038	07/08/2014			Bond Future	111.3827	111.3827	111.7929	111.7929	0.368	0.0000	0.0000	0
2014/03/19	2038	07/08/2014	106.00	Call	Bond Future	5,382.6800	5.3827	5,792.9400	5.7929	7.622	0	0	0
2014/03/19	2038	07/08/2014	106.01	Call	Bond Future	5,372.6800	5.3727	5,782.9400	5.7829	7.636	0	0	0
2014/03/19	2038	07/08/2014	105.99	Call	Bond Future	5,392.6800	5.3927	5,802.9400	5.8029	7.608	0	0	0
2014/03/19	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2046	08/05/2014			Bond Future	108.1889	108.1889	108.1891	108.1891	0.000	0.0000	0.0000	5,218
2014/03/19	2046	08/05/2014	104.35	Call	Bond Future	3,838.9200	3.8389	3,839.1300	3.8391	0.005	0	0	0
2014/03/19	2046	08/05/2014	104.36	Call	Bond Future	3,828.9200	3.8289	3,829.1300	3.8291	0.005	0	0	0
2014/03/19	2046	08/05/2014	104.34	Call	Bond Future	3,848.9200	3.8489	3,849.1300	3.8491	0.005	0	0	0
2014/03/19	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2046	07/08/2014			Bond Future	109.7903	109.7903	109.7900	109.7900	0.000	0.0000	0.0000	0
2014/03/19	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2046	07/08/2014	104.44	Call	Bond Future	5,350.2600	5.3503	5,349.9500	5.3500	(0.006)	0	0	0
2014/03/19	2046	07/08/2014	104.45	Call	Bond Future	5,340.2600	5.3403	5,339.9500	5.3400	(0.006)	0	0	0
2014/03/19	2046	07/08/2014	104.43	Call	Bond Future	5,360.2600	5.3603	5,359.9500	5.3600	(0.006)	0	0	0
2014/03/19	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2046	06/11/2014	104.45	Call	Bond Future	5,706.3700	5.7064	5,700.3000	5.7003	(0.106)	0	0	0
2014/03/19	2046	06/11/2014			Bond Future	110.1564	110.1564	110.1503	110.1503	(0.006)	0.0000	0.0000	0
2014/03/19	2046	06/11/2014	104.43	Call	Bond Future	5,726.3700	5.7264	5,720.3000	5.7203	(0.106)	0	0	0
2014/03/19	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2046	06/11/2014	104.44	Call	Bond Future	5,716.3700	5.7164	5,710.3000	5.7103	(0.106)	0	0	0

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2014/03/19	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2050	08/05/2014			Bond Future	116.1382	116.1382	116.2789	116.2789	0.121	0.0000	0.0000	472
2014/03/19	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2050	08/05/2014	114.99	Call	Bond Future	1,148.1800	1.1482	1,288.9100	1.2889	12.257	0	0	0
2014/03/19	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2050	08/05/2014	115.00	Call	Bond Future	1,138.1800	1.1382	1,278.9100	1.2789	12.364	0	0	0
2014/03/19	2050	08/05/2014	115.01	Call	Bond Future	1,128.1800	1.1282	1,268.9100	1.2689	12.474	0	0	0
2014/03/19	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2050	07/08/2014			Bond Future	116.4537	116.4537	116.5924	116.5924	0.119	0.0000	0.0000	0
2014/03/19	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	2050	07/08/2014	112.00	Call	Bond Future	4,453.7200	4.4537	4,592.4200	4.5924	3.114	0	0	0
2014/03/19	2050	07/08/2014	112.01	Call	Bond Future	4,443.7200	4.4437	4,582.4200	4.5824	3.121	0	0	0
2014/03/19	2050	07/08/2014	111.99	Call	Bond Future	4,463.7200	4.4637	4,602.4200	4.6024	3.107	0	0	0
2014/03/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	AL37	08/05/2014			Index Future	409.3170	409.3170	409.8360	409.8360	0.127	0.0000	0.0000	0
2014/03/19	AL37	07/08/2014			Index Future	415.3270	415.3270	415.8510	415.8510	0.126	0.0000	0.0000	0
2014/03/19	AL7T	08/05/2014			Index Future	479.7840	479.7840	481.1100	481.1100	0.276	0.0000	0.0000	1
2014/03/19	AL7T	07/08/2014			Index Future	486.8290	486.8290	488.1720	488.1720	0.276	0.0000	0.0000	0
2014/03/19	ALBI	08/05/2014			Index Future	437.2070	437.2070	438.7790	438.7790	0.360	0.0000	0.0000	704
2014/03/19	ALBI	07/08/2014			Index Future	443.6270	443.6270	445.2200	445.2200	0.359	0.0000	0.0000	0
2014/03/19	ALBI	06/11/2014			Index Future	450.4490	450.4490	452.0580	452.0580	0.357	0.0000	0.0000	0
2014/03/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/03/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/03/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/19	EL28	08/05/2014	114.01	Call	Bond Future	1,591.9000	1.5919	1,591.9000	1.5919	0.000	0	0	0
2014/03/19	EL28	08/05/2014			Bond Future	115.6019	115.6019	115.6019	115.6019	0.000	0.0000	0.0000	0
2014/03/19	EL28	08/05/2014	113.99	Call	Bond Future	1,611.9000	1.6119	1,611.9000	1.6119	0.000	0	0	0
2014/03/19	EL28	08/05/2014	114.00	Call	Bond Future	1,601.9000	1.6019	1,601.9000	1.6019	0.000	0	0	0
2014/03/19	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	EL28	07/08/2014	114.00	Call	Bond Future	3,313.2500	3.3132	3,312.6800	3.3127	(0.017)	0	0	0
2014/03/19	EL28	07/08/2014			Bond Future	117.3133	117.3133	117.3127	117.3127	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
2014/03/19	EL28	07/08/2014	114.01	Call	Bond Future	3,303.2500	3.3032	3,302.6800	3.3027	(0.017)	0	0	0
2014/03/19	EL28	07/08/2014	113.99	Call	Bond Future	3,323.2500	3.3232	3,322.6800	3.3227	(0.017)	0	0	0
2014/03/19	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	ES33	08/05/2014	9.55	Put	Bond Future	2,142.4700	2.1425	1,616.6700	1.6167	(24.542)	0	0	0
2014/03/19	ES33	08/05/2014			Bond Future	9.8406	81.1085	9.7682	81.6343	(0.736)	0.0000	0.0000	6,292
2014/03/19	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	ES33	08/05/2014	9.54	Put	Bond Future	2,217.7600	2.2178	1,691.9600	1.6920	(23.709)	0	0	0
2014/03/19	ES33	08/05/2014	9.56	Put	Bond Future	2,067.2800	2.0673	1,541.4800	1.5415	(25.434)	0	0	0
2014/03/19	ES33	07/08/2014			Bond Future	9.9468	82.1906	9.8721	82.7238	(0.751)	0.0000	0.0000	0
2014/03/19	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	ES33	07/08/2014	10.14	Call	Bond Future	1,352.6000	1.3526	1,885.8100	1.8858	39.421	0	0	0
