



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 24/03/2014 to 24/03/2014

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
24/03/2014	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	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
24/03/2014	2025	08/05/2014			Bond Future	110.8575	110.8575	110.8560	110.8560	(0.001)	0.0000	0.0000	0
24/03/2014	2025	08/05/2014	110.99	Put	Bond Future	132.5200	0.1325	134.0000	0.1340	1.117	0	0	0
24/03/2014	2025	08/05/2014	111.00	Put	Bond Future	142.5200	0.1425	144.0000	0.1440	1.038	0	0	0
24/03/2014	2025	08/05/2014	111.01	Put	Bond Future	152.5200	0.1525	154.0000	0.1540	0.970	0	0	0
24/03/2014	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2025	07/08/2014	109.01	Call	Bond Future	2,360.9900	2.3610	2,357.0800	2.3571	(0.166)	0	0	0
24/03/2014	2025	07/08/2014			Bond Future	111.3710	111.3710	111.3671	111.3671	(0.004)	0.0000	0.0000	0
24/03/2014	2025	07/08/2014	108.99	Call	Bond Future	2,380.9900	2.3810	2,377.0800	2.3771	(0.164)	0	0	0
24/03/2014	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2025	07/08/2014	109.00	Call	Bond Future	2,370.9900	2.3710	2,367.0800	2.3671	(0.165)	0	0	0
24/03/2014	2030	08/05/2014			Bond Future	9.0835	93.2565	9.0367	93.6200	(0.515)	0.0000	0.0000	1,559
24/03/2014	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2030	08/05/2014	8.99	Put	Bond Future	728.0100	0.7280	364.5500	0.3645	(49.925)	0	0	0
24/03/2014	2030	08/05/2014	9.01	Put	Bond Future	571.5600	0.5716	208.1000	0.2081	(63.591)	0	0	0
24/03/2014	2030	08/05/2014	9.00	Put	Bond Future	649.7400	0.6497	286.2800	0.2863	(55.939)	0	0	0
24/03/2014	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2030	07/08/2014	8.99	Put	Bond Future	1,453.1800	1.4532	1,085.0000	1.0850	(25.336)	0	0	0
24/03/2014	2030	07/08/2014			Bond Future	9.1790	90.6160	9.1307	90.9842	(0.526)	0.0000	0.0000	0
24/03/2014	2030	07/08/2014	9.01	Put	Bond Future	1,297.8300	1.2978	929.6500	0.9297	(28.369)	0	0	0
24/03/2014	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2030	07/08/2014	9.00	Put	Bond Future	1,375.4600	1.3755	1,007.2800	1.0073	(26.768)	0	0	0
24/03/2014	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2030	06/11/2014			Bond Future	9.2642	92.0098	9.2144	92.3827	(0.537)	0.0000	0.0000	0
24/03/2014	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2030	06/11/2014	8.99	Put	Bond Future	2,083.4700	2.0835	1,710.5600	1.7106	(17.899)	0	0	0
24/03/2014	2030	06/11/2014	9.01	Put	Bond Future	1,929.1400	1.9291	1,556.2300	1.5562	(19.330)	0	0	0
24/03/2014	2030	06/11/2014	9.00	Put	Bond Future	2,006.2600	2.0063	1,633.3500	1.6334	(18.587)	0	0	0
24/03/2014	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2037	08/05/2014			Bond Future	9.1940	95.8027	9.1524	96.1769	(0.452)	0.0000	0.0000	5,914
24/03/2014	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2037	08/05/2014	9.38	Call	Bond Future	1,644.2100	1.6442	2,018.4100	2.0184	22.759	0	0	0
24/03/2014	2037	08/05/2014	9.39	Call	Bond Future	1,731.2700	1.7313	2,105.4700	2.1055	21.614	0	0	0
24/03/2014	2037	08/05/2014	9.37	Call	Bond Future	1,557.0100	1.5570	1,931.2100	1.9312	24.033	0	0	0
24/03/2014	2037	07/08/2014	9.06	Put	Bond Future	1,985.6700	1.9857	1,606.6600	1.6067	(19.087)	0	0	0
24/03/2014	2037	07/08/2014			Bond Future	9.2814	92.9490	9.2385	93.3281	(0.462)	0.0000	0.0000	3,280
24/03/2014	2037	07/08/2014	9.05	Put	Bond Future	2,076.9700	2.0770	1,697.9600	1.6980	(18.248)	0	0	0
24/03/2014	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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24/03/2014	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2037	07/08/2014	9.04	Put	Bond Future	2,168.4100	2.1684	1,789.4000	1.7894	(17.479)	0	0	0
24/03/2014	2037	06/11/2014	9.69	Call	Bond Future	2,805.5600	2.8056	3,189.6300	3.1896	13.690	0	0	0
24/03/2014	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2037	06/11/2014			Bond Future	9.3591	94.2614	9.3150	94.6455	(0.471)	0.0000	0.0000	0
24/03/2014	2037	06/11/2014	9.70	Call	Bond Future	2,888.1800	2.8882	3,272.2500	3.2723	13.298	0	0	0
24/03/2014	2037	06/11/2014	9.71	Call	Bond Future	2,970.6800	2.9707	3,354.7500	3.3548	12.929	0	0	0
24/03/2014	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2038	08/05/2014			Bond Future	111.6151	111.6151	111.6145	111.6145	(0.001)	0.0000	0.0000	57
24/03/2014	2038	08/05/2014	109.00	Call	Bond Future	2,615.1000	2.6151	2,614.4900	2.6145	(0.023)	0	0	0
24/03/2014	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2038	08/05/2014	109.01	Call	Bond Future	2,605.1000	2.6051	2,604.4900	2.6045	(0.023)	0	0	0
24/03/2014	2038	08/05/2014	108.99	Call	Bond Future	2,625.1000	2.6251	2,624.4900	2.6245	(0.023)	0	0	0
24/03/2014	2038	07/08/2014			Bond Future	111.9992	111.9992	111.9959	111.9959	(0.003)	0.0000	0.0000	0
24/03/2014	2038	07/08/2014	106.00	Call	Bond Future	5,999.1800	5.9992	5,995.8900	5.9959	(0.055)	0	0	0
24/03/2014	2038	07/08/2014	106.01	Call	Bond Future	5,989.1800	5.9892	5,985.8900	5.9859	(0.055)	0	0	0
24/03/2014	2038	07/08/2014	105.99	Call	Bond Future	6,009.1800	6.0092	6,005.8900	6.0059	(0.055)	0	0	0
24/03/2014	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2046	08/05/2014			Bond Future	108.1894	108.1894	108.1889	108.1889	0.000	0.0000	0.0000	5,218
24/03/2014	2046	08/05/2014	104.35	Call	Bond Future	3,839.3700	3.8394	3,838.8900	3.8389	(0.013)	0	0	0
24/03/2014	2046	08/05/2014	104.36	Call	Bond Future	3,829.3700	3.8294	3,828.8900	3.8289	(0.013)	0	0	0
24/03/2014	2046	08/05/2014	104.34	Call	Bond Future	3,849.3700	3.8494	3,848.8900	3.8489	(0.012)	0	0	0
24/03/2014	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2046	07/08/2014			Bond Future	109.7888	109.7888	109.7875	109.7875	(0.001)	0.0000	0.0000	0
24/03/2014	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2046	07/08/2014	104.44	Call	Bond Future	5,348.7600	5.3488	5,347.5500	5.3475	(0.023)	0	0	0
24/03/2014	2046	07/08/2014	104.45	Call	Bond Future	5,338.7600	5.3388	5,337.5500	5.3375	(0.023)	0	0	0
24/03/2014	2046	07/08/2014	104.43	Call	Bond Future	5,358.7600	5.3588	5,357.5500	5.3575	(0.023)	0	0	0
24/03/2014	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2046	06/11/2014	104.45	Call	Bond Future	5,699.8200	5.6998	5,694.5400	5.6945	(0.093)	0	0	0
24/03/2014	2046	06/11/2014			Bond Future	110.1498	110.1498	110.1445	110.1445	(0.005)	0.0000	0.0000	0
