



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 25/03/2014 to 25/03/2014

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
25/03/2014	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	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
25/03/2014	2025	08/05/2014			Bond Future	110.8560	110.8560	111.0164	111.0164	0.145	0.0000	0.0000	0
25/03/2014	2025	08/05/2014	110.99	Put	Bond Future	134.0000	0.1340	0.0000	0.0000	(100.000)	0	0	0
25/03/2014	2025	08/05/2014	111.00	Put	Bond Future	144.0000	0.1440	0.0000	0.0000	(100.000)	0	0	0
25/03/2014	2025	08/05/2014	111.01	Put	Bond Future	154.0000	0.1540	0.0000	0.0000	(100.000)	0	0	0
25/03/2014	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	6.3500	0.0064	100.000	0	0	0
25/03/2014	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	26.3500	0.0263	100.000	0	0	0
25/03/2014	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	16.3500	0.0164	100.000	0	0	0
25/03/2014	2025	07/08/2014	109.01	Call	Bond Future	2,357.0800	2.3571	2,519.2900	2.5193	6.882	0	0	0
25/03/2014	2025	07/08/2014			Bond Future	111.3671	111.3671	111.5293	111.5293	0.146	0.0000	0.0000	0
25/03/2014	2025	07/08/2014	108.99	Call	Bond Future	2,377.0800	2.3771	2,539.2900	2.5393	6.824	0	0	0
25/03/2014	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2025	07/08/2014	109.00	Call	Bond Future	2,367.0800	2.3671	2,529.2900	2.5293	6.853	0	0	0
25/03/2014	2030	08/05/2014			Bond Future	9.0367	93.6200	8.9288	94.4654	(1.193)	0.0000	0.0000	1,559
25/03/2014	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	559.1700	0.5592	100.000	0	0	0
25/03/2014	2030	08/05/2014	8.99	Put	Bond Future	364.5500	0.3645	0.0000	0.0000	(100.000)	0	0	0
25/03/2014	2030	08/05/2014	9.01	Put	Bond Future	208.1000	0.2081	0.0000	0.0000	(100.000)	0	0	0
25/03/2014	2030	08/05/2014	9.00	Put	Bond Future	286.2800	0.2863	0.0000	0.0000	(100.000)	0	0	0
25/03/2014	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	637.3500	0.6373	100.000	0	0	0
25/03/2014	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	480.9000	0.4809	100.000	0	0	0
25/03/2014	2030	07/08/2014	8.99	Put	Bond Future	1,085.0000	1.0850	227.6200	0.2276	(79.021)	0	0	0
25/03/2014	2030	07/08/2014			Bond Future	9.1307	90.9842	9.0193	91.8416	(1.220)	0.0000	0.0000	0
25/03/2014	2030	07/08/2014	9.01	Put	Bond Future	929.6500	0.9297	72.2700	0.0723	(92.226)	0	0	0
25/03/2014	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2030	07/08/2014	9.00	Put	Bond Future	1,007.2800	1.0073	149.9000	0.1499	(85.118)	0	0	0
25/03/2014	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2030	06/11/2014			Bond Future	9.2144	92.3827	9.0997	93.2515	(1.245)	0.0000	0.0000	0
25/03/2014	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2030	06/11/2014	8.99	Put	Bond Future	1,710.5600	1.7106	841.7700	0.8418	(50.790)	0	0	0
25/03/2014	2030	06/11/2014	9.01	Put	Bond Future	1,556.2300	1.5562	687.4400	0.6874	(55.827)	0	0	0
25/03/2014	2030	06/11/2014	9.00	Put	Bond Future	1,633.3500	1.6334	764.5600	0.7646	(53.191)	0	0	0