2014/03/19	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	ES33	07/08/2014	10.15	Call	Bond Future	1,421.6400	1.4216	1,954.8500	1.9549	37.507	0	0	0
2014/03/19	ES33	07/08/2014	10.16	Call	Bond Future	1,490.5900	1.4906	2,023.8000	2.0238	35.772	0	0	0
2014/03/19	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	ES33	06/11/2014			Bond Future	10.0511	79.6713	9.9741	80.2112	(0.766)	0.0000	0.0000	0
2014/03/19	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	ES33	06/11/2014	10.29	Call	Bond Future	1,639.1100	1.6391	2,179.0100	2.1790	32.939	0	0	0
2014/03/19	ES33	06/11/2014	10.30	Call	Bond Future	1,706.5700	1.7066	2,246.4700	2.2465	31.637	0	0	0
2014/03/19	ES33	06/11/2014	10.31	Call	Bond Future	1,773.9300	1.7739	2,313.8300	2.3138	30.435	0	0	0
2014/03/19	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	GOVI	08/05/2014			GOVI	436.1920	436.1920	437.6300	437.6300	0.330	0.0000	0.0000	313
2014/03/19	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	GOVI	08/05/2014	441.99	Put	GOVI	57,980.0000	5.7980	43,600.0000	4.3600	(24.802)	0	0	0
2014/03/19	GOVI	08/05/2014	442.01	Put	GOVI	58,180.0000	5.8180	43,800.0000	4.3800	(24.716)	0	0	0
2014/03/19	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	GOVI	08/05/2014	442.00	Put	GOVI	58,080.0000	5.8080	43,700.0000	4.3700	(24.759)	0	0	0
2014/03/19	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	GOVI	07/08/2014			GOVI	442.5960	442.5960	444.0540	444.0540	0.329	0.0000	0.0000	175
2014/03/19	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	GOVI	07/08/2014	459.99	Put	GOVI	173,940.0000	17.3940	159,360.0000	15.9360	(8.382)	0	0	0
2014/03/19	GOVI	07/08/2014	460.01	Put	GOVI	174,140.0000	17.4140	159,560.0000	15.9560	(8.373)	0	0	0
2014/03/19	GOVI	07/08/2014	460.00	Put	GOVI	174,040.0000	17.4040	159,460.0000	15.9460	(8.377)	0	0	0
2014/03/19	GOVI	06/11/2014	449.01	Call	GOVI	3,920.0000	0.3920	18,640.0000	1.8640	375.510	0	0	0
2014/03/19	GOVI	06/11/2014			GOVI	449.4020	449.4020	450.8740	450.8740	0.328	0.0000	0.0000	0
2014/03/19	GOVI	06/11/2014	448.99	Call	GOVI	4,120.0000	0.4120	18,840.0000	1.8840	357.282	0	0	0
2014/03/19	GOVI	06/11/2014	449.00	Call	GOVI	4,020.0000	0.4020	18,740.0000	1.8740	366.169	0	0	0
2014/03/19	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/03/19	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/03/19	IGOV	08/05/2014			Index Future	202.0770	202.0770	202.1290	202.1290	0.026	0.0000	0.0000	1,266
2014/03/19	IGOV	07/08/2014			Index Future	205.0690	205.0690	205.1200	205.1200	0.025	0.0000	0.0000	90
2014/03/19	IGOV	06/11/2014			Index Future	208.2470	208.2470	208.2950	208.2950	0.023	0.0000	0.0000	0
2014/03/19	ILBI	08/05/2014			Index Future	547.6100	547.6100	547.5880	547.5880	(0.004)	0.0000	0.0000	0
2014/03/19	ILBI	07/08/2014			Index Future	555.5190	555.5190	555.4960	555.4960	(0.004)	0.0000	0.0000	210
2014/03/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/03/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/03/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/03/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/03/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/03/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/03/19	JBAF	19/03/2014			Jibar Tradeable Future	5.7500	94.2500	5.7250	94.2750	(0.435)	0.0000	0.0000	0
2014/03/19	JBAF	16/04/2014			Jibar Tradeable Future	5.8700	94.1300	5.8700	94.1300	0.000	0.0000	0.0000	0
2014/03/19	JBAF	21/05/2014			Jibar Tradeable Future	5.9700	94.0300	5.9700	94.0300	0.000	0.0000	0.0000	2,000
2014/03/19	JBAF	18/06/2014			Jibar Tradeable Future	6.1800	93.8200	6.1500	93.8500	(0.485)	0.0000	0.0000	2,000
2014/03/19	JBAF	16/07/2014			Jibar Tradeable Future	6.3000	93.7000	6.2500	93.7500	(0.794)	0.0000	0.0000	1,500
2014/03/19	JBAF	20/08/2014			Jibar Tradeable Future	6.4700	93.5300	6.5000	93.5000	0.464	0.0000	0.0000	1,100
2014/03/19	JBAF	17/09/2014			Jibar Tradeable Future	6.5900	93.4100	6.6000	93.4000	0.152	0.0000	0.0000	1,000
2014/03/19	JBAF	17/12/2014			Jibar Tradeable Future	7.0500	92.9500	7.0100	92.9900	(0.567)	0.0000	0.0000	0
2014/03/19	JBAF	18/03/2015			Jibar Tradeable Future	7.3700	92.6300	7.3100	92.6900	(0.814)	0.0000	0.0000	2,850
2014/03/19	JBAF	17/06/2015			Jibar Tradeable Future	7.6600	92.3400	7.6000	92.4000	(0.783)	0.0000	0.0000	5,400
2014/03/19	JBAF	16/09/2015			Jibar Tradeable Future	7.8500	92.1500	7.8000	92.2000	(0.637)	0.0000	0.0000	0
2014/03/19	JBAF	15/12/2015			Jibar Tradeable Future	8.0200	91.9800	7.9800	92.0200	(0.499)	0.0000	0.0000	0
2014/03/19	R023	08/05/2014			Bond Future	8.5203	96.8368	8.4731	97.1168	(0.554)	0.0000	0.0000	12,886
2014/03/19	R023	08/05/2014	7.60	Call	Bond Future	115.5800	0.1156	120.5600	0.1206	4.309	0	0	0
2014/03/19	R023	08/05/2014	7.61	Call	Bond Future	120.0200	0.1200	125.2900	0.1253	4.391	0	0	0
2014/03/19	R023	08/05/2014	7.59	Put	Bond Future	5,829.0800	5.8291	5,553.8000	5.5538	(4.723)	0	0	0
2014/03/19	R023	08/05/2014	7.61	Put	Bond Future	5,710.4300	5.7104	5,435.7100	5.4357	(4.811)	0	0	0
2014/03/19	R023	08/05/2014	7.60	Put	Bond Future	5,769.6900	5.7697	5,494.6800	5.4947	(4.766)	0	0	0
2014/03/19	R023	08/05/2014	7.59	Call	Bond Future	111.2200	0.1112	115.9300	0.1159	4.235	0	0	0
2014/03/19	R023	07/08/2014	8.51	Call	Bond Future	2,318.4100	2.3184	2,316.7400	2.3167	(0.072)	0	0	0
2014/03/19	R023	07/08/2014			Bond Future	8.6236	98.1456	8.5744	98.4295	(0.570)	0.0000	0.0000	0
2014/03/19	R023	07/08/2014	8.49	Call	Bond Future	2,265.2700	2.2653	2,261.7000	2.2617	(0.158)	0	0	0
2014/03/19	R023	07/08/2014	8.50	Call	Bond Future	2,291.7500	2.2918	2,289.1200	2.2891	(0.115)	0	0	0

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2014/03/19	R023	07/08/2014	8.49	Put	Bond Future	3,039.8500	3.0399	2,752.3400	2.7523	(9.458)	0	0	0