24/03/2014	2046	06/11/2014	104.43	Call	Bond Future	5,719.8200	5.7198	5,714.5400	5.7145	(0.092)	0	0	0
24/03/2014	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2046	06/11/2014	104.44	Call	Bond Future	5,709.8200	5.7098	5,704.5400	5.7045	(0.092)	0	0	0

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24/03/2014	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2050	08/05/2014			Bond Future	116.2792	116.2792	116.2789	116.2789	0.000	0.0000	0.0000	472
24/03/2014	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2050	08/05/2014	114.99	Call	Bond Future	1,289.1900	1.2892	1,288.9100	1.2889	(0.022)	0	0	0
24/03/2014	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2050	08/05/2014	115.00	Call	Bond Future	1,279.1900	1.2792	1,278.9100	1.2789	(0.022)	0	0	0
24/03/2014	2050	08/05/2014	115.01	Call	Bond Future	1,269.1900	1.2692	1,268.9100	1.2689	(0.022)	0	0	0
24/03/2014	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2050	07/08/2014			Bond Future	116.5910	116.5910	116.5892	116.5892	(0.002)	0.0000	0.0000	0
24/03/2014	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	2050	07/08/2014	112.00	Call	Bond Future	4,591.0200	4.5910	4,589.1600	4.5892	(0.041)	0	0	0
24/03/2014	2050	07/08/2014	112.01	Call	Bond Future	4,581.0200	4.5810	4,579.1600	4.5792	(0.041)	0	0	0
24/03/2014	2050	07/08/2014	111.99	Call	Bond Future	4,601.0200	4.6010	4,599.1600	4.5992	(0.040)	0	0	0
24/03/2014	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	AL12	08/05/2014			Index Future	477.5450	477.5450	479.5750	479.5750	0.425	0.0000	0.0000	0
24/03/2014	AL12	07/08/2014			Index Future	484.5480	484.5480	486.5980	486.5980	0.423	0.0000	0.0000	0
24/03/2014	AL12	06/11/2014			Index Future	491.9930	491.9930	494.0660	494.0660	0.421	0.0000	0.0000	0
24/03/2014	AL37	08/05/2014			Index Future	408.3820	408.3820	409.5320	409.5320	0.282	0.0000	0.0000	0
24/03/2014	AL37	07/08/2014			Index Future	414.3700	414.3700	415.5290	415.5290	0.280	0.0000	0.0000	0
24/03/2014	AL7T	08/05/2014			Index Future	479.1140	479.1140	480.8840	480.8840	0.369	0.0000	0.0000	1
24/03/2014	AL7T	07/08/2014			Index Future	486.1400	486.1400	487.9260	487.9260	0.367	0.0000	0.0000	0
24/03/2014	ALBI	08/05/2014			Index Future	437.0260	437.0260	438.5400	438.5400	0.346	0.0000	0.0000	704
24/03/2014	ALBI	07/08/2014			Index Future	443.4350	443.4350	444.9620	444.9620	0.344	0.0000	0.0000	0
24/03/2014	ALBI	06/11/2014			Index Future	450.2490	450.2490	451.7910	451.7910	0.342	0.0000	0.0000	0
24/03/2014	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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24/03/2014	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
24/03/2014	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
24/03/2014	EL28	08/05/2014	114.01	Call	Bond Future	1,591.9000	1.5919	1,591.2200	1.5912	(0.043)	0	0	0
24/03/2014	EL28	08/05/2014			Bond Future	115.6019	115.6019	115.6012	115.6012	(0.001)	0.0000	0.0000	0
24/03/2014	EL28	08/05/2014	113.99	Call	Bond Future	1,611.9000	1.6119	1,611.2200	1.6112	(0.042)	0	0	0
24/03/2014	EL28	08/05/2014	114.00	Call	Bond Future	1,601.9000	1.6019	1,601.2200	1.6012	(0.042)	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
24/03/2014	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	EL28	07/08/2014	114.00	Call	Bond Future	3,311.0600	3.3111	3,309.5100	3.3095	(0.047)	0	0	0
24/03/2014	EL28	07/08/2014			Bond Future	117.3111	117.3111	117.3095	117.3095	(0.001)	0.0000	0.0000	0
24/03/2014	EL28	07/08/2014	114.01	Call	Bond Future	3,301.0600	3.3011	3,299.5100	3.2995	(0.047)	0	0	0
24/03/2014	EL28	07/08/2014	113.99	Call	Bond Future	3,321.0600	3.3211	3,319.5100	3.3195	(0.047)	0	0	0
24/03/2014	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	ES33	08/05/2014	9.55	Put	Bond Future	1,940.7800	1.9408	1,636.8100	1.6368	(15.662)	0	0	0
24/03/2014	ES33	08/05/2014			Bond Future	9.8127	81.3101	9.7710	81.6141	(0.426)	0.0000	0.0000	6,292
24/03/2014	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	ES33	08/05/2014	9.54	Put	Bond Future	2,016.0700	2.0161	1,712.1000	1.7121	(15.077)	0	0	0
24/03/2014	ES33	08/05/2014	9.56	Put	Bond Future	1,865.5900	1.8656	1,561.6200	1.5616	(16.294)	0	0	0
24/03/2014	ES33	07/08/2014			Bond Future	9.9183	82.3937	9.8752	82.7016	(0.434)	0.0000	0.0000	0
24/03/2014	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	ES33	07/08/2014	10.14	Call	Bond Future	1,555.6800	1.5557	1,863.5900	1.8636	19.793	0	0	0
24/03/2014	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	ES33	07/08/2014	10.15	Call	Bond Future	1,624.7200	1.6247	1,932.6300	1.9326	18.952	0	0	0
24/03/2014	ES33	07/08/2014	10.16	Call	Bond Future	1,693.6700	1.6937	2,001.5800	2.0016	18.180	0	0	0
24/03/2014	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	ES33	06/11/2014			Bond Future	10.0217	79.8765	9.9774	80.1884	(0.443)	0.0000	0.0000	0
24/03/2014	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	ES33	06/11/2014	10.29	Call	Bond Future	1,844.3700	1.8444	2,156.2400	2.1562	16.909	0	0	0
24/03/2014	ES33	06/11/2014	10.30	Call	Bond Future	1,911.8300	1.9118	2,223.7000	2.2237	16.313	0	0	0
24/03/2014	ES33	06/11/2014	10.31	Call	Bond Future	1,979.1900	1.9792	2,291.0600	2.2911	15.757	0	0	0
24/03/2014	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	GOVI	08/05/2014			GOVI	435.8990	435.8990	437.3720	437.3720	0.338	0.0000	0.0000	316
24/03/2014	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	GOVI	08/05/2014	441.99	Put	GOVI	60,910.0000	6.0910	46,180.0000	4.6180	(24.183)	0	0	0
24/03/2014	GOVI	08/05/2014	442.01	Put	GOVI	61,110.0000	6.1110	46,380.0000	4.6380	(24.104)	0	0	0
24/03/2014	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	GOVI	08/05/2014	442.00	Put	GOVI	61,010.0000	6.1010	46,280.0000	4.6280	(24.144)	0	0	0
24/03/2014	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	GOVI	07/08/2014			GOVI	442.2910	442.2910	443.7770	443.7770	0.336	0.0000	0.0000	175
24/03/2014	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	GOVI	07/08/2014	459.99	Put	GOVI	176,990.0000	17.6990	162,130.0000	16.2130	(8.396)	0	0	0
24/03/2014	GOVI	07/08/2014	460.01	Put	GOVI	177,190.0000	17.7190	162,330.0000	16.2330	(8.386)	0	0	0
24/03/2014	GOVI	07/08/2014	460.00	Put	GOVI	177,090.0000	17.7090	162,230.0000	16.2230	(8.391)	0	0	0
24/03/2014	GOVI	06/11/2014	449.01	Call	GOVI	770.0000	0.0770	15,780.0000	1.5780	1949.351	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