25/03/2014	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2037	08/05/2014			Bond Future	9.1524	96.1769	9.0600	97.0170	(1.010)	0.0000	0.0000	5,914
25/03/2014	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2037	08/05/2014	9.38	Call	Bond Future	2,018.4100	2.0184	2,858.4800	2.8585	41.620	0	0	0
25/03/2014	2037	08/05/2014	9.39	Call	Bond Future	2,105.4700	2.1055	2,945.5400	2.9455	39.899	0	0	0
25/03/2014	2037	08/05/2014	9.37	Call	Bond Future	1,931.2100	1.9312	2,771.2800	2.7713	43.500	0	0	0
25/03/2014	2037	07/08/2014	9.06	Put	Bond Future	1,606.6600	1.6067	754.7400	0.7547	(53.024)	0	0	0
25/03/2014	2037	07/08/2014			Bond Future	9.2385	93.3281	9.1433	94.1800	(1.031)	0.0000	0.0000	3,280
25/03/2014	2037	07/08/2014	9.05	Put	Bond Future	1,697.9600	1.6980	846.0400	0.8460	(50.173)	0	0	0
25/03/2014	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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25/03/2014	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2037	07/08/2014	9.04	Put	Bond Future	1,789.4000	1.7894	937.4800	0.9375	(47.609)	0	0	0
25/03/2014	2037	06/11/2014	9.69	Call	Bond Future	3,189.6300	3.1896	4,053.0300	4.0530	27.069	0	0	0
25/03/2014	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2037	06/11/2014			Bond Future	9.3150	94.6455	9.2171	95.5089	(1.051)	0.0000	0.0000	0
25/03/2014	2037	06/11/2014	9.70	Call	Bond Future	3,272.2500	3.2723	4,135.6500	4.1356	26.386	0	0	0
25/03/2014	2037	06/11/2014	9.71	Call	Bond Future	3,354.7500	3.3548	4,218.1500	4.2181	25.737	0	0	0
25/03/2014	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2038	08/05/2014			Bond Future	111.6145	111.6145	111.6143	111.6143	0.000	0.0000	0.0000	57
25/03/2014	2038	08/05/2014	109.00	Call	Bond Future	2,614.4900	2.6145	2,614.2800	2.6143	(0.008)	0	0	0
25/03/2014	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2038	08/05/2014	109.01	Call	Bond Future	2,604.4900	2.6045	2,604.2800	2.6043	(0.008)	0	0	0
25/03/2014	2038	08/05/2014	108.99	Call	Bond Future	2,624.4900	2.6245	2,624.2800	2.6243	(0.008)	0	0	0
25/03/2014	2038	07/08/2014			Bond Future	111.9959	111.9959	111.9953	111.9953	(0.001)	0.0000	0.0000	0
25/03/2014	2038	07/08/2014	106.00	Call	Bond Future	5,995.8900	5.9959	5,995.2800	5.9953	(0.010)	0	0	0
25/03/2014	2038	07/08/2014	106.01	Call	Bond Future	5,985.8900	5.9859	5,985.2800	5.9853	(0.010)	0	0	0
25/03/2014	2038	07/08/2014	105.99	Call	Bond Future	6,005.8900	6.0059	6,005.2800	6.0053	(0.010)	0	0	0
25/03/2014	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2046	08/05/2014			Bond Future	108.1889	108.1889	108.1894	108.1894	0.000	0.0000	0.0000	5,218
25/03/2014	2046	08/05/2014	104.35	Call	Bond Future	3,838.8900	3.8389	3,839.3700	3.8394	0.013	0	0	0
25/03/2014	2046	08/05/2014	104.36	Call	Bond Future	3,828.8900	3.8289	3,829.3700	3.8294	0.013	0	0	0
25/03/2014	2046	08/05/2014	104.34	Call	Bond Future	3,848.8900	3.8489	3,849.3700	3.8494	0.012	0	0	0
25/03/2014	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2046	07/08/2014			Bond Future	109.7875	109.7875	109.7873	109.7873	0.000	0.0000	0.0000	0