2014/03/19	R023	07/08/2014	8.51	Put	Bond Future	2,976.4900	2.9765	2,690.8800	2.6909	(9.596)	0	0	0
2014/03/19	R023	07/08/2014	8.50	Put	Bond Future	3,008.0600	3.0081	2,721.4900	2.7215	(9.527)	0	0	0
2014/03/19	R023	06/11/2014			Bond Future	8.7248	95.7351	8.6738	96.0216	(0.584)	0.0000	0.0000	0
2014/03/19	R023	06/11/2014	8.59	Put	Bond Future	3,836.6700	3.8367	3,530.3000	3.5303	(7.985)	0	0	0
2014/03/19	R023	06/11/2014	8.61	Put	Bond Future	3,776.7100	3.7767	3,471.8400	3.4718	(8.072)	0	0	0
2014/03/19	R023	06/11/2014	8.59	Call	Bond Future	3,075.9600	3.0760	3,056.0900	3.0561	(0.646)	0	0	0
2014/03/19	R023	06/11/2014	8.60	Put	Bond Future	3,806.6000	3.8066	3,500.9800	3.5010	(8.029)	0	0	0
2014/03/19	R023	06/11/2014	8.60	Call	Bond Future	3,102.6000	3.1026	3,083.4800	3.0835	(0.616)	0	0	0
2014/03/19	R023	06/11/2014	8.61	Call	Bond Future	3,129.3800	3.1294	3,111.0100	3.1110	(0.587)	0	0	0
2014/03/19	R157	08/05/2014	5.20	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/03/19	R157	08/05/2014			Bond Future	7.0919	110.1930	7.0448	110.2558	(0.665)	0.0000	0.0000	24,346
2014/03/19	R157	08/05/2014	5.21	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/03/19	R157	08/05/2014	5.19	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/03/19	R157	08/05/2014	5.20	Put	Bond Future	2,560.7900	2.5608	2,497.9700	2.4980	(2.453)	0	0	0
2014/03/19	R157	08/05/2014	5.19	Put	Bond Future	2,574.5500	2.5745	2,511.7300	2.5117	(2.440)	0	0	0
2014/03/19	R157	08/05/2014	5.21	Put	Bond Future	2,547.0300	2.5470	2,484.2100	2.4842	(2.466)	0	0	0
2014/03/19	R157	07/08/2014	6.76	Put	Bond Future	821.5900	0.8216	769.9000	0.7699	(6.291)	0	0	0
2014/03/19	R157	07/08/2014			Bond Future	7.3667	111.8105	7.3083	111.8738	(0.793)	0.0000	0.0000	13,000
2014/03/19	R157	07/08/2014	6.75	Put	Bond Future	829.7000	0.8297	777.5900	0.7776	(6.281)	0	0	0
2014/03/19	R157	07/08/2014	6.74	Call	Bond Future	156.2100	0.1562	167.1500	0.1671	7.003	0	0	0
2014/03/19	R157	07/08/2014	6.75	Call	Bond Future	159.2100	0.1592	170.3400	0.1703	6.991	0	0	0
2014/03/19	R157	07/08/2014	6.76	Call	Bond Future	162.0200	0.1620	173.5700	0.1736	7.129	0	0	0
2014/03/19	R157	07/08/2014	6.74	Put	Bond Future	837.6200	0.8376	785.3200	0.7853	(6.244)	0	0	0
2014/03/19	R157	06/11/2014	6.19	Put	Bond Future	1,365.0000	1.3650	1,306.6000	1.3066	(4.278)	0	0	0
2014/03/19	R157	06/11/2014			Bond Future	7.7329	106.7164	7.6584	106.7786	(0.964)	0.0000	0.0000	0
2014/03/19	R157	06/11/2014	6.21	Put	Bond Future	1,350.0400	1.3500	1,291.7600	1.2918	(4.317)	0	0	0
2014/03/19	R157	06/11/2014	6.20	Put	Bond Future	1,357.5100	1.3575	1,299.1700	1.2992	(4.298)	0	0	0
2014/03/19	R157	06/11/2014	6.21	Call	Bond Future	67.4600	0.0675	71.3600	0.0714	5.781	0	0	0
2014/03/19	R157	06/11/2014	6.19	Call	Bond Future	65.4100	0.0654	69.1900	0.0692	5.779	0	0	0
2014/03/19	R157	06/11/2014	6.20	Call	Bond Future	66.4300	0.0664	70.2700	0.0703	5.781	0	0	0
2014/03/19	R186	08/05/2014	8.75	Put	Bond Future	1,703.5500	1.7035	1,470.3400	1.4703	(13.690)	0	0	0
2014/03/19	R186	08/05/2014	7.50	Put	Bond Future	10,148.6500	10.1487	9,684.2900	9.6843	(4.576)	0	0	0
2014/03/19	R186	08/05/2014	8.25	Put	Bond Future	4,186.8500	4.1869	3,820.8900	3.8209	(8.741)	0	0	0
2014/03/19	R186	08/05/2014	8.40	Call	Bond Future	1,254.6300	1.2546	1,406.0200	1.4060	12.067	0	0	1,000
2014/03/19	R186	08/05/2014			Bond Future	8.6414	118.2111	8.5842	118.6893	(0.662)	0.0000	0.0000	51,559
2014/03/19	R186	08/05/2014	7.09	Put	Bond Future	14,020.7900	14.0208	13,544.8900	13.5449	(3.394)	0	0	0
2014/03/19	R186	08/05/2014	9.75	Put	Bond Future	111.2900	0.1113	86.5300	0.0865	(22.248)	0	0	6,000
2014/03/19	R186	08/05/2014	9.10	Call	Bond Future	4,495.2900	4.4953	4,837.6800	4.8377	7.617	0	0	0
2014/03/19	R186	08/05/2014	9.25	Put	Bond Future	518.3700	0.5184	416.0100	0.4160	(19.747)	0	0	10,000
2014/03/19	R186	08/05/2014	8.80	Put	Bond Future	1,532.7400	1.5327	1,314.5900	1.3146	(14.233)	0	0	900
2014/03/19	R186	08/05/2014	7.10	Call	Bond Future	8.8900	0.0089	11.2500	0.0113	26.547	0	0	0
2014/03/19	R186	08/05/2014	9.00	Put	Bond Future	974.7500	0.9747	813.7800	0.8138	(16.514)	0	0	400
2014/03/19	R186	08/05/2014	7.11	Call	Bond Future	9.3800	0.0094	11.8600	0.0119	26.439	0	0	0
2014/03/19	R186	08/05/2014	9.75	Call	Bond Future	8,842.7400	8.8427	9,296.1300	9.2961	5.127	0	0	0
2014/03/19	R186	08/05/2014	8.50	Call	Bond Future	1,576.3800	1.5764	1,756.4000	1.7564	11.420	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
2014/03/19	R186	08/05/2014	7.09	Call	Bond Future	8.4300	0.0084	10.6800	0.0107	26.690	0	0	0
2014/03/19	R186	08/05/2014	9.10	Put	Bond Future	763.9300	0.7639	628.1700	0.6282	(17.771)	0	0	1,500
2014/03/19	R186	08/05/2014	9.25	Call	Bond Future	5,432.9600	5.4330	5,808.7500	5.8088	6.917	0	0	0
2014/03/19	R186	08/05/2014	8.80	Call	Bond Future	2,842.8000	2.8428	3,102.8000	3.1028	9.146	0	0	0
2014/03/19	R186	08/05/2014	8.25	Call	Bond Future	860.3900	0.8604	972.5800	0.9726	13.039	0	0	10,000
2014/03/19	R186	08/05/2014	7.11	Put	Bond Future	13,826.3700	13.8264	13,350.7000	13.3507	(3.440)	0	0	0
2014/03/19	R186	08/05/2014	8.50	Put	Bond Future	2,762.9100	2.7629	2,464.7800	2.4648	(10.790)	0	0	1,933
2014/03/19	R186	08/05/2014	8.75	Call	Bond Future	2,602.8100	2.6028	2,847.7500	2.8477	9.411	0	0	6,000
2014/03/19	R186	08/05/2014	7.50	Call	Bond Future	61.1100	0.0611	74.9000	0.0749	22.566	0	0	1,933
2014/03/19	R186	08/05/2014	8.40	Put	Bond Future	3,290.5400	3.2905	2,963.7800	2.9638	(9.930)	0	0	0
2014/03/19	R186	08/05/2014	7.10	Put	Bond Future	13,923.5100	13.9235	13,447.7200	13.4477	(3.417)	0	0	0
2014/03/19	R186	08/05/2014	9.00	Call	Bond Future	3,907.2200	3.9072	4,224.4000	4.2244	8.118	0	0	0