24/03/2014	GOVI	06/11/2014			GOVI	449.0870		449.0870	450.5880	450.5880	0.334	0.0000	0.0000	0
24/03/2014	GOVI	06/11/2014	448.99	Call	GOVI	970.0000		0.0970	15,980.0000	1.5980	1547.423	0	0	0
24/03/2014	GOVI	06/11/2014	449.00	Call	GOVI	870.0000		0.0870	15,880.0000	1.5880	1725.287	0	0	0
24/03/2014	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
24/03/2014	IGOV	08/05/2014			Index Future	202.1890		202.1890	202.2260	202.2260	0.018	0.0000	0.0000	1,266
24/03/2014	IGOV	07/08/2014			Index Future	205.1790		205.1790	205.2120	205.2120	0.016	0.0000	0.0000	90
24/03/2014	IGOV	06/11/2014			Index Future	208.3570		208.3570	208.3860	208.3860	0.014	0.0000	0.0000	0
24/03/2014	ILBI	08/05/2014			Index Future	547.7540		547.7540	547.7810	547.7810	0.005	0.0000	0.0000	0
24/03/2014	ILBI	07/08/2014			Index Future	555.6630		555.6630	555.6860	555.6860	0.004	0.0000	0.0000	210
24/03/2014	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
24/03/2014	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
24/03/2014	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
24/03/2014	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
24/03/2014	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
24/03/2014	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
24/03/2014	JBAF	16/04/2014			Jibar Tradeable Future	5.9300		94.0700	5.8700	94.1300	(1.012)	0.0000	0.0000	0
24/03/2014	JBAF	21/05/2014			Jibar Tradeable Future	6.0300		93.9700	5.9700	94.0300	(0.995)	0.0000	0.0000	2,000
24/03/2014	JBAF	18/06/2014			Jibar Tradeable Future	6.2500		93.7500	6.2100	93.7900	(0.640)	0.0000	0.0000	2,000
24/03/2014	JBAF	16/07/2014			Jibar Tradeable Future	6.3500		93.6500	6.3100	93.6900	(0.630)	0.0000	0.0000	1,500
24/03/2014	JBAF	20/08/2014			Jibar Tradeable Future	6.5900		93.4100	6.5000	93.5000	(1.366)	0.0000	0.0000	1,100
24/03/2014	JBAF	17/09/2014			Jibar Tradeable Future	6.6900		93.3100	6.6000	93.4000	(1.345)	0.0000	0.0000	1,000
24/03/2014	JBAF	17/12/2014			Jibar Tradeable Future	7.1200		92.8800	7.0500	92.9500	(0.983)	0.0000	0.0000	0
24/03/2014	JBAF	18/03/2015			Jibar Tradeable Future	7.4300		92.5700	7.3100	92.6900	(1.615)	0.0000	0.0000	2,850
24/03/2014	JBAF	17/06/2015			Jibar Tradeable Future	7.7100		92.2900	7.6000	92.4000	(1.427)	0.0000	0.0000	5,400
24/03/2014	JBAF	16/09/2015			Jibar Tradeable Future	7.9100		92.0900	7.7900	92.2100	(1.517)	0.0000	0.0000	0
24/03/2014	JBAF	15/12/2015			Jibar Tradeable Future	8.0800		91.9200	7.9700	92.0300	(1.361)	0.0000	0.0000	0
24/03/2014	JBAF	16/03/2016			Jibar Tradeable Future	8.2500		91.7500	8.1400	91.8600	(1.333)	0.0000	0.0000	0
24/03/2014	R023	08/05/2014			Bond Future	8.5434		96.7001	8.4862	97.0394	(0.670)	0.0000	0.0000	12,906
24/03/2014	R023	08/05/2014	7.60	Call	Bond Future	87.9900		0.0880	90.7400	0.0907	3.125	0	0	0
24/03/2014	R023	08/05/2014	7.61	Call	Bond Future	91.6500		0.0916	94.6300	0.0946	3.252	0	0	0
24/03/2014	R023	08/05/2014	7.59	Put	Bond Future	5,938.9800		5.9390	5,602.2100	5.6022	(5.671)	0	0	0
24/03/2014	R023	08/05/2014	7.61	Put	Bond Future	5,818.7600		5.8188	5,482.4500	5.4825	(5.780)	0	0	0
24/03/2014	R023	08/05/2014	7.60	Put	Bond Future	5,878.8000		5.8788	5,542.2600	5.5423	(5.725)	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
24/03/2014	R023	08/05/2014	7.59	Call	Bond Future	84.4200	0.0844	86.9400	0.0869	2.985	0	0	0
24/03/2014	R023	07/08/2014	8.51	Call	Bond Future	2,106.1400	2.1061	2,232.9400	2.2329	6.020	0	0	0
24/03/2014	R023	07/08/2014			Bond Future	8.6480	98.0050	8.5884	98.3488	(0.689)	0.0000	0.0000	0
24/03/2014	R023	07/08/2014	8.49	Call	Bond Future	2,054.2700	2.0543	2,178.5700	2.1786	6.051	0	0	0
24/03/2014	R023	07/08/2014	8.50	Call	Bond Future	2,080.1100	2.0801	2,205.6500	2.2056	6.035	0	0	0
24/03/2014	R023	07/08/2014	8.49	Put	Bond Future	2,969.4900	2.9695	2,749.9000	2.7499	(7.395)	0	0	0
24/03/2014	R023	07/08/2014	8.51	Put	Bond Future	2,904.8600	2.9049	2,687.7700	2.6878	(7.473)	0	0	0
24/03/2014	R023	07/08/2014	8.50	Put	Bond Future	2,937.0600	2.9371	2,718.7100	2.7187	(7.434)	0	0	0
24/03/2014	R023	06/11/2014			Bond Future	8.7504	95.5912	8.6884	95.9395	(0.709)	0.0000	0.0000	0
24/03/2014	R023	06/11/2014	8.59	Put	Bond Future	3,745.5200	3.7455	3,536.5200	3.5365	(5.580)	0	0	0
24/03/2014	R023	06/11/2014	8.61	Put	Bond Future	3,684.6700	3.6847	3,477.5700	3.4776	(5.621)	0	0	0
24/03/2014	R023	06/11/2014	8.59	Call	Bond Future	2,840.8400	2.8408	2,980.1600	2.9802	4.904	0	0	0
24/03/2014	R023	06/11/2014	8.60	Put	Bond Future	3,715.0100	3.7150	3,506.9500	3.5069	(5.601)	0	0	0
24/03/2014	R023	06/11/2014	8.60	Call	Bond Future	2,867.0400	2.8670	3,007.3000	3.0073	4.892	0	0	0
24/03/2014	R023	06/11/2014	8.61	Call	Bond Future	2,893.3700	2.8934	3,034.5900	3.0346	4.881	0	0	0
24/03/2014	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R157	08/05/2014			Bond Future	7.1690	110.0904	7.0838	110.2038	(1.189)	0.0000	0.0000	24,346
24/03/2014	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R157	08/05/2014	5.20	Put	Bond Future	2,663.3600	2.6634	2,549.9600	2.5500	(4.258)	0	0	0
24/03/2014	R157	08/05/2014	5.19	Put	Bond Future	2,677.1200	2.6771	2,563.7200	2.5637	(4.236)	0	0	0
24/03/2014	R157	08/05/2014	5.21	Put	Bond Future	2,649.6000	2.6496	2,536.2000	2.5362	(4.280)	0	0	0
24/03/2014	R157	07/08/2014	6.76	Put	Bond Future	895.5100	0.8955	804.2900	0.8043	(10.186)	0	0	0
24/03/2014	R157	07/08/2014			Bond Future	7.4648	111.7044	7.3592	111.8186	(1.415)	0.0000	0.0000	13,000
24/03/2014	R157	07/08/2014	6.75	Put	Bond Future	903.8100	0.9038	812.2300	0.8122	(10.133)	0	0	0
24/03/2014	R157	07/08/2014	6.74	Call	Bond Future	124.6200	0.1246	146.9100	0.1469	17.886	0	0	0
24/03/2014	R157	07/08/2014	6.75	Call	Bond Future	127.1900	0.1272	149.8500	0.1498	17.816	0	0	0
24/03/2014	R157	07/08/2014	6.76	Call	Bond Future	129.8100	0.1298	152.8300	0.1528	17.734	0	0	0
24/03/2014	R157	07/08/2014	6.74	Put	Bond Future	912.1600	0.9122	820.2100	0.8202	(10.080)	0	0	0
24/03/2014	R157	06/11/2014	6.19	Put	Bond Future	1,458.1000	1.4581	1,353.6000	1.3536	(7.167)	0	0	0
24/03/2014	R157	06/11/2014			Bond Future	7.8638	106.6073	7.7258	106.7224	(1.755)	0.0000	0.0000	0
24/03/2014	R157	06/11/2014	6.21	Put	Bond Future	1,442.7400	1.4427	1,338.5400	1.3385	(7.222)	0	0	0
24/03/2014	R157	06/11/2014	6.20	Put	Bond Future	1,450.4100	1.4504	1,346.0600	1.3461	(7.195)	0	0	0