25/03/2014	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2046	07/08/2014	104.44	Call	Bond Future	5,347.5500	5.3475	5,347.3100	5.3473	(0.004)	0	0	0
25/03/2014	2046	07/08/2014	104.45	Call	Bond Future	5,337.5500	5.3375	5,337.3100	5.3373	(0.004)	0	0	0
25/03/2014	2046	07/08/2014	104.43	Call	Bond Future	5,357.5500	5.3575	5,357.3100	5.3573	(0.004)	0	0	0
25/03/2014	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2046	06/11/2014	104.45	Call	Bond Future	5,694.5400	5.6945	5,692.1500	5.6922	(0.042)	0	0	0
25/03/2014	2046	06/11/2014			Bond Future	110.1445	110.1445	110.1422	110.1422	(0.002)	0.0000	0.0000	0
25/03/2014	2046	06/11/2014	104.43	Call	Bond Future	5,714.5400	5.7145	5,712.1500	5.7122	(0.042)	0	0	0
25/03/2014	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2046	06/11/2014	104.44	Call	Bond Future	5,704.5400	5.7045	5,702.1500	5.7022	(0.042)	0	0	0

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25/03/2014	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2050	08/05/2014			Bond Future	116.2789	116.2789	116.2792	116.2792	0.000	0.0000	0.0000	472
25/03/2014	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2050	08/05/2014	114.99	Call	Bond Future	1,288.9100	1.2889	1,289.1900	1.2892	0.022	0	0	0
25/03/2014	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2050	08/05/2014	115.00	Call	Bond Future	1,278.9100	1.2789	1,279.1900	1.2792	0.022	0	0	0
25/03/2014	2050	08/05/2014	115.01	Call	Bond Future	1,268.9100	1.2689	1,269.1900	1.2692	0.022	0	0	0
25/03/2014	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2050	07/08/2014			Bond Future	116.5892	116.5892	116.5889	116.5889	0.000	0.0000	0.0000	0
25/03/2014	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	2050	07/08/2014	112.00	Call	Bond Future	4,589.1600	4.5892	4,588.8800	4.5889	(0.006)	0	0	0
25/03/2014	2050	07/08/2014	112.01	Call	Bond Future	4,579.1600	4.5792	4,578.8800	4.5789	(0.006)	0	0	0
25/03/2014	2050	07/08/2014	111.99	Call	Bond Future	4,599.1600	4.5992	4,598.8800	4.5989	(0.006)	0	0	0
25/03/2014	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	AL12	08/05/2014			Index Future	479.5750	479.5750	483.7030	483.7030	0.861	0.0000	0.0000	0
25/03/2014	AL12	07/08/2014			Index Future	486.5980	486.5980	490.7840	490.7840	0.860	0.0000	0.0000	0
25/03/2014	AL12	06/11/2014			Index Future	494.0660	494.0660	498.3070	498.3070	0.858	0.0000	0.0000	0
25/03/2014	AL37	08/05/2014			Index Future	409.5320	409.5320	411.0400	411.0400	0.368	0.0000	0.0000	0
25/03/2014	AL37	07/08/2014			Index Future	415.5290	415.5290	417.0570	417.0570	0.368	0.0000	0.0000	0
25/03/2014	AL7T	08/05/2014			Index Future	480.8840	480.8840	483.2960	483.2960	0.502	0.0000	0.0000	1
25/03/2014	AL7T	07/08/2014			Index Future	487.9260	487.9260	490.3710	490.3710	0.501	0.0000	0.0000	0
25/03/2014	ALBI	08/05/2014			Index Future	438.5400	438.5400	441.1360	441.1360	0.592	0.0000	0.0000	704
25/03/2014	ALBI	07/08/2014			Index Future	444.9620	444.9620	447.5930	447.5930	0.591	0.0000	0.0000	0