2014/03/19	R186	07/08/2014	8.31	Call	Bond Future	2,073.1400	2.0731	2,251.0800	2.2511	8.583	0	0	0
2014/03/19	R186	07/08/2014			Bond Future	8.7347	114.6530	8.6754	115.1376	(0.679)	0.0000	0.0000	100
2014/03/19	R186	07/08/2014	8.92	Put	Bond Future	2,855.8600	2.8559	2,655.2200	2.6552	(7.026)	0	0	840
2014/03/19	R186	07/08/2014	8.29	Call	Bond Future	2,015.0300	2.0150	2,190.0500	2.1900	8.686	0	0	0
2014/03/19	R186	07/08/2014	8.30	Call	Bond Future	2,043.9500	2.0440	2,220.4300	2.2204	8.634	0	0	0
2014/03/19	R186	07/08/2014	8.29	Put	Bond Future	5,720.9800	5.7210	5,411.3600	5.4114	(5.412)	0	0	0
2014/03/19	R186	07/08/2014	8.31	Put	Bond Future	5,608.8100	5.6088	5,302.1100	5.3021	(5.468)	0	0	0
2014/03/19	R186	07/08/2014	8.92	Call	Bond Future	4,351.8300	4.3518	4,635.8300	4.6358	6.526	0	0	0
2014/03/19	R186	07/08/2014	8.30	Put	Bond Future	5,664.7200	5.6647	5,356.5600	5.3566	(5.440)	0	0	0
2014/03/19	R186	06/11/2014	8.15	Put	Bond Future	7,988.7100	7.9887	7,670.3600	7.6704	(3.985)	0	0	0
2014/03/19	R186	06/11/2014	8.14	Call	Bond Future	2,419.9100	2.4199	2,590.2100	2.5902	7.037	0	0	0
2014/03/19	R186	06/11/2014			Bond Future	8.8220	116.4172	8.7607	116.9072	(0.694)	0.0000	0.0000	0
2014/03/19	R186	06/11/2014	9.17	Call	Bond Future	6,189.5700	6.1896	6,493.7700	6.4938	4.915	0	0	0
2014/03/19	R186	06/11/2014	8.15	Call	Bond Future	2,446.9200	2.4469	2,618.5200	2.6185	7.013	0	0	0
2014/03/19	R186	06/11/2014	8.16	Call	Bond Future	2,474.1200	2.4741	2,646.6800	2.6467	6.975	0	0	0
2014/03/19	R186	06/11/2014	9.17	Put	Bond Future	3,461.1100	3.4611	3,275.3600	3.2754	(5.367)	0	0	2,010
2014/03/19	R186	06/11/2014	8.14	Put	Bond Future	8,047.0100	8.0470	7,727.3600	7.7274	(3.972)	0	0	0
2014/03/19	R186	06/11/2014	8.16	Put	Bond Future	7,930.6900	7.9307	7,613.3000	7.6133	(4.002)	0	0	0
2014/03/19	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R197	08/05/2014			Bond Future	275.5082	275.5082	275.5059	275.5059	(0.001)	0.0000	0.0000	1,912
2014/03/19	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R197	08/05/2014	250.01	Call	Bond Future	25,498.2200	25.4982	25,495.9300	25.4959	(0.009)	0	0	0
2014/03/19	R197	08/05/2014	249.99	Call	Bond Future	25,518.2200	25.5182	25,515.9300	25.5159	(0.009)	0	0	0
2014/03/19	R197	08/05/2014	250.00	Call	Bond Future	25,508.2200	25.5082	25,505.9300	25.5059	(0.009)	0	0	0
2014/03/19	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R197	07/08/2014			Bond Future	273.7834	273.7834	273.7629	273.7629	(0.007)	0.0000	0.0000	0
2014/03/19	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R197	07/08/2014	270.00	Call	Bond Future	3,783.3600	3.7834	3,762.9500	3.7630	(0.539)	0	0	0
2014/03/19	R197	07/08/2014	270.01	Call	Bond Future	3,773.3600	3.7734	3,752.9500	3.7530	(0.541)	0	0	0
2014/03/19	R197	07/08/2014	269.99	Call	Bond Future	3,793.3600	3.7934	3,772.9500	3.7730	(0.538)	0	0	0
2014/03/19	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R201	08/05/2014			Bond Future	6.6654	104.6459	6.6120	104.6777	(0.802)	0.0000	0.0000	0
2014/03/19	R201	08/05/2014	4.75	Call	Bond Future	0.2000	0.0002	0.2300	0.0002	15.000	0	0	0

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2014/03/19	R201	08/05/2014	4.76	Call	Bond Future	0.2100	0.0002	0.2500	0.0003	19.048	0	0	0
2014/03/19	R201	08/05/2014	4.74	Call	Bond Future	0.1900	0.0002	0.2200	0.0002	15.789	0	0	0
2014/03/19	R201	08/05/2014	4.76	Put	Bond Future	1,143.3300	1.1433	1,111.6300	1.1116	(2.773)	0	0	0
2014/03/19	R201	08/05/2014	4.75	Put	Bond Future	1,149.3800	1.1494	1,117.6700	1.1177	(2.759)	0	0	0
2014/03/19	R201	08/05/2014	4.74	Put	Bond Future	1,155.4300	1.1554	1,123.7200	1.1237	(2.744)	0	0	0
2014/03/19	R201	07/08/2014	5.31	Put	Bond Future	702.8000	0.7028	675.6000	0.6756	(3.870)	0	0	0
2014/03/19	R201	07/08/2014			Bond Future	7.1294	101.7709	7.0404	101.8026	(1.249)	0.0000	0.0000	0
2014/03/19	R201	07/08/2014	5.30	Put	Bond Future	705.8500	0.7058	678.6100	0.6786	(3.859)	0	0	0
2014/03/19	R201	07/08/2014	5.31	Call	Bond Future	50.6700	0.0507	55.1800	0.0552	8.901	0	0	0
2014/03/19	R201	07/08/2014	5.29	Call	Bond Future	49.5800	0.0496	54.0100	0.0540	8.935	0	0	0
2014/03/19	R201	07/08/2014	5.30	Call	Bond Future	50.1200	0.0501	54.5900	0.0546	8.919	0	0	0
2014/03/19	R201	07/08/2014	5.29	Put	Bond Future	708.9200	0.7089	681.6400	0.6816	(3.848)	0	0	0
2014/03/19	R202	08/05/2014	215.00	Call	Bond Future	3,032.4500	3.0325	2,998.4100	2.9984	(1.123)	0	0	0
2014/03/19	R202	08/05/2014			Bond Future	214.1457	214.1457	214.1451	214.1451	0.000	0.0000	0.0000	44,663
2014/03/19	R202	08/05/2014	215.01	Call	Bond Future	3,027.9300	3.0279	2,993.8900	2.9939	(1.124)	0	0	0
2014/03/19	R202	08/05/2014	214.99	Put	Bond Future	3,881.2800	3.8813	3,847.8700	3.8479	(0.861)	0	0	0
2014/03/19	R202	08/05/2014	215.01	Put	Bond Future	3,892.2300	3.8922	3,858.8200	3.8588	(0.858)	0	0	0
2014/03/19	R202	08/05/2014	214.99	Call	Bond Future	3,036.9800	3.0370	3,002.9400	3.0029	(1.121)	0	0	0
2014/03/19	R202	08/05/2014	215.00	Put	Bond Future	3,886.7500	3.8868	3,853.3400	3.8533	(0.860)	0	0	0
2014/03/19	R202	07/08/2014	207.99	Call	Bond Future	9,260.2500	9.2602	9,235.3300	9.2353	(0.269)	0	0	0
2014/03/19	R202	07/08/2014	208.00	Put	Bond Future	3,020.6000	3.0206	3,006.0000	3.0060	(0.483)	0	0	0
2014/03/19	R202	07/08/2014			Bond Future	214.2331	214.2331	214.2227	214.2227	(0.005)	0.0000	0.0000	0
2014/03/19	R202	07/08/2014	207.99	Put	Bond Future	3,017.1900	3.0172	3,002.6000	3.0026	(0.484)	0	0	0
2014/03/19	R202	07/08/2014	208.01	Put	Bond Future	3,024.0000	3.0240	3,009.4000	3.0094	(0.483)	0	0	0
2014/03/19	R202	07/08/2014	208.00	Call	Bond Future	9,253.6600	9.2537	9,228.7300	9.2287	(0.269)	0	0	0
2014/03/19	R202	07/08/2014	208.01	Call	Bond Future	9,247.0600	9.2471	9,222.1300	9.2221	(0.270)	0	0	0