24/03/2014	R157	06/11/2014	6.21	Call	Bond Future	51.0900	0.0511	61.9100	0.0619	21.178	0	0	0
24/03/2014	R157	06/11/2014	6.19	Call	Bond Future	49.4400	0.0494	59.9600	0.0600	21.278	0	0	0
24/03/2014	R157	06/11/2014	6.20	Call	Bond Future	50.2600	0.0503	60.9300	0.0609	21.230	0	0	0
24/03/2014	R186	08/05/2014	8.40	Call	Bond Future	1,169.5600	1.1696	1,245.6000	1.2456	6.502	0	0	1,000
24/03/2014	R186	08/05/2014	7.50	Put	Bond Future	10,248.2300	10.2482	9,812.9900	9.8130	(4.247)	0	0	0
24/03/2014	R186	08/05/2014	8.25	Put	Bond Future	4,225.0100	4.2250	3,837.8400	3.8378	(9.164)	0	0	0
24/03/2014	R186	08/05/2014	8.75	Put	Bond Future	1,689.6900	1.6897	1,426.4100	1.4264	(15.582)	0	0	0
24/03/2014	R186	08/05/2014			Bond Future	8.6545	118.1028	8.6024	118.5366	(0.601)	0.0000	0.0000	51,559
24/03/2014	R186	08/05/2014	7.09	Put	Bond Future	14,127.4700	14.1275	13,692.8400	13.6928	(3.076)	0	0	0
24/03/2014	R186	08/05/2014	8.80	Put	Bond Future	1,516.5300	1.5165	1,268.3900	1.2684	(16.362)	0	0	900
24/03/2014	R186	08/05/2014	9.25	Put	Bond Future	496.1900	0.4962	375.3900	0.3754	(24.346)	0	0	10,000
24/03/2014	R186	08/05/2014	9.75	Put	Bond Future	106.5000	0.1065	69.7300	0.0697	(34.526)	0	0	6,000
24/03/2014	R186	08/05/2014	9.10	Call	Bond Future	4,364.2200	4.3642	4,638.6000	4.6386	6.287	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
24/03/2014	R186	08/05/2014	7.10	Call	Bond Future	7.1200	0.0071	6.3200	0.0063	(11.236)	0	0	0
24/03/2014	R186	08/05/2014	9.00	Put	Bond Future	953.1600	0.9532	765.2600	0.7653	(19.713)	0	0	400
24/03/2014	R186	08/05/2014	7.11	Call	Bond Future	7.5300	0.0075	6.6900	0.0067	(11.155)	0	0	0
24/03/2014	R186	08/05/2014	8.50	Call	Bond Future	1,482.2200	1.4822	1,582.0900	1.5821	6.738	0	0	900
24/03/2014	R186	08/05/2014	9.75	Call	Bond Future	8,729.5800	8.7296	9,126.6600	9.1267	4.549	0	0	0
24/03/2014	R186	08/05/2014	7.09	Call	Bond Future	6.7400	0.0067	5.9600	0.0060	(11.573)	0	0	0
24/03/2014	R186	08/05/2014	8.80	Call	Bond Future	2,718.2200	2.7182	2,903.9300	2.9039	6.832	0	0	0
24/03/2014	R186	08/05/2014	8.25	Call	Bond Future	790.1800	0.7902	836.8600	0.8369	5.908	0	0	10,000
24/03/2014	R186	08/05/2014	9.25	Call	Bond Future	5,302.4100	5.3024	5,615.4600	5.6155	5.904	0	0	0
24/03/2014	R186	08/05/2014	9.10	Put	Bond Future	741.2300	0.7412	581.7600	0.5818	(21.514)	0	0	1,500
24/03/2014	R186	08/05/2014	7.11	Put	Bond Future	13,932.8900	13.9329	13,498.2000	13.4982	(3.120)	0	0	0
24/03/2014	R186	08/05/2014	8.40	Put	Bond Future	3,313.8400	3.3138	2,956.0300	2.9560	(10.797)	0	0	0
24/03/2014	R186	08/05/2014	7.50	Call	Bond Future	52.3200	0.0523	50.9300	0.0509	(2.657)	0	0	1,933
24/03/2014	R186	08/05/2014	8.50	Put	Bond Future	2,777.1200	2.7771	2,443.1400	2.4431	(12.026)	0	0	1,933
24/03/2014	R186	08/05/2014	8.75	Call	Bond Future	2,480.5800	2.4806	2,651.1500	2.6512	6.876	0	0	6,000
24/03/2014	R186	08/05/2014	7.10	Put	Bond Future	14,030.1100	14.0301	13,595.4600	13.5955	(3.098)	0	0	0
24/03/2014	R186	08/05/2014	9.00	Call	Bond Future	3,777.2600	3.7773	4,023.2100	4.0232	6.511	0	0	0
24/03/2014	R186	07/08/2014	8.31	Call	Bond Future	2,019.6100	2.0196	2,131.8100	2.1318	5.556	0	0	0
24/03/2014	R186	07/08/2014			Bond Future	8.7485	114.5409	8.6946	114.9801	(0.615)	0.0000	0.0000	100
24/03/2014	R186	07/08/2014	8.92	Put	Bond Future	2,887.3800	2.8874	2,656.0300	2.6560	(8.012)	0	0	840
24/03/2014	R186	07/08/2014	8.29	Call	Bond Future	1,962.9300	1.9629	2,072.3300	2.0723	5.573	0	0	0
24/03/2014	R186	07/08/2014	8.30	Call	Bond Future	1,991.1400	1.9911	2,101.9300	2.1019	5.564	0	0	0
24/03/2014	R186	07/08/2014	8.29	Put	Bond Future	5,781.0000	5.7810	5,451.1200	5.4511	(5.706)	0	0	0
24/03/2014	R186	07/08/2014	8.31	Put	Bond Future	5,667.4000	5.6674	5,340.3200	5.3403	(5.771)	0	0	0
24/03/2014	R186	07/08/2014	8.92	Call	Bond Future	4,271.2300	4.2712	4,479.1600	4.4792	4.868	0	0	0
24/03/2014	R186	07/08/2014	8.30	Put	Bond Future	5,724.0300	5.7240	5,395.5400	5.3955	(5.739)	0	0	0
24/03/2014	R186	06/11/2014	8.15	Put	Bond Future	8,058.7100	8.0587	7,728.0900	7.7281	(4.103)	0	0	0
24/03/2014	R186	06/11/2014	8.14	Call	Bond Future	2,375.0000	2.3750	2,488.3700	2.4884	4.773	0	0	0
24/03/2014	R186	06/11/2014			Bond Future	8.8364	116.3020	8.7807	116.7470	(0.631)	0.0000	0.0000	0
24/03/2014	R186	06/11/2014	9.17	Call	Bond Future	6,110.3100	6.1103	6,344.5200	6.3445	3.833	0	0	0
24/03/2014	R186	06/11/2014	8.15	Call	Bond Future	2,401.6800	2.4017	2,516.1000	2.5161	4.764	0	0	0
24/03/2014	R186	06/11/2014	8.16	Call	Bond Future	2,428.2100	2.4282	2,543.6900	2.5437	4.756	0	0	0
24/03/2014	R186	06/11/2014	9.17	Put	Bond Future	3,497.0900	3.4971	3,286.2600	3.2863	(6.029)	0	0	2,010
24/03/2014	R186	06/11/2014	8.14	Put	Bond Future	8,117.3400	8.1173	7,785.6700	7.7857	(4.086)	0	0	0
24/03/2014	R186	06/11/2014	8.16	Put	Bond Future	8,000.0200	8.0000	7,670.4600	7.6705	(4.119)	0	0	0
24/03/2014	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R197	08/05/2014			Bond Future	275.7182	275.7182	275.7142	275.7142	(0.001)	0.0000	0.0000	1,912
24/03/2014	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R197	08/05/2014	250.01	Call	Bond Future	25,708.1600	25.7082	25,704.1600	25.7042	(0.016)	0	0	0
24/03/2014	R197	08/05/2014	249.99	Call	Bond Future	25,728.1600	25.7282	25,724.1600	25.7242	(0.016)	0	0	0
24/03/2014	R197	08/05/2014	250.00	Call	Bond Future	25,718.1600	25.7182	25,714.1600	25.7142	(0.016)	0	0	0
24/03/2014	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R197	07/08/2014			Bond Future	273.9745	273.9745	273.9680	273.9680	(0.002)	0.0000	0.0000	0
24/03/2014	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R197	07/08/2014	270.00	Call	Bond Future	3,974.5000	3.9745	3,967.9900	3.9680	(0.164)	0	0	0
24/03/2014	R197	07/08/2014	270.01	Call	Bond Future	3,964.5000	3.9645	3,957.9900	3.9580	(0.164)	0	0	0
24/03/2014	R197	07/08/2014	269.99	Call	Bond Future	3,984.5000	3.9845	3,977.9900	3.9780	(0.163)	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	
24/03/2014	R197	07/08/2014	270.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
24/03/2014	R197	07/08/2014	270.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
24/03/2014	R201	08/05/2014			Bond Future		6.7551	104.5927	6.6600	104.6491	(1.407)	0.0000	0.0000	0
24/03/2014	R201	08/05/2014	4.75	Call	Bond Future		0.1000	0.0001	0.1000	0.0001	0.000	0	0	0
24/03/2014	R201	08/05/2014	4.76	Call	Bond Future		0.1000	0.0001	0.1000	0.0001	0.000	0	0	0