25/03/2014	ALBI	06/11/2014			Index Future	451.7910	451.7910	454.4550	454.4550	0.590	0.0000	0.0000	0
25/03/2014	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	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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25/03/2014	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
25/03/2014	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
25/03/2014	EL28	08/05/2014	114.01	Call	Bond Future	1,591.2200	1.5912	1,591.3500	1.5913	0.008	0	0	0
25/03/2014	EL28	08/05/2014			Bond Future	115.6012	115.6012	115.6014	115.6014	0.000	0.0000	0.0000	0
25/03/2014	EL28	08/05/2014	113.99	Call	Bond Future	1,611.2200	1.6112	1,611.3500	1.6113	0.008	0	0	0
25/03/2014	EL28	08/05/2014	114.00	Call	Bond Future	1,601.2200	1.6012	1,601.3500	1.6013	0.008	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
25/03/2014	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	EL28	07/08/2014	114.00	Call	Bond Future	3,309.5100	3.3095	3,309.1100	3.3091	(0.012)	0	0	0
25/03/2014	EL28	07/08/2014			Bond Future	117.3095	117.3095	117.3091	117.3091	0.000	0.0000	0.0000	0
25/03/2014	EL28	07/08/2014	114.01	Call	Bond Future	3,299.5100	3.2995	3,299.1100	3.2991	(0.012)	0	0	0
25/03/2014	EL28	07/08/2014	113.99	Call	Bond Future	3,319.5100	3.3195	3,319.1100	3.3191	(0.012)	0	0	0
25/03/2014	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	ES33	08/05/2014	9.55	Put	Bond Future	1,636.8100	1.6368	919.1700	0.9192	(43.844)	0	0	0
25/03/2014	ES33	08/05/2014			Bond Future	9.7710	81.6141	9.6732	82.3317	(1.000)	0.0000	0.0000	6,292
25/03/2014	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	ES33	08/05/2014	9.54	Put	Bond Future	1,712.1000	1.7121	994.4600	0.9945	(41.916)	0	0	0
25/03/2014	ES33	08/05/2014	9.56	Put	Bond Future	1,561.6200	1.5616	843.9800	0.8440	(45.955)	0	0	0
25/03/2014	ES33	07/08/2014			Bond Future	9.8752	82.7016	9.7743	83.4295	(1.021)	0.0000	0.0000	0
25/03/2014	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	ES33	07/08/2014	10.14	Call	Bond Future	1,863.5900	1.8636	2,591.5000	2.5915	39.060	0	0	0
25/03/2014	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	ES33	07/08/2014	10.15	Call	Bond Future	1,932.6300	1.9326	2,660.5400	2.6605	37.664	0	0	0
25/03/2014	ES33	07/08/2014	10.16	Call	Bond Future	2,001.5800	2.0016	2,729.4900	2.7295	36.367	0	0	0
25/03/2014	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	ES33	06/11/2014			Bond Future	9.9774	80.1884	9.8734	80.9260	(1.042)	0.0000	0.0000	0
25/03/2014	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	ES33	06/11/2014	10.29	Call	Bond Future	2,156.2400	2.1562	2,893.8300	2.8938	34.207	0	0	0
25/03/2014	ES33	06/11/2014	10.30	Call	Bond Future	2,223.7000	2.2237	2,961.2900	2.9613	33.169	0	0	0
25/03/2014	ES33	06/11/2014	10.31	Call	Bond Future	2,291.0600	2.2911	3,028.6500	3.0287	32.194	0	0	0
25/03/2014	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	GOVI	08/05/2014			GOVI	437.3720	437.3720	439.8320	439.8320	0.562	0.0000	0.0000	316