2014/03/19	R203	08/05/2014	5.74	Call	Bond Future	0.1100	0.0001	0.1200	0.0001	9.091	0	0	0
2014/03/19	R203	08/05/2014	5.76	Call	Bond Future	0.1200	0.0001	0.1300	0.0001	8.333	0	0	0
2014/03/19	R203	08/05/2014	6.84	Call	Bond Future	38.5600	0.0386	41.6800	0.0417	8.091	0	0	29
2014/03/19	R203	08/05/2014	7.40	Put	Bond Future	1,472.2800	1.4723	1,408.4200	1.4084	(4.337)	0	0	0
2014/03/19	R203	08/05/2014			Bond Future	7.8106	102.5756	7.7825	102.6575	(0.360)	0.0000	0.0000	16,949
2014/03/19	R203	08/05/2014	5.76	Put	Bond Future	6,202.2500	6.2023	6,120.3600	6.1204	(1.320)	0	0	0
2014/03/19	R203	08/05/2014	6.84	Put	Bond Future	2,917.5900	2.9176	2,838.8100	2.8388	(2.700)	0	0	0
2014/03/19	R203	08/05/2014	5.75	Put	Bond Future	6,233.6300	6.2336	6,151.7300	6.1517	(1.314)	0	0	0
2014/03/19	R203	08/05/2014	5.74	Put	Bond Future	6,265.0000	6.2650	6,183.1100	6.1831	(1.307)	0	0	0
2014/03/19	R203	08/05/2014	7.40	Call	Bond Future	266.4800	0.2665	284.5200	0.2845	6.770	0	0	16
2014/03/19	R203	08/05/2014	5.75	Call	Bond Future	0.1200	0.0001	0.1200	0.0001	0.000	0	0	0
2014/03/19	R203	07/08/2014	7.30	Call	Bond Future	435.9600	0.4360	459.2900	0.4593	5.351	0	0	0
2014/03/19	R203	07/08/2014			Bond Future	7.9787	104.0813	7.9482	104.1639	(0.382)	0.0000	0.0000	0
2014/03/19	R203	07/08/2014	7.31	Call	Bond Future	443.1800	0.4432	467.0000	0.4670	5.375	0	0	0
2014/03/19	R203	07/08/2014	6.84	Put	Bond Future	3,330.0600	3.3301	3,259.6300	3.2596	(2.115)	0	0	0
2014/03/19	R203	07/08/2014	7.29	Put	Bond Future	2,314.7400	2.3147	2,254.9800	2.2550	(2.582)	0	0	0
2014/03/19	R203	07/08/2014	7.31	Put	Bond Future	2,273.7200	2.2737	2,214.9300	2.2149	(2.586)	0	0	0
2014/03/19	R203	07/08/2014	7.29	Call	Bond Future	428.8200	0.4288	451.6700	0.4517	5.329	0	0	0
2014/03/19	R203	07/08/2014	7.30	Put	Bond Future	2,294.1800	2.2942	2,234.9000	2.2349	(2.584)	0	0	0
2014/03/19	R203	07/08/2014	6.84	Call	Bond Future	188.1900	0.1882	200.3700	0.2004	6.472	0	0	46

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2014/03/19	R203	06/11/2014	6.86	Call	Bond Future	325.2200	0.3252	344.5200	0.3445	5.934	0	0	0
2014/03/19	R203	06/11/2014			Bond Future	8.1551	101.5179	8.1223	101.5999	(0.402)	0.0000	0.0000	0
2014/03/19	R203	06/11/2014	6.98	Call	Bond Future	381.3000	0.3813	402.9100	0.4029	5.667	0	0	14
2014/03/19	R203	06/11/2014	6.84	Call	Bond Future	316.5400	0.3165	335.4600	0.3355	5.977	0	0	45
2014/03/19	R203	06/11/2014	6.85	Call	Bond Future	320.8600	0.3209	339.9700	0.3400	5.956	0	0	0
2014/03/19	R203	06/11/2014	6.98	Put	Bond Future	3,371.0700	3.3711	3,310.6700	3.3107	(1.792)	0	0	0
2014/03/19	R203	06/11/2014	6.84	Put	Bond Future	3,669.8900	3.6699	3,606.8000	3.6068	(1.719)	0	0	0
2014/03/19	R203	06/11/2014	6.86	Put	Bond Future	3,626.5300	3.6265	3,563.8200	3.5638	(1.729)	0	0	0
2014/03/19	R203	06/11/2014	6.85	Put	Bond Future	3,648.1900	3.6482	3,585.2900	3.5853	(1.724)	0	0	0
2014/03/19	R203	05/02/2015	7.69	Call	Bond Future	0.0000	0.0000	987.0500	0.9870	100.000	0	0	55
2014/03/19	R203	05/02/2015			Bond Future	8.3500	8.3500	8.3067	103.2305	(0.518)	0.0000	0.0000	0
2014/03/19	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	1,590.2100	1.5902	100.000	0	0	0
2014/03/19	R203	05/02/2015	8.35	Call	Bond Future	0.0000	0.0000	1,678.5300	1.6785	100.000	0	0	0
2014/03/19	R203	05/02/2015	8.36	Call	Bond Future	0.0000	0.0000	1,690.8000	1.6908	100.000	0	0	0
2014/03/19	R203	05/02/2015	8.34	Call	Bond Future	0.0000	0.0000	1,666.3100	1.6663	100.000	0	0	0
2014/03/19	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	1,568.9900	1.5690	100.000	0	0	0
2014/03/19	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	2,411.1200	2.4111	100.000	0	0	0
2014/03/19	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	1,579.5700	1.5796	100.000	0	0	0
2014/03/19	R204	08/05/2014			Bond Future	8.0458	102.9561	8.0130	103.0804	(0.408)	0.0000	0.0000	31,051
2014/03/19	R204	08/05/2014	6.05	Call	Bond Future	0.3000	0.0003	0.3500	0.0004	16.667	0	0	0
2014/03/19	R204	08/05/2014	6.06	Call	Bond Future	0.3200	0.0003	0.3700	0.0004	15.625	0	0	0
2014/03/19	R204	08/05/2014	6.04	Call	Bond Future	0.2800	0.0003	0.3200	0.0003	14.286	0	0	0
2014/03/19	R204	08/05/2014	6.05	Put	Bond Future	7,916.5000	7.9165	7,792.2800	7.7923	(1.569)	0	0	0
2014/03/19	R204	08/05/2014	6.04	Put	Bond Future	7,958.0300	7.9580	7,833.8000	7.8338	(1.561)	0	0	0
2014/03/19	R204	08/05/2014	6.06	Put	Bond Future	7,874.9800	7.8750	7,750.7600	7.7508	(1.577)	0	0	0
2014/03/19	R204	07/08/2014			Bond Future	8.1903	100.4344	8.1554	100.5600	(0.427)	0.0000	0.0000	300
2014/03/19	R204	07/08/2014	7.44	Put	Bond Future	3,270.3700	3.2704	3,177.2100	3.1772	(2.849)	0	0	0
2014/03/19	R204	07/08/2014	7.46	Put	Bond Future	3,214.3100	3.2143	3,121.9600	3.1220	(2.873)	0	0	0
2014/03/19	R204	07/08/2014	7.45	Put	Bond Future	3,242.2800	3.2423	3,149.5200	3.1495	(2.861)	0	0	0
2014/03/19	R204	07/08/2014	7.78	Call	Bond Future	902.0900	0.9021	949.6300	0.9496	5.270	0	0	0
2014/03/19	R204	07/08/2014	7.46	Call	Bond Future	548.9200	0.5489	582.2000	0.5822	6.063	0	0	0
2014/03/19	R204	07/08/2014	7.44	Call	Bond Future	530.7700	0.5308	563.2400	0.5632	6.118	0	0	0
2014/03/19	R204	07/08/2014	7.78	Put	Bond Future	2,388.9800	2.3890	2,310.8900	2.3109	(3.269)	0	0	530
2014/03/19	R204	07/08/2014	7.45	Call	Bond Future	539.7900	0.5398	572.6600	0.5727	6.089	0	0	0
2014/03/19	R204	06/11/2014	7.99	Put	Bond Future	2,589.6500	2.5896	2,522.2500	2.5222	(2.603)	0	0	1,270
2014/03/19	R204	06/11/2014			Bond Future	8.3310	101.9796	8.2940	102.1053	(0.443)	0.0000	0.0000	0
2014/03/19	R204	06/11/2014	6.99	Put	Bond Future	5,118.7800	5.1188	5,019.0100	5.0190	(1.949)	0	0	0
2014/03/19	R204	06/11/2014	7.01	Put	Bond Future	5,058.5900	5.0586	4,959.3500	4.9594	(1.962)	0	0	0