24/03/2014	R201	08/05/2014	4.74	Call	Bond Future		0.0900	0.0001	0.0900	0.0001	0.000	0	0	0
24/03/2014	R201	08/05/2014	4.76	Put	Bond Future		1,196.4500	1.1964	1,140.0300	1.1400	(4.716)	0	0	0
24/03/2014	R201	08/05/2014	4.75	Put	Bond Future		1,202.5100	1.2025	1,146.0900	1.1461	(4.692)	0	0	0
24/03/2014	R201	08/05/2014	4.74	Put	Bond Future		1,208.5600	1.2086	1,152.1400	1.1521	(4.668)	0	0	0
24/03/2014	R201	07/08/2014	5.31	Put	Bond Future		749.7700	0.7498	699.1700	0.6992	(6.749)	0	0	0
24/03/2014	R201	07/08/2014			Bond Future		7.2866	101.7150	7.1279	101.7715	(2.178)	0.0000	0.0000	0
24/03/2014	R201	07/08/2014	5.30	Put	Bond Future		752.9000	0.7529	702.2500	0.7022	(6.727)	0	0	0
24/03/2014	R201	07/08/2014	5.31	Call	Bond Future		41.6800	0.0417	47.5700	0.0476	14.131	0	0	0
24/03/2014	R201	07/08/2014	5.29	Call	Bond Future		40.7400	0.0407	46.5200	0.0465	14.188	0	0	0
24/03/2014	R201	07/08/2014	5.30	Call	Bond Future		41.2100	0.0412	47.0500	0.0471	14.171	0	0	0
24/03/2014	R201	07/08/2014	5.29	Put	Bond Future		756.0400	0.7560	705.3300	0.7053	(6.707)	0	0	0
24/03/2014	R202	08/05/2014	215.00	Call	Bond Future		2,964.0300	2.9640	2,823.2600	2.8233	(4.749)	0	0	0
24/03/2014	R202	08/05/2014			Bond Future		214.1444	214.1444	214.1426	214.1426	(0.001)	0.0000	0.0000	44,663
24/03/2014	R202	08/05/2014	215.01	Call	Bond Future		2,959.5200	2.9595	2,818.7600	2.8188	(4.756)	0	0	0
24/03/2014	R202	08/05/2014	214.99	Put	Bond Future		3,814.1200	3.8141	3,675.2000	3.6752	(3.642)	0	0	0
24/03/2014	R202	08/05/2014	215.01	Put	Bond Future		3,825.0800	3.8251	3,686.1900	3.6862	(3.631)	0	0	0
24/03/2014	R202	08/05/2014	214.99	Call	Bond Future		2,968.5600	2.9686	2,827.7700	2.8278	(4.743)	0	0	0
24/03/2014	R202	08/05/2014	215.00	Put	Bond Future		3,819.5900	3.8196	3,680.6900	3.6807	(3.637)	0	0	0
24/03/2014	R202	07/08/2014	207.99	Call	Bond Future		9,215.0800	9.2151	9,140.2400	9.1402	(0.812)	0	0	0
24/03/2014	R202	07/08/2014	208.00	Put	Bond Future		2,989.1600	2.9892	2,918.1900	2.9182	(2.374)	0	0	0
24/03/2014	R202	07/08/2014			Bond Future		214.2193	214.2193	214.2154	214.2154	(0.002)	0.0000	0.0000	0
24/03/2014	R202	07/08/2014	207.99	Put	Bond Future		2,985.7700	2.9858	2,914.8200	2.9148	(2.376)	0	0	0
24/03/2014	R202	07/08/2014	208.01	Put	Bond Future		2,992.5600	2.9926	2,921.5600	2.9216	(2.373)	0	0	0
24/03/2014	R202	07/08/2014	208.00	Call	Bond Future		9,208.4700	9.2085	9,133.6100	9.1336	(0.813)	0	0	0
24/03/2014	R202	07/08/2014	208.01	Call	Bond Future		9,201.8700	9.2019	9,126.9800	9.1270	(0.814)	0	0	0
24/03/2014	R203	08/05/2014	5.74	Call	Bond Future		0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
24/03/2014	R203	08/05/2014	5.76	Call	Bond Future		0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
24/03/2014	R203	08/05/2014	6.84	Call	Bond Future		25.3800	0.0254	26.6500	0.0267	5.004	0	0	29
24/03/2014	R203	08/05/2014	7.40	Put	Bond Future		1,642.4600	1.6425	1,474.6700	1.4747	(10.216)	0	0	0
24/03/2014	R203	08/05/2014			Bond Future		7.8903	102.3435	7.8259	102.5310	(0.816)	0.0000	0.0000	16,949
24/03/2014	R203	08/05/2014	5.76	Put	Bond Future		6,434.2900	6.4343	6,246.7900	6.2468	(2.914)	0	0	0
24/03/2014	R203	08/05/2014	6.84	Put	Bond Future		3,136.5200	3.1365	2,950.3000	2.9503	(5.937)	0	0	0
24/03/2014	R203	08/05/2014	5.75	Put	Bond Future		6,465.6700	6.4657	6,278.1700	6.2782	(2.900)	0	0	0
24/03/2014	R203	08/05/2014	5.74	Put	Bond Future		6,497.0500	6.4971	6,309.5500	6.3096	(2.886)	0	0	0
24/03/2014	R203	08/05/2014	7.40	Call	Bond Future		204.5500	0.2045	224.2500	0.2243	9.631	0	0	16
24/03/2014	R203	08/05/2014	5.75	Call	Bond Future		0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
24/03/2014	R203	07/08/2014	7.30	Call	Bond Future		375.6200	0.3756	408.9100	0.4089	8.863	0	0	0
24/03/2014	R203	07/08/2014			Bond Future		8.0665	103.8439	7.9964	104.0333	(0.869)	0.0000	0.0000	0
24/03/2014	R203	07/08/2014	7.31	Call	Bond Future		382.2900	0.3823	416.0800	0.4161	8.839	0	0	0
24/03/2014	R203	07/08/2014	6.84	Put	Bond Future		3,536.1200	3.5361	3,361.7600	3.3618	(4.931)	0	0	0

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24/03/2014	R203	07/08/2014	7.29	Put	Bond Future	2,492.3700	2.4924	2,335.6900	2.3357	(6.286)	0	0	0
24/03/2014	R203	07/08/2014	7.31	Put	Bond Future	2,450.2400	2.4502	2,294.5700	2.2946	(6.353)	0	0	0
24/03/2014	R203	07/08/2014	7.29	Call	Bond Future	369.0400	0.3690	401.8200	0.4018	8.883	0	0	0
24/03/2014	R203	07/08/2014	7.30	Put	Bond Future	2,471.2500	2.4713	2,315.0800	2.3151	(6.319)	0	0	0
24/03/2014	R203	07/08/2014	6.84	Call	Bond Future	156.8400	0.1568	171.9400	0.1719	9.628	0	0	46
24/03/2014	R203	06/11/2014	6.86	Call	Bond Future	286.7000	0.2867	311.0300	0.3110	8.486	0	0	0
24/03/2014	R203	06/11/2014			Bond Future	8.2522	101.2756	8.1754	101.4671	(0.930)	0.0000	0.0000	0
24/03/2014	R203	06/11/2014	6.98	Call	Bond Future	337.4200	0.3374	365.4800	0.3655	8.316	0	0	14
24/03/2014	R203	06/11/2014	6.84	Call	Bond Future	278.8700	0.2789	302.6100	0.3026	8.513	0	0	45
24/03/2014	R203	06/11/2014	6.85	Call	Bond Future	282.7600	0.2828	306.7900	0.3068	8.498	0	0	0
24/03/2014	R203	06/11/2014	6.98	Put	Bond Future	3,569.4600	3.5695	3,406.0700	3.4061	(4.577)	0	0	0
24/03/2014	R203	06/11/2014	6.84	Put	Bond Future	3,874.4900	3.8745	3,706.7800	3.7068	(4.329)	0	0	0
24/03/2014	R203	06/11/2014	6.86	Put	Bond Future	3,830.2800	3.8303	3,663.1600	3.6632	(4.363)	0	0	0
24/03/2014	R203	06/11/2014	6.85	Put	Bond Future	3,852.3600	3.8524	3,684.9400	3.6849	(4.346)	0	0	0
24/03/2014	R203	05/02/2015	7.69	Call	Bond Future	868.4200	0.8684	924.7300	0.9247	6.484	0	0	55
24/03/2014	R203	05/02/2015			Bond Future	8.4511	102.9008	8.3682	103.0900	(0.982)	0.0000	0.0000	0
24/03/2014	R203	05/02/2015	8.34	Put	Bond Future	1,752.8200	1.7528	1,646.6200	1.6466	(6.059)	0	0	0
24/03/2014	R203	05/02/2015	8.35	Call	Bond Future	1,510.6700	1.5107	1,594.1600	1.5942	5.527	0	0	0
24/03/2014	R203	05/02/2015	8.36	Call	Bond Future	1,522.2000	1.5222	1,606.1000	1.6061	5.512	0	0	0
24/03/2014	R203	05/02/2015	8.34	Call	Bond Future	1,499.1900	1.4992	1,582.2600	1.5823	5.541	0	0	0
24/03/2014	R203	05/02/2015	8.36	Put	Bond Future	1,730.1200	1.7301	1,624.7500	1.6247	(6.090)	0	0	0
24/03/2014	R203	05/02/2015	7.69	Put	Bond Future	2,622.2200	2.6222	2,489.2600	2.4893	(5.071)	0	0	0
24/03/2014	R203	05/02/2015	8.35	Put	Bond Future	1,741.4400	1.7414	1,635.6600	1.6357	(6.074)	0	0	0