25/03/2014	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	GOVI	08/05/2014	441.99	Put	GOVI	46,180.0000	4.6180	21,580.0000	2.1580	(53.270)	0	0	0
25/03/2014	GOVI	08/05/2014	442.01	Put	GOVI	46,380.0000	4.6380	21,780.0000	2.1780	(53.040)	0	0	0
25/03/2014	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	GOVI	08/05/2014	442.00	Put	GOVI	46,280.0000	4.6280	21,680.0000	2.1680	(53.155)	0	0	0
25/03/2014	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	GOVI	07/08/2014			GOVI	443.7770	443.7770	446.2710	446.2710	0.562	0.0000	0.0000	175
25/03/2014	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	GOVI	07/08/2014	459.99	Put	GOVI	162,130.0000	16.2130	137,190.0000	13.7190	(15.383)	0	0	0
25/03/2014	GOVI	07/08/2014	460.01	Put	GOVI	162,330.0000	16.2330	137,390.0000	13.7390	(15.364)	0	0	0
25/03/2014	GOVI	07/08/2014	460.00	Put	GOVI	162,230.0000	16.2230	137,290.0000	13.7290	(15.373)	0	0	0
25/03/2014	GOVI	06/11/2014	449.01	Call	GOVI	15,780.0000	1.5780	41,020.0000	4.1020	159.949	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
25/03/2014	GOVI	06/11/2014			GOVI	450.5880		450.5880	453.1120	453.1120	0.560	0.0000	0.0000	0
25/03/2014	GOVI	06/11/2014	448.99	Call	GOVI	15,980.0000		1.5980	41,220.0000	4.1220	157.947	0	0	0
25/03/2014	GOVI	06/11/2014	449.00	Call	GOVI	15,880.0000		1.5880	41,120.0000	4.1120	158.942	0	0	0
25/03/2014	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
25/03/2014	IGOV	08/05/2014			Index Future	202.2260		202.2260	202.3520	202.3520	0.062	0.0000	0.0000	1,266
25/03/2014	IGOV	07/08/2014			Index Future	205.2120		205.2120	205.3390	205.3390	0.062	0.0000	0.0000	90
25/03/2014	IGOV	06/11/2014			Index Future	208.3860		208.3860	208.5110	208.5110	0.060	0.0000	0.0000	0
25/03/2014	ILBI	08/05/2014			Index Future	547.7810		547.7810	548.1220	548.1220	0.062	0.0000	0.0000	0
25/03/2014	ILBI	07/08/2014			Index Future	555.6860		555.6860	556.0300	556.0300	0.062	0.0000	0.0000	210
25/03/2014	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
25/03/2014	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
25/03/2014	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
25/03/2014	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
25/03/2014	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
25/03/2014	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
25/03/2014	JBAF	16/04/2014			Jibar Tradeable Future	5.8700		94.1300	5.8800	94.1200	0.170	0.0000	0.0000	0
25/03/2014	JBAF	21/05/2014			Jibar Tradeable Future	5.9700		94.0300	5.9500	94.0500	(0.335)	0.0000	0.0000	2,000
25/03/2014	JBAF	18/06/2014			Jibar Tradeable Future	6.2100		93.7900	6.2200	93.7800	0.161	0.0000	0.0000	2,000
25/03/2014	JBAF	16/07/2014			Jibar Tradeable Future	6.3100		93.6900	6.2800	93.7200	(0.475)	0.0000	0.0000	1,500
25/03/2014	JBAF	20/08/2014			Jibar Tradeable Future	6.5000		93.5000	6.4900	93.5100	(0.154)	0.0000	0.0000	700
25/03/2014	JBAF	17/09/2014			Jibar Tradeable Future	6.6000		93.4000	6.5600	93.4400	(0.606)	0.0000	0.0000	1,000