2014/03/19	R204	06/11/2014	6.99	Call	Bond Future	430.3200	0.4303	456.1800	0.4562	6.009	0	0	0
2014/03/19	R204	06/11/2014	7.00	Put	Bond Future	5,088.6600	5.0887	4,989.1500	4.9892	(1.956)	0	0	0
2014/03/19	R204	06/11/2014	7.99	Call	Bond Future	1,422.5800	1.4226	1,480.8100	1.4808	4.093	0	0	0
2014/03/19	R204	06/11/2014	7.00	Call	Bond Future	436.1500	0.4362	462.2700	0.4623	5.989	0	0	0
2014/03/19	R204	06/11/2014	7.01	Call	Bond Future	442.0300	0.4420	468.4200	0.4684	5.970	0	0	0
2014/03/19	R207	08/05/2014	6.19	Put	Bond Future	9,755.9300	9.7559	9,592.8600	9.5929	(1.671)	0	0	0
2014/03/19	R207	08/05/2014	6.21	Put	Bond Future	9,658.6500	9.6587	9,495.5800	9.4956	(1.688)	0	0	0
2014/03/19	R207	08/05/2014			Bond Future	8.3158	97.6023	8.2781	97.7654	(0.453)	0.0000	0.0000	19,048

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
2014/03/19	R207	08/05/2014	6.20	Put	Bond Future	9,707.2800	9.7073	9,544.2100	9.5442	(1.680)	0	0	0
2014/03/19	R207	08/05/2014	6.20	Call	Bond Future	0.1400	0.0001	0.1600	0.0002	14.286	0	0	0
2014/03/19	R207	08/05/2014	6.21	Call	Bond Future	0.1500	0.0002	0.1700	0.0002	13.333	0	0	0
2014/03/19	R207	08/05/2014	6.19	Call	Bond Future	0.1300	0.0001	0.1500	0.0002	15.385	0	0	0
2014/03/19	R207	07/08/2014	7.69	Call	Bond Future	624.0100	0.6240	664.0000	0.6640	6.409	0	0	0
2014/03/19	R207	07/08/2014	7.70	Put	Bond Future	3,818.3800	3.8184	3,693.8700	3.6939	(3.261)	0	0	0
2014/03/19	R207	07/08/2014			Bond Future	8.4529	95.3939	8.4131	95.5589	(0.470)	0.0000	0.0000	100
2014/03/19	R207	07/08/2014	7.70	Call	Bond Future	634.3500	0.6344	674.8400	0.6748	6.383	0	0	0
2014/03/19	R207	07/08/2014	7.71	Call	Bond Future	644.8200	0.6448	685.8100	0.6858	6.357	0	0	0
2014/03/19	R207	07/08/2014	7.69	Put	Bond Future	3,851.2000	3.8512	3,726.1900	3.7262	(3.246)	0	0	0
2014/03/19	R207	07/08/2014	7.71	Put	Bond Future	3,785.7100	3.7857	3,661.7000	3.6617	(3.276)	0	0	0
2014/03/19	R207	06/11/2014	7.36	Put	Bond Future	5,627.5500	5.6275	5,499.2800	5.4993	(2.279)	0	0	0
2014/03/19	R207	06/11/2014			Bond Future	8.5796	96.8618	8.5379	97.0276	(0.486)	0.0000	0.0000	0
2014/03/19	R207	06/11/2014	7.35	Put	Bond Future	5,662.0100	5.6620	5,533.3800	5.5334	(2.272)	0	0	0
2014/03/19	R207	06/11/2014	7.36	Call	Bond Future	626.4000	0.6264	663.9100	0.6639	5.988	0	0	0
2014/03/19	R207	06/11/2014	7.34	Call	Bond Future	610.7600	0.6108	647.5500	0.6475	6.024	0	0	0
2014/03/19	R207	06/11/2014	7.35	Call	Bond Future	618.5400	0.6185	655.6900	0.6557	6.006	0	0	0
2014/03/19	R207	06/11/2014	7.34	Put	Bond Future	5,696.5700	5.6966	5,567.5800	5.5676	(2.264)	0	0	0
2014/03/19	R208	08/05/2014	6.31	Call	Bond Future	0.2600	0.0003	0.3300	0.0003	26.923	0	0	0
2014/03/19	R208	08/05/2014			Bond Future	8.4390	92.0975	8.3863	92.3540	(0.624)	0.0000	0.0000	11,730
2014/03/19	R208	08/05/2014	6.29	Call	Bond Future	0.2300	0.0002	0.2900	0.0003	26.087	0	0	0
2014/03/19	R208	08/05/2014	6.31	Put	Bond Future	11,112.4300	11.1124	10,855.9900	10.8560	(2.308)	0	0	0
2014/03/19	R208	08/05/2014	6.30	Put	Bond Future	11,168.4000	11.1684	10,911.9600	10.9120	(2.296)	0	0	0
2014/03/19	R208	08/05/2014	6.29	Put	Bond Future	11,224.4000	11.2244	10,967.9500	10.9680	(2.285)	0	0	0
2014/03/19	R208	08/05/2014	6.30	Call	Bond Future	0.2400	0.0002	0.3100	0.0003	29.167	0	0	0
2014/03/19	R208	07/08/2014	8.28	Call	Bond Future	1,497.3300	1.4973	1,610.7900	1.6108	7.577	0	0	0
2014/03/19	R208	07/08/2014			Bond Future	8.5577	93.4494	8.5025	93.7092	(0.645)	0.0000	0.0000	100
2014/03/19	R208	07/08/2014	7.80	Call	Bond Future	749.9400	0.7499	819.0500	0.8191	9.215	0	0	0
2014/03/19	R208	07/08/2014	7.79	Put	Bond Future	4,437.9300	4.4379	4,246.3800	4.2464	(4.316)	0	0	0
2014/03/19	R208	07/08/2014	7.81	Put	Bond Future	4,363.4500	4.3635	4,173.5100	4.1735	(4.353)	0	0	0
2014/03/19	R208	07/08/2014	7.80	Put	Bond Future	4,400.6000	4.4006	4,209.8500	4.2099	(4.335)	0	0	0
2014/03/19	R208	07/08/2014	8.28	Put	Bond Future	2,814.9100	2.8149	2,668.5100	2.6685	(5.201)	0	0	630
2014/03/19	R208	07/08/2014	7.81	Call	Bond Future	762.1200	0.7621	832.0400	0.8320	9.174	0	0	0
2014/03/19	R208	07/08/2014	7.79	Call	Bond Future	737.9000	0.7379	806.2100	0.8062	9.257	0	0	0
2014/03/19	R208	06/11/2014	7.46	Call	Bond Future	732.4200	0.7324	794.7700	0.7948	8.513	0	0	0
2014/03/19	R208	06/11/2014			Bond Future	8.6730	91.4878	8.6155	91.7500	(0.664)	0.0000	0.0000	0
2014/03/19	R208	06/11/2014	7.44	Call	Bond Future	714.2800	0.7143	775.4800	0.7755	8.568	0	0	0
2014/03/19	R208	06/11/2014	7.45	Call	Bond Future	723.3100	0.7233	785.0800	0.7851	8.540	0	0	0
2014/03/19	R208	06/11/2014	8.50	Put	Bond Future	3,084.3900	3.0844	2,955.7100	2.9557	(4.172)	0	0	1,520
2014/03/19	R208	06/11/2014	7.44	Put	Bond Future	6,537.5100	6.5375	6,336.6100	6.3366	(3.073)	0	0	0
2014/03/19	R208	06/11/2014	7.46	Put	Bond Future	6,457.6100	6.4576	6,257.8600	6.2579	(3.093)	0	0	0
2014/03/19	R208	06/11/2014	8.50	Call	Bond Future	2,293.6000	2.2936	2,427.0200	2.4270	5.817	0	0	0
2014/03/19	R208	06/11/2014	7.45	Put	Bond Future	6,497.5100	6.4975	6,297.1800	6.2972	(3.083)	0	0	0
2014/03/19	R209	08/05/2014	9.63	Call	Bond Future	4,106.2400	4.1062	4,505.3600	4.5054	9.720	0	0	0
2014/03/19	R209	08/05/2014			Bond Future	9.1561	73.4573	9.0841	73.9890	(0.787)	0.0000	0.0000	25,078
2014/03/19	R209	08/05/2014	7.85	Call	Bond Future	41.9300	0.0419	53.1100	0.0531	26.663	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
2014/03/19	R209	08/05/2014	9.00	Put	Bond Future	2,652.9500	2.6530	2,339.3900	2.3394	(11.819)	0	0	0
2014/03/19	R209	08/05/2014	9.50	Call	Bond Future	3,466.1000	3.4661	3,833.0100	3.8330	10.586	0	0	0
2014/03/19	R209	08/05/2014	7.86	Call	Bond Future	43.7600	0.0438	55.3900	0.0554	26.577	0	0	0