24/03/2014	R204	08/05/2014			Bond Future	8.1096	102.7149	8.0304	103.0143	(0.977)	0.0000	0.0000	31,051
24/03/2014	R204	08/05/2014	6.05	Call	Bond Future	0.1600	0.0002	0.1500	0.0002	(6.250)	0	0	0
24/03/2014	R204	08/05/2014	6.06	Call	Bond Future	0.1700	0.0002	0.1600	0.0002	(5.882)	0	0	0
24/03/2014	R204	08/05/2014	6.04	Call	Bond Future	0.1500	0.0002	0.1400	0.0001	(6.667)	0	0	0
24/03/2014	R204	08/05/2014	6.05	Put	Bond Future	8,157.5900	8.1576	7,858.1600	7.8582	(3.671)	0	0	0
24/03/2014	R204	08/05/2014	6.04	Put	Bond Future	8,199.1300	8.1991	7,899.7000	7.8997	(3.652)	0	0	0
24/03/2014	R204	08/05/2014	6.06	Put	Bond Future	8,116.0600	8.1161	7,816.6300	7.8166	(3.689)	0	0	0
24/03/2014	R204	07/08/2014			Bond Future	8.2591	100.1877	8.1746	100.4907	(1.023)	0.0000	0.0000	300
24/03/2014	R204	07/08/2014	7.44	Put	Bond Future	3,456.9300	3.4569	3,207.8600	3.2079	(7.205)	0	0	0
24/03/2014	R204	07/08/2014	7.46	Put	Bond Future	3,399.3400	3.3993	3,151.8700	3.1519	(7.280)	0	0	0
24/03/2014	R204	07/08/2014	7.45	Put	Bond Future	3,428.0800	3.4281	3,179.8100	3.1798	(7.242)	0	0	0
24/03/2014	R204	07/08/2014	7.78	Call	Bond Future	814.1300	0.8141	898.7200	0.8987	10.390	0	0	0
24/03/2014	R204	07/08/2014	7.46	Call	Bond Future	487.2800	0.4873	542.8400	0.5428	11.402	0	0	0
24/03/2014	R204	07/08/2014	7.44	Call	Bond Future	470.6600	0.4707	524.6200	0.5246	11.465	0	0	0
24/03/2014	R204	07/08/2014	7.78	Put	Bond Future	2,547.6900	2.5477	2,329.2500	2.3293	(8.574)	0	0	530
24/03/2014	R204	07/08/2014	7.45	Call	Bond Future	478.9200	0.4789	533.6800	0.5337	11.434	0	0	0
24/03/2014	R204	06/11/2014	7.99	Put	Bond Future	2,740.7400	2.7407	2,542.3200	2.5423	(7.240)	0	0	1,270
24/03/2014	R204	06/11/2014			Bond Future	8.4051	101.7280	8.3148	102.0348	(1.075)	0.0000	0.0000	0
24/03/2014	R204	06/11/2014	6.99	Put	Bond Future	5,329.6200	5.3296	5,063.6600	5.0637	(4.990)	0	0	0
24/03/2014	R204	06/11/2014	7.01	Put	Bond Future	5,268.5300	5.2685	5,003.5400	5.0035	(5.030)	0	0	0
24/03/2014	R204	06/11/2014	7.00	Put	Bond Future	5,299.0500	5.2990	5,033.5700	5.0336	(5.010)	0	0	0
24/03/2014	R204	06/11/2014	6.99	Call	Bond Future	389.4800	0.3895	430.3100	0.4303	10.483	0	0	0
24/03/2014	R204	06/11/2014	7.99	Call	Bond Future	1,321.9900	1.3220	1,430.3600	1.4304	8.197	0	0	0
24/03/2014	R204	06/11/2014	7.00	Call	Bond Future	394.8600	0.3949	436.1700	0.4362	10.462	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
24/03/2014	R204	06/11/2014	7.01	Call	Bond Future	400.2900	0.4003	442.0900	0.4421	10.442	0	0	0
24/03/2014	R207	08/05/2014	6.19	Put	Bond Future	9,986.2200	9.9862	9,690.8600	9.6909	(2.958)	0	0	0
24/03/2014	R207	08/05/2014	6.21	Put	Bond Future	9,888.9300	9.8889	9,593.5700	9.5936	(2.987)	0	0	0
24/03/2014	R207	08/05/2014			Bond Future	8.3691	97.3720	8.3008	97.6673	(0.817)	0.0000	0.0000	19,048
24/03/2014	R207	08/05/2014	6.20	Put	Bond Future	9,937.5600	9.9376	9,642.2000	9.6422	(2.972)	0	0	0
24/03/2014	R207	08/05/2014	6.20	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
24/03/2014	R207	08/05/2014	6.21	Call	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	0	0	0
24/03/2014	R207	08/05/2014	6.19	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
24/03/2014	R207	07/08/2014	7.69	Call	Bond Future	562.6800	0.5627	613.5000	0.6135	9.032	0	0	0
24/03/2014	R207	07/08/2014	7.70	Put	Bond Future	3,991.8600	3.9919	3,744.4400	3.7444	(6.198)	0	0	0
24/03/2014	R207	07/08/2014			Bond Future	8.5098	95.1583	8.4376	95.4573	(0.849)	0.0000	0.0000	100
24/03/2014	R207	07/08/2014	7.70	Call	Bond Future	572.2800	0.5723	623.8500	0.6238	9.011	0	0	0
24/03/2014	R207	07/08/2014	7.71	Call	Bond Future	581.9900	0.5820	634.3300	0.6343	8.993	0	0	0
24/03/2014	R207	07/08/2014	7.69	Put	Bond Future	4,025.4200	4.0254	3,777.2500	3.7773	(6.165)	0	0	0
24/03/2014	R207	07/08/2014	7.71	Put	Bond Future	3,958.4300	3.9584	3,711.7800	3.7118	(6.231)	0	0	0
24/03/2014	R207	06/11/2014	7.36	Put	Bond Future	5,820.2200	5.8202	5,563.5600	5.5636	(4.410)	0	0	0
24/03/2014	R207	06/11/2014			Bond Future	8.6402	96.6215	8.5639	96.9242	(0.883)	0.0000	0.0000	0
24/03/2014	R207	06/11/2014	7.35	Put	Bond Future	5,855.1500	5.8551	5,597.9700	5.5980	(4.392)	0	0	0
24/03/2014	R207	06/11/2014	7.36	Call	Bond Future	578.7400	0.5787	624.8100	0.6248	7.960	0	0	0
24/03/2014	R207	06/11/2014	7.34	Call	Bond Future	564.0400	0.5640	609.0800	0.6091	7.985	0	0	0
24/03/2014	R207	06/11/2014	7.35	Call	Bond Future	571.3500	0.5713	616.9000	0.6169	7.972	0	0	0
24/03/2014	R207	06/11/2014	7.34	Put	Bond Future	5,890.1800	5.8902	5,632.4900	5.6325	(4.375)	0	0	0
24/03/2014	R208	08/05/2014	6.31	Call	Bond Future	0.1700	0.0002	0.1400	0.0001	(17.647)	0	0	0
24/03/2014	R208	08/05/2014			Bond Future	8.4669	91.9619	8.3990	92.2920	(0.802)	0.0000	0.0000	11,730
24/03/2014	R208	08/05/2014	6.29	Call	Bond Future	0.1500	0.0002	0.1200	0.0001	(20.000)	0	0	0
24/03/2014	R208	08/05/2014	6.31	Put	Bond Future	11,247.9600	11.2480	10,917.7800	10.9178	(2.935)	0	0	0
24/03/2014	R208	08/05/2014	6.30	Put	Bond Future	11,303.9400	11.3039	10,973.7600	10.9738	(2.921)	0	0	0
24/03/2014	R208	08/05/2014	6.29	Put	Bond Future	11,359.9400	11.3599	11,029.7600	11.0298	(2.907)	0	0	0
24/03/2014	R208	08/05/2014	6.30	Call	Bond Future	0.1600	0.0002	0.1300	0.0001	(18.750)	0	0	0
24/03/2014	R208	07/08/2014	8.28	Call	Bond Future	1,437.4600	1.4375	1,546.3200	1.5463	7.573	0	0	0
24/03/2014	R208	07/08/2014			Bond Future	8.5874	93.3100	8.5163	93.6443	(0.827)	0.0000	0.0000	100
24/03/2014	R208	07/08/2014	7.80	Call	Bond Future	711.4200	0.7114	771.8200	0.7718	8.490	0	0	0
24/03/2014	R208	07/08/2014	7.79	Put	Bond Future	4,539.2200	4.5392	4,264.4500	4.2644	(6.053)	0	0	0
24/03/2014	R208	07/08/2014	7.81	Put	Bond Future	4,463.8400	4.4638	4,190.8000	4.1908	(6.117)	0	0	0
24/03/2014	R208	07/08/2014	7.80	Put	Bond Future	4,501.4400	4.5014	4,227.5300	4.2275	(6.085)	0	0	0
24/03/2014	R208	07/08/2014	8.28	Put	Bond Future	2,894.4000	2.8944	2,668.9500	2.6689	(7.789)	0	0	630
24/03/2014	R208	07/08/2014	7.81	Call	Bond Future	723.1500	0.7231	784.4200	0.7844	8.473	0	0	0
24/03/2014	R208	07/08/2014	7.79	Call	Bond Future	699.8300	0.6998	759.3700	0.7594	8.508	0	0	0
24/03/2014	R208	06/11/2014	7.46	Call	Bond Future	705.7500	0.7058	759.6800	0.7597	7.642	0	0	0
24/03/2014	R208	06/11/2014			Bond Future	8.7045	91.3453	8.6300	91.6839	(0.856)	0.0000	0.0000	0
24/03/2014	R208	06/11/2014	7.44	Call	Bond Future	688.1500	0.6881	740.9000	0.7409	7.665	0	0	0