2014/03/19	R209	08/05/2014	9.75	Put	Bond Future	567.2400	0.5672	460.6600	0.4607	(18.789)	0	0	7,262
2014/03/19	R209	08/05/2014	9.85	Put	Bond Future	443.0700	0.4431	355.4100	0.3554	(19.785)	0	0	10,000
2014/03/19	R209	08/05/2014	8.50	Put	Bond Future	5,511.5500	5.5115	5,065.1400	5.0651	(8.100)	0	0	0
2014/03/19	R209	08/05/2014	7.84	Call	Bond Future	40.1700	0.0402	50.9200	0.0509	26.761	0	0	0
2014/03/19	R209	08/05/2014	7.85	Put	Bond Future	10,706.0800	10.7061	10,185.4800	10.1855	(4.863)	0	0	0
2014/03/19	R209	08/05/2014	9.50	Put	Bond Future	1,008.3000	1.0083	843.4300	0.8434	(16.351)	0	0	640
2014/03/19	R209	08/05/2014	7.84	Put	Bond Future	10,794.9800	10.7950	10,273.9500	10.2739	(4.827)	0	0	0
2014/03/19	R209	08/05/2014	9.63	Put	Bond Future	753.3300	0.7533	620.6700	0.6207	(17.610)	0	0	883
2014/03/19	R209	08/05/2014	9.85	Call	Bond Future	5,270.1400	5.2701	5,714.2600	5.7143	8.427	0	0	0
2014/03/19	R209	08/05/2014	7.86	Put	Bond Future	10,617.3900	10.6174	10,097.2400	10.0972	(4.899)	0	0	0
2014/03/19	R209	08/05/2014	9.75	Call	Bond Future	4,730.4700	4.7305	5,155.6700	5.1557	8.989	0	0	0
2014/03/19	R209	08/05/2014	8.50	Call	Bond Future	434.5700	0.4346	519.9400	0.5199	19.645	0	0	640
2014/03/19	R209	08/05/2014	9.00	Call	Bond Future	1,492.7000	1.4927	1,710.9200	1.7109	14.619	0	0	640
2014/03/19	R209	07/08/2014	9.04	Put	Bond Future	4,194.9900	4.1950	3,900.3100	3.9003	(7.025)	0	0	0
2014/03/19	R209	07/08/2014			Bond Future	9.2351	74.5355	9.1610	75.0747	(0.802)	0.0000	0.0000	100
2014/03/19	R209	07/08/2014	9.06	Put	Bond Future	4,109.6200	4.1096	3,818.6300	3.8186	(7.081)	0	0	0
2014/03/19	R209	07/08/2014	9.05	Put	Bond Future	4,152.1400	4.1521	3,859.3100	3.8593	(7.053)	0	0	0
2014/03/19	R209	07/08/2014	9.05	Call	Bond Future	2,792.9900	2.7930	3,039.3500	3.0394	8.821	0	0	0
2014/03/19	R209	07/08/2014	9.06	Call	Bond Future	2,824.9300	2.8249	3,073.1300	3.0731	8.786	0	0	0
2014/03/19	R209	07/08/2014	9.04	Call	Bond Future	2,761.2600	2.7613	3,005.7700	3.0058	8.855	0	0	0
2014/03/19	R209	06/11/2014			Bond Future	9.3101	72.5350	9.2341	73.0811	(0.817)	0.0000	0.0000	0
2014/03/19	R209	06/11/2014	8.99	Put	Bond Future	5,759.5300	5.7595	5,458.2600	5.4583	(5.231)	0	0	0
2014/03/19	R209	06/11/2014	9.01	Put	Bond Future	5,670.7000	5.6707	5,372.3000	5.3723	(5.262)	0	0	0
2014/03/19	R209	06/11/2014	9.00	Put	Bond Future	5,715.1000	5.7151	5,415.2700	5.4153	(5.246)	0	0	0
2014/03/19	R209	06/11/2014	8.99	Call	Bond Future	3,415.5300	3.4155	3,660.4200	3.6604	7.170	0	0	0
2014/03/19	R209	06/11/2014	9.00	Call	Bond Future	3,446.1000	3.4461	3,692.4300	3.6924	7.148	0	0	0
2014/03/19	R209	06/11/2014	9.01	Call	Bond Future	3,476.5900	3.4766	3,724.3500	3.7244	7.127	0	0	0
2014/03/19	R210	08/05/2014			Bond Future	160.5951	160.5951	160.5944	160.5944	0.000	0.0000	0.0000	719
2014/03/19	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R210	08/05/2014	160.01	Call	Bond Future	585.1100	0.5851	584.4500	0.5845	(0.113)	0	0	0
2014/03/19	R210	08/05/2014	159.99	Call	Bond Future	605.1100	0.6051	604.4500	0.6045	(0.109)	0	0	0
2014/03/19	R210	08/05/2014	160.00	Call	Bond Future	595.1100	0.5951	594.4500	0.5945	(0.111)	0	0	0
2014/03/19	R210	07/08/2014			Bond Future	162.9721	162.9721	162.9708	162.9708	(0.001)	0.0000	0.0000	0
2014/03/19	R210	07/08/2014	159.00	Call	Bond Future	3,972.1400	3.9721	3,970.7500	3.9707	(0.035)	0	0	0
2014/03/19	R210	07/08/2014	159.01	Call	Bond Future	3,962.1400	3.9621	3,960.7500	3.9607	(0.035)	0	0	0
2014/03/19	R210	07/08/2014	158.99	Call	Bond Future	3,982.1400	3.9821	3,980.7500	3.9807	(0.035)	0	0	0
2014/03/19	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R211	08/05/2014	130.00	Put	Bond Future	2,678.0900	2.6781	2,682.2600	2.6823	0.156	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
2014/03/19	R211	08/05/2014			Bond Future	127.3219	127.3219	127.3177	127.3177	(0.003)	0.0000	0.0000	390
2014/03/19	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R211	08/05/2014	129.99	Put	Bond Future	2,668.0900	2.6681	2,672.2600	2.6723	0.156	0	0	0
2014/03/19	R211	08/05/2014	130.01	Put	Bond Future	2,688.0900	2.6881	2,692.2600	2.6923	0.155	0	0	0
2014/03/19	R211	07/08/2014	127.99	Put	Bond Future	341.2000	0.3412	350.5200	0.3505	2.732	0	0	0
2014/03/19	R211	07/08/2014			Bond Future	127.6488	127.6488	127.6395	127.6395	(0.007)	0.0000	0.0000	0
2014/03/19	R211	07/08/2014	128.01	Put	Bond Future	361.2000	0.3612	370.5200	0.3705	2.580	0	0	0
2014/03/19	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R211	07/08/2014	128.00	Put	Bond Future	351.2000	0.3512	360.5200	0.3605	2.654	0	0	0
2014/03/19	R212	08/05/2014			Bond Future	129.7474	129.7474	129.7463	129.7463	(0.001)	0.0000	0.0000	21,797
2014/03/19	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R212	08/05/2014	131.99	Put	Bond Future	2,242.5600	2.2426	2,243.7000	2.2437	0.051	0	0	0
2014/03/19	R212	08/05/2014	132.01	Put	Bond Future	2,262.5600	2.2626	2,263.7000	2.2637	0.050	0	0	0
2014/03/19	R212	08/05/2014	132.00	Put	Bond Future	2,252.5600	2.2526	2,253.7000	2.2537	0.051	0	0	0
2014/03/19	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R212	07/08/2014	128.99	Call	Bond Future	968.1200	0.9681	961.4700	0.9615	(0.687)	0	0	0
2014/03/19	R212	07/08/2014			Bond Future	129.9581	129.9581	129.9515	129.9515	(0.005)	0.0000	0.0000	0
2014/03/19	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R212	07/08/2014	129.00	Call	Bond Future	958.1200	0.9581	951.4700	0.9515	(0.694)	0	0	0
2014/03/19	R212	07/08/2014	129.01	Call	Bond Future	948.1200	0.9481	941.4700	0.9415	(0.701)	0	0	0
2014/03/19	R213	08/05/2014	7.65	Put	Bond Future	11,572.9500	11.5730	10,965.9000	10.9659	(5.245)	0	0	0