24/03/2014	R208	06/11/2014	7.45	Call	Bond Future	696.9100	0.6969	750.2500	0.7503	7.654	0	0	0
24/03/2014	R208	06/11/2014	8.50	Put	Bond Future	3,163.9900	3.1640	2,961.0500	2.9611	(6.414)	0	0	1,520
24/03/2014	R208	06/11/2014	7.44	Put	Bond Future	6,653.9700	6.6540	6,368.1000	6.3681	(4.296)	0	0	0
24/03/2014	R208	06/11/2014	7.46	Put	Bond Future	6,573.5300	6.5735	6,288.8400	6.2888	(4.331)	0	0	0
24/03/2014	R208	06/11/2014	8.50	Call	Bond Future	2,230.6100	2.2306	2,366.2900	2.3663	6.083	0	0	0

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24/03/2014	R208	06/11/2014	7.45	Put	Bond Future	6,613.7000	6.6137	6,328.4200	6.3284	(4.313)	0	0	0
24/03/2014	R209	08/05/2014	9.63	Call	Bond Future	4,230.7100	4.2307	4,411.6700	4.4117	4.277	0	0	0
24/03/2014	R209	08/05/2014			Bond Future	9.1288	73.6578	9.0874	73.9645	(0.454)	0.0000	0.0000	25,078
24/03/2014	R209	08/05/2014	7.85	Call	Bond Future	41.5300	0.0415	37.5800	0.0376	(9.511)	0	0	0
24/03/2014	R209	08/05/2014	9.00	Put	Bond Future	2,501.5400	2.5015	2,250.3900	2.2504	(10.040)	0	0	0
24/03/2014	R209	08/05/2014	9.50	Call	Bond Future	3,575.2800	3.5753	3,730.1800	3.7302	4.333	0	0	0
24/03/2014	R209	08/05/2014	7.86	Call	Bond Future	43.3700	0.0434	39.3400	0.0393	(9.292)	0	0	0
24/03/2014	R209	08/05/2014	8.50	Put	Bond Future	5,321.8000	5.3218	5,016.5700	5.0166	(5.735)	0	0	0
24/03/2014	R209	08/05/2014	9.75	Put	Bond Future	504.1900	0.5042	400.7400	0.4007	(20.518)	0	0	7,262
24/03/2014	R209	08/05/2014	9.85	Put	Bond Future	389.9100	0.3899	303.3200	0.3033	(22.208)	0	0	10,000
24/03/2014	R209	08/05/2014	7.84	Call	Bond Future	39.7500	0.0398	35.8900	0.0359	(9.711)	0	0	0
24/03/2014	R209	08/05/2014	7.85	Put	Bond Future	10,505.1100	10.5051	10,194.4500	10.1945	(2.957)	0	0	0
24/03/2014	R209	08/05/2014	9.50	Put	Bond Future	916.9100	0.9169	765.1000	0.7651	(16.557)	0	0	640
24/03/2014	R209	08/05/2014	7.84	Put	Bond Future	10,593.9900	10.5940	10,283.4200	10.2834	(2.932)	0	0	0
24/03/2014	R209	08/05/2014	9.63	Put	Bond Future	677.2300	0.6772	551.4800	0.5515	(18.568)	0	0	883
24/03/2014	R209	08/05/2014	9.85	Call	Bond Future	5,417.5500	5.4175	5,637.6700	5.6377	4.063	0	0	0
24/03/2014	R209	08/05/2014	7.86	Put	Bond Future	10,416.4300	10.4164	10,105.6900	10.1057	(2.983)	0	0	0
24/03/2014	R209	08/05/2014	8.50	Call	Bond Future	445.3900	0.4454	446.8700	0.4469	0.332	0	0	640
24/03/2014	R209	08/05/2014	9.00	Call	Bond Future	1,541.8600	1.5419	1,597.4200	1.5974	3.603	0	0	640
24/03/2014	R209	08/05/2014	9.75	Call	Bond Future	4,867.9900	4.8680	5,071.2500	5.0713	4.175	0	0	0
24/03/2014	R209	07/08/2014	9.04	Put	Bond Future	4,065.7600	4.0658	3,853.0200	3.8530	(5.232)	0	0	0
24/03/2014	R209	07/08/2014			Bond Future	9.2072	74.7376	9.1646	75.0483	(0.463)	0.0000	0.0000	100
24/03/2014	R209	07/08/2014	9.06	Put	Bond Future	3,981.7300	3.9817	3,771.0800	3.7711	(5.290)	0	0	0
24/03/2014	R209	07/08/2014	9.05	Put	Bond Future	4,023.5800	4.0236	3,811.8800	3.8119	(5.261)	0	0	0
24/03/2014	R209	07/08/2014	9.05	Call	Bond Future	2,866.5300	2.8665	2,965.5000	2.9655	3.453	0	0	0
24/03/2014	R209	07/08/2014	9.06	Call	Bond Future	2,899.1400	2.8991	2,999.1600	2.9992	3.450	0	0	0
24/03/2014	R209	07/08/2014	9.04	Call	Bond Future	2,834.1300	2.8341	2,932.0600	2.9321	3.455	0	0	0
24/03/2014	R209	06/11/2014			Bond Future	9.2816	72.7393	9.2378	73.0540	(0.471)	0.0000	0.0000	0
24/03/2014	R209	06/11/2014	8.99	Put	Bond Future	5,633.0400	5.6330	5,424.6700	5.4247	(3.699)	0	0	0
24/03/2014	R209	06/11/2014	9.01	Put	Bond Future	5,545.2500	5.5452	5,338.4900	5.3385	(3.729)	0	0	0
24/03/2014	R209	06/11/2014	9.00	Put	Bond Future	5,589.1300	5.5891	5,381.5700	5.3816	(3.714)	0	0	0
24/03/2014	R209	06/11/2014	8.99	Call	Bond Future	3,493.3700	3.4934	3,599.7400	3.5997	3.045	0	0	0
24/03/2014	R209	06/11/2014	9.00	Call	Bond Future	3,524.4600	3.5245	3,631.6400	3.6316	3.041	0	0	0
24/03/2014	R209	06/11/2014	9.01	Call	Bond Future	3,555.4700	3.5555	3,663.4500	3.6635	3.037	0	0	0
24/03/2014	R210	08/05/2014			Bond Future	160.5937	160.5937	160.5920	160.5920	(0.001)	0.0000	0.0000	719
24/03/2014	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R210	08/05/2014	160.01	Call	Bond Future	583.7100	0.5837	582.0200	0.5820	(0.290)	0	0	0
24/03/2014	R210	08/05/2014	159.99	Call	Bond Future	603.7100	0.6037	602.0200	0.6020	(0.280)	0	0	0
24/03/2014	R210	08/05/2014	160.00	Call	Bond Future	593.7100	0.5937	592.0200	0.5920	(0.285)	0	0	0
24/03/2014	R210	07/08/2014			Bond Future	162.9678	162.9678	162.9649	162.9649	(0.002)	0.0000	0.0000	0
24/03/2014	R210	07/08/2014	159.00	Call	Bond Future	3,967.7800	3.9678	3,964.9000	3.9649	(0.073)	0	0	0
24/03/2014	R210	07/08/2014	159.01	Call	Bond Future	3,957.7800	3.9578	3,954.9000	3.9549	(0.073)	0	0	0
24/03/2014	R210	07/08/2014	158.99	Call	Bond Future	3,977.7800	3.9778	3,974.9000	3.9749	(0.072)	0	0	0
24/03/2014	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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24/03/2014	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R211	08/05/2014	130.00	Put	Bond Future	2,686.4200	2.6864	2,586.4900	2.5865	(3.720)	0	0	0
24/03/2014	R211	08/05/2014			Bond Future	127.3136	127.3136	127.4135	127.4135	0.078	0.0000	0.0000	390
24/03/2014	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R211	08/05/2014	129.99	Put	Bond Future	2,676.4200	2.6764	2,576.4900	2.5765	(3.734)	0	0	0
24/03/2014	R211	08/05/2014	130.01	Put	Bond Future	2,696.4200	2.6964	2,596.4900	2.5965	(3.706)	0	0	0
24/03/2014	R211	07/08/2014	127.99	Put	Bond Future	356.5300	0.3565	258.1700	0.2582	(27.588)	0	0	0
24/03/2014	R211	07/08/2014			Bond Future	127.6335	127.6335	127.7318	127.7318	0.077	0.0000	0.0000	0
24/03/2014	R211	07/08/2014	128.01	Put	Bond Future	376.5300	0.3765	278.1700	0.2782	(26.123)	0	0	0
24/03/2014	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R211	07/08/2014	128.00	Put	Bond Future	366.5300	0.3665	268.1700	0.2682	(26.835)	0	0	0
24/03/2014	R212	08/05/2014			Bond Future	129.7451	129.7451	129.9261	129.9261	0.139	0.0000	0.0000	21,797
24/03/2014	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R212	08/05/2014	131.99	Put	Bond Future	2,244.8600	2.2449	2,063.9300	2.0639	(8.060)	0	0	0
24/03/2014	R212	08/05/2014	132.01	Put	Bond Future	2,264.8600	2.2649	2,083.9300	2.0839	(7.989)	0	0	0
24/03/2014	R212	08/05/2014	132.00	Put	Bond Future	2,254.8600	2.2549	2,073.9300	2.0739	(8.024)	0	0	0
24/03/2014	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R212	07/08/2014	128.99	Call	Bond Future	958.4100	0.9584	1,138.8400	1.1388	18.826	0	0	0
24/03/2014	R212	07/08/2014			Bond Future	129.9484	129.9484	130.1288	130.1288	0.139	0.0000	0.0000	0
24/03/2014	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R212	07/08/2014	129.00	Call	Bond Future	948.4100	0.9484	1,128.8400	1.1288	19.024	0	0	0
24/03/2014	R212	07/08/2014	129.01	Call	Bond Future	938.4100	0.9384	1,118.8400	1.1188	19.227	0	0	0
24/03/2014	R213	08/05/2014	7.65	Put	Bond Future	11,369.1600	11.3692	11,018.7300	11.0187	(3.082)	0	0	0
24/03/2014	R213	08/05/2014			Bond Future	9.0373	83.9524	8.9907	84.3010	(0.516)	0.0000	0.0000	21,705
24/03/2014	R213	08/05/2014	7.64	Put	Bond Future	11,457.9400	11.4579	11,107.5700	11.1076	(3.058)	0	0	0
24/03/2014	R213	08/05/2014	7.66	Put	Bond Future	11,280.5300	11.2805	10,930.0600	10.9301	(3.107)	0	0	0
24/03/2014	R213	08/05/2014	7.65	Call	Bond Future	19.1200	0.0191	17.2400	0.0172	(9.833)	0	0	0
24/03/2014	R213	08/05/2014	7.64	Call	Bond Future	18.2000	0.0182	16.3800	0.0164	(10.000)	0	0	0
24/03/2014	R213	08/05/2014	7.66	Call	Bond Future	20.0700	0.0201	18.1500	0.0182	(9.567)	0	0	0
24/03/2014	R213	07/08/2014	8.86	Call	Bond Future	2,444.4500	2.4444	2,550.8200	2.5508	4.351	0	0	0
24/03/2014	R213	07/08/2014			Bond Future	9.1220	85.1832	9.0740	85.5362	(0.526)	0.0000	0.0000	0
24/03/2014	R213	07/08/2014	8.84	Call	Bond Future	2,383.8400	2.3838	2,487.8500	2.4878	4.363	0	0	0
24/03/2014	R213	07/08/2014	8.85	Call	Bond Future	2,414.0300	2.4140	2,519.2200	2.5192	4.357	0	0	0
24/03/2014	R213	07/08/2014	8.84	Put	Bond Future	4,490.0700	4.4901	4,241.1000	4.2411	(5.545)	0	0	0
24/03/2014	R213	07/08/2014	8.86	Put	Bond Future	4,398.7500	4.3988	4,152.1400	4.1521	(5.606)	0	0	0
24/03/2014	R213	07/08/2014	8.85	Put	Bond Future	4,444.2500	4.4443	4,196.4600	4.1965	(5.576)	0	0	0
24/03/2014	R213	06/11/2014	8.84	Call	Bond Future	3,186.8900	3.1869	3,305.2800	3.3053	3.715	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
24/03/2014	R213	06/11/2014	8.85	Put	Bond Future	5,831.7900	5.8318	5,593.4500	5.5935	(4.087)	0	0	0
24/03/2014	R213	06/11/2014			Bond Future	9.2040	82.9505	9.1546	83.3081	(0.537)	0.0000	0.0000	0
24/03/2014	R213	06/11/2014	8.85	Call	Bond Future	3,216.9000	3.2169	3,336.2100	3.3362	3.709	0	0	0
24/03/2014	R213	06/11/2014	8.86	Call	Bond Future	3,247.0900	3.2471	3,367.3100	3.3673	3.702	0	0	0
24/03/2014	R213	06/11/2014	8.84	Put	Bond Future	5,877.3900	5.8774	5,638.1300	5.6381	(4.071)	0	0	0
24/03/2014	R213	06/11/2014	8.86	Put	Bond Future	5,786.4600	5.7865	5,549.0300	5.5490	(4.103)	0	0	0
24/03/2014	R214	08/05/2014			Bond Future	9.2080	74.5152	9.1615	74.8727	(0.505)	0.0000	0.0000	5,055
24/03/2014	R214	08/05/2014	9.00	Call	Bond Future	1,301.3600	1.3014	1,363.2600	1.3633	4.757	0	0	0
24/03/2014	R214	08/05/2014	8.99	Put	Bond Future	2,973.6400	2.9736	2,676.1500	2.6762	(10.004)	0	0	0
24/03/2014	R214	08/05/2014	9.01	Put	Bond Future	2,873.2200	2.8732	2,579.4300	2.5794	(10.225)	0	0	0
24/03/2014	R214	08/05/2014	9.00	Put	Bond Future	2,923.1500	2.9231	2,627.5000	2.6275	(10.114)	0	0	0
24/03/2014	R214	08/05/2014	9.01	Call	Bond Future	1,330.7800	1.3308	1,394.5400	1.3945	4.791	0	0	0
24/03/2014	R214	08/05/2014	8.99	Call	Bond Future	1,272.3700	1.2724	1,332.4300	1.3324	4.720	0	0	0
24/03/2014	R214	07/08/2014	9.54	Put	Bond Future	2,602.6100	2.6026	2,415.3500	2.4153	(7.195)	0	0	0
24/03/2014	R214	07/08/2014			Bond Future	9.2850	75.5144	9.2372	75.8767	(0.515)	0.0000	0.0000	0
24/03/2014	R214	07/08/2014	9.56	Put	Bond Future	2,542.2200	2.5422	2,357.5000	2.3575	(7.266)	0	0	0
24/03/2014	R214	07/08/2014	9.55	Put	Bond Future	2,572.2700	2.5723	2,386.2800	2.3863	(7.231)	0	0	0
24/03/2014	R214	07/08/2014	9.56	Call	Bond Future	4,569.2200	4.5692	4,746.7600	4.7468	3.886	0	0	0
24/03/2014	R214	07/08/2014	9.54	Call	Bond Future	4,485.4300	4.4854	4,660.4300	4.6604	3.902	0	0	0
24/03/2014	R214	07/08/2014	9.55	Call	Bond Future	4,527.2400	4.5272	4,703.5100	4.7035	3.894	0	0	0
24/03/2014	R214	06/11/2014	9.64	Call	Bond Future	5,635.9600	5.6360	5,820.4600	5.8205	3.274	0	0	0
24/03/2014	R214	06/11/2014			Bond Future	9.3592	73.3880	9.3101	73.7551	(0.525)	0.0000	0.0000	0
24/03/2014	R214	06/11/2014	9.65	Call	Bond Future	5,675.9000	5.6759	5,861.3500	5.8613	3.267	0	0	0
24/03/2014	R214	06/11/2014	9.66	Call	Bond Future	5,715.9500	5.7160	5,902.3400	5.9023	3.261	0	0	0
24/03/2014	R214	06/11/2014	9.64	Put	Bond Future	3,595.1400	3.5951	3,412.5100	3.4125	(5.080)	0	0	0
24/03/2014	R214	06/11/2014	9.66	Put	Bond Future	3,533.4600	3.5335	3,352.7200	3.3527	(5.115)	0	0	0
24/03/2014	R214	06/11/2014	9.65	Put	Bond Future	3,564.1800	3.5642	3,382.5000	3.3825	(5.097)	0	0	0
24/03/2014	R248	08/05/2014	9.04	Put	Bond Future	2,442.4200	2.4424	2,035.6100	2.0356	(16.656)	0	0	0
24/03/2014	R248	08/05/2014			Bond Future	9.2844	96.2475	9.2429	96.6543	(0.447)	0.0000	0.0000	13,515
24/03/2014	R248	08/05/2014	9.06	Put	Bond Future	2,238.3500	2.2384	1,831.5400	1.8315	(18.175)	0	0	0
24/03/2014	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R248	08/05/2014	9.05	Put	Bond Future	2,340.2900	2.3403	1,933.4800	1.9335	(17.383)	0	0	0
24/03/2014	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R248	07/08/2014			Bond Future	9.3643	97.5371	9.3216	97.9492	(0.456)	0.0000	0.0000	0
24/03/2014	R248	07/08/2014	9.65	Call	Bond Future	2,676.5600	2.6766	3,088.7200	3.0887	15.399	0	0	0
24/03/2014	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R248	07/08/2014	9.66	Call	Bond Future	2,767.7400	2.7677	3,179.9000	3.1799	14.892	0	0	0
24/03/2014	R248	07/08/2014	9.64	Call	Bond Future	2,585.2100	2.5852	2,997.3700	2.9974	15.943	0	0	0
24/03/2014	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R248	06/11/2014			Bond Future	9.4414	94.6114	9.3975	95.0290	(0.465)	0.0000	0.0000	0
24/03/2014	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
24/03/2014	R248	06/11/2014	9.72	Call	Bond Future	2,572.9900	2.5730	2,990.5800	2.9906	16.230	0	0	0
24/03/2014	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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24/03/2014	R248	06/11/2014	9.73	Call	Bond Future	2,662.9700	2.6630	3,080.5600	3.0806	15.681	0	0	0
24/03/2014	R248	06/11/2014	9.74	Call	Bond Future	2,752.7800	2.7528	3,170.3700	3.1704	15.170	0	0	0

**Total** **425163**