2014/03/19	R213	08/05/2014			Bond Future	9.0647	83.7485	8.9824	84.3631	(0.908)	0.0000	0.0000	21,705
2014/03/19	R213	08/05/2014	7.64	Put	Bond Future	11,661.7600	11.6618	11,054.3900	11.0544	(5.208)	0	0	0
2014/03/19	R213	08/05/2014	7.66	Put	Bond Future	11,484.3100	11.4843	10,877.5900	10.8776	(5.283)	0	0	0
2014/03/19	R213	08/05/2014	7.65	Call	Bond Future	19.0200	0.0190	26.5300	0.0265	39.485	0	0	0
2014/03/19	R213	08/05/2014	7.64	Call	Bond Future	18.1300	0.0181	25.3200	0.0253	39.658	0	0	0
2014/03/19	R213	08/05/2014	7.66	Call	Bond Future	19.9600	0.0200	27.8000	0.0278	39.279	0	0	0
2014/03/19	R213	07/08/2014	8.86	Call	Bond Future	2,389.0600	2.3891	2,638.4400	2.6384	10.438	0	0	0
2014/03/19	R213	07/08/2014			Bond Future	9.1501	84.9779	9.0652	85.6010	(0.927)	0.0000	0.0000	0
2014/03/19	R213	07/08/2014	8.84	Call	Bond Future	2,329.7700	2.3298	2,574.8200	2.5748	10.518	0	0	0
2014/03/19	R213	07/08/2014	8.85	Call	Bond Future	2,359.3000	2.3593	2,606.5200	2.6065	10.479	0	0	0
2014/03/19	R213	07/08/2014	8.84	Put	Bond Future	4,641.3100	4.6413	4,263.2500	4.2632	(8.146)	0	0	0
2014/03/19	R213	07/08/2014	8.86	Put	Bond Future	4,548.6700	4.5487	4,174.9400	4.1749	(8.216)	0	0	0
2014/03/19	R213	07/08/2014	8.85	Put	Bond Future	4,594.8300	4.5948	4,218.9400	4.2189	(8.181)	0	0	0
2014/03/19	R213	06/11/2014	8.84	Call	Bond Future	3,097.7700	3.0978	3,381.3300	3.3813	9.154	0	0	0
2014/03/19	R213	06/11/2014	8.85	Put	Bond Future	5,949.6100	5.9496	5,603.7400	5.6037	(5.813)	0	0	0
2014/03/19	R213	06/11/2014			Bond Future	9.2328	82.7430	9.1455	83.3742	(0.945)	0.0000	0.0000	0
2014/03/19	R213	06/11/2014	8.85	Call	Bond Future	3,127.2400	3.1272	3,412.5100	3.4125	9.122	0	0	0
2014/03/19	R213	06/11/2014	8.86	Call	Bond Future	3,156.8700	3.1569	3,443.8400	3.4438	9.090	0	0	0
2014/03/19	R213	06/11/2014	8.84	Put	Bond Future	5,995.7500	5.9958	5,648.1700	5.6482	(5.797)	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
2014/03/19	R213	06/11/2014	8.86	Put	Bond Future	5,903.7200	5.9037	5,559.5500	5.5596	(5.830)	0	0	0
2014/03/19	R214	08/05/2014			Bond Future	9.2403	74.2687	9.1632	74.8595	(0.834)	0.0000	0.0000	5,055
2014/03/19	R214	08/05/2014	9.00	Call	Bond Future	1,245.2500	1.2453	1,458.8100	1.4588	17.150	0	0	0
2014/03/19	R214	08/05/2014	8.99	Put	Bond Future	3,165.2400	3.1652	2,784.5800	2.7846	(12.026)	0	0	0
2014/03/19	R214	08/05/2014	9.01	Put	Bond Future	3,062.2800	3.0623	2,688.4700	2.6885	(12.207)	0	0	0
2014/03/19	R214	08/05/2014	9.00	Put	Bond Future	3,113.4900	3.1135	2,736.2500	2.7363	(12.116)	0	0	0
2014/03/19	R214	08/05/2014	9.01	Call	Bond Future	1,273.3900	1.2734	1,490.3800	1.4904	17.040	0	0	0
2014/03/19	R214	08/05/2014	8.99	Call	Bond Future	1,217.5200	1.2175	1,427.6600	1.4277	17.260	0	0	0
2014/03/19	R214	07/08/2014	9.54	Put	Bond Future	2,723.8900	2.7239	2,479.9800	2.4800	(8.954)	0	0	0
2014/03/19	R214	07/08/2014			Bond Future	9.3180	75.2657	9.2387	75.8649	(0.851)	0.0000	0.0000	0
2014/03/19	R214	07/08/2014	9.56	Put	Bond Future	2,662.1800	2.6622	2,421.7700	2.4218	(9.031)	0	0	0
2014/03/19	R214	07/08/2014	9.55	Put	Bond Future	2,692.8900	2.6929	2,450.7300	2.4507	(8.993)	0	0	0
2014/03/19	R214	07/08/2014	9.56	Call	Bond Future	4,440.4600	4.4405	4,799.2400	4.7992	8.080	0	0	0
2014/03/19	R214	07/08/2014	9.54	Call	Bond Future	4,357.9900	4.3580	4,713.2700	4.7133	8.152	0	0	0
2014/03/19	R214	07/08/2014	9.55	Call	Bond Future	4,399.1400	4.3991	4,756.1700	4.7562	8.116	0	0	0
2014/03/19	R214	06/11/2014	9.64	Call	Bond Future	5,503.5300	5.5035	5,861.4900	5.8615	6.504	0	0	0
2014/03/19	R214	06/11/2014			Bond Future	9.3931	73.1363	9.3117	73.7433	(0.867)	0.0000	0.0000	0
2014/03/19	R214	06/11/2014	9.65	Call	Bond Future	5,542.8500	5.5428	5,902.2800	5.9023	6.485	0	0	0
2014/03/19	R214	06/11/2014	9.66	Call	Bond Future	5,582.2600	5.5823	5,943.1600	5.9432	6.465	0	0	0
2014/03/19	R214	06/11/2014	9.64	Put	Bond Future	3,714.3800	3.7144	3,465.3200	3.4653	(6.705)	0	0	0
2014/03/19	R214	06/11/2014	9.66	Put	Bond Future	3,651.4400	3.6514	3,405.3200	3.4053	(6.740)	0	0	0
2014/03/19	R214	06/11/2014	9.65	Put	Bond Future	3,682.8000	3.6828	3,435.2100	3.4352	(6.723)	0	0	0
2014/03/19	R248	08/05/2014	9.04	Put	Bond Future	2,806.9400	2.8069	2,003.0200	2.0030	(28.640)	0	0	0
2014/03/19	R248	08/05/2014			Bond Future	9.3219	95.8830	9.2396	96.6869	(0.882)	0.0000	0.0000	13,515
2014/03/19	R248	08/05/2014	9.06	Put	Bond Future	2,602.8700	2.6029	1,798.9500	1.7990	(30.886)	0	0	0
2014/03/19	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R248	08/05/2014	9.05	Put	Bond Future	2,704.8100	2.7048	1,900.8900	1.9009	(29.722)	0	0	0
2014/03/19	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R248	07/08/2014			Bond Future	9.4027	97.1690	9.3180	97.9843	(0.901)	0.0000	0.0000	0
2014/03/19	R248	07/08/2014	9.65	Call	Bond Future	2,308.4600	2.3085	3,123.8100	3.1238	35.320	0	0	0
2014/03/19	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R248	07/08/2014	9.66	Call	Bond Future	2,399.6400	2.3996	3,214.9900	3.2150	33.978	0	0	0
2014/03/19	R248	07/08/2014	9.64	Call	Bond Future	2,217.1100	2.2171	3,032.4600	3.0325	36.775	0	0	0
2014/03/19	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R248	06/11/2014			Bond Future	9.4809	94.2388	9.3938	95.0649	(0.919)	0.0000	0.0000	0
2014/03/19	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R248	06/11/2014	9.72	Call	Bond Future	2,200.3800	2.2004	3,026.5000	3.0265	37.544	0	0	0
2014/03/19	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/19	R248	06/11/2014	9.73	Call	Bond Future	2,290.3600	2.2904	3,116.4800	3.1165	36.069	0	0	0
2014/03/19	R248	06/11/2014	9.74	Call	Bond Future	2,380.1700	2.3802	3,206.2900	3.2063	34.708	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
Total												425140