25/03/2014	JBAF	17/12/2014			Jibar Tradeable Future	7.0500		92.9500	6.9700	93.0300	(1.135)	0.0000	0.0000	0
25/03/2014	JBAF	18/03/2015			Jibar Tradeable Future	7.3100		92.6900	7.2700	92.7300	(0.547)	0.0000	0.0000	2,850
25/03/2014	JBAF	17/06/2015			Jibar Tradeable Future	7.6000		92.4000	7.5500	92.4500	(0.658)	0.0000	0.0000	5,000
25/03/2014	JBAF	16/09/2015			Jibar Tradeable Future	7.7900		92.2100	7.7400	92.2600	(0.642)	0.0000	0.0000	0
25/03/2014	JBAF	15/12/2015			Jibar Tradeable Future	7.9700		92.0300	7.9200	92.0800	(0.627)	0.0000	0.0000	0
25/03/2014	JBAF	16/03/2016			Jibar Tradeable Future	8.1400		91.8600	8.1000	91.9000	(0.491)	0.0000	0.0000	0
25/03/2014	R023	08/05/2014			Bond Future	8.4862		97.0394	8.3982	97.5634	(1.037)	0.0000	0.0000	12,906
25/03/2014	R023	08/05/2014	7.60	Call	Bond Future	90.7400		0.0907	122.8400	0.1228	35.376	0	0	0
25/03/2014	R023	08/05/2014	7.61	Call	Bond Future	94.6300		0.0946	127.9100	0.1279	35.169	0	0	0
25/03/2014	R023	08/05/2014	7.59	Put	Bond Future	5,602.2100		5.6022	5,109.1400	5.1091	(8.801)	0	0	0
25/03/2014	R023	08/05/2014	7.61	Put	Bond Future	5,482.4500		5.4825	4,991.7000	4.9917	(8.951)	0	0	0
25/03/2014	R023	08/05/2014	7.60	Put	Bond Future	5,542.2600		5.5423	5,050.3300	5.0503	(8.876)	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
25/03/2014	R023	08/05/2014	7.59	Call	Bond Future	86.9400	0.0869	117.9000	0.1179	35.611	0	0	0
25/03/2014	R023	07/08/2014	8.51	Call	Bond Future	2,232.9400	2.2329	2,489.9100	2.4899	11.508	0	0	0
25/03/2014	R023	07/08/2014			Bond Future	8.5884	98.3488	8.4968	98.8807	(1.067)	0.0000	0.0000	0
25/03/2014	R023	07/08/2014	8.49	Call	Bond Future	2,178.5700	2.1786	2,431.5300	2.4315	11.611	0	0	0
25/03/2014	R023	07/08/2014	8.50	Call	Bond Future	2,205.6500	2.2056	2,460.6200	2.4606	11.560	0	0	0
25/03/2014	R023	07/08/2014	8.49	Put	Bond Future	2,749.9000	2.7499	2,471.0400	2.4710	(10.141)	0	0	0
25/03/2014	R023	07/08/2014	8.51	Put	Bond Future	2,687.7700	2.6878	2,412.9200	2.4129	(10.226)	0	0	0
25/03/2014	R023	07/08/2014	8.50	Put	Bond Future	2,718.7100	2.7187	2,441.8600	2.4419	(10.183)	0	0	0
25/03/2014	R023	06/11/2014			Bond Future	8.6884	95.9395	8.5932	96.4777	(1.096)	0.0000	0.0000	0
25/03/2014	R023	06/11/2014	8.59	Put	Bond Future	3,536.5200	3.5365	3,261.7800	3.2618	(7.769)	0	0	0
25/03/2014	R023	06/11/2014	8.61	Put	Bond Future	3,477.5700	3.4776	3,205.8100	3.2058	(7.815)	0	0	0
25/03/2014	R023	06/11/2014	8.59	Call	Bond Future	2,980.1600	2.9802	3,243.6300	3.2436	8.841	0	0	0
25/03/2014	R023	06/11/2014	8.60	Put	Bond Future	3,506.9500	3.5069	3,233.7000	3.2337	(7.792)	0	0	0
25/03/2014	R023	06/11/2014	8.60	Call	Bond Future	3,007.3000	3.0073	3,272.2600	3.2723	8.811	0	0	0
25/03/2014	R023	06/11/2014	8.61	Call	Bond Future	3,034.5900	3.0346	3,301.0400	3.3010	8.780	0	0	0
25/03/2014	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
25/03/2014	R157	08/05/2014			Bond Future	7.0838	110.2038	6.9874	110.3324	(1.362)	0.0000	0.0000	24,346
25/03/2014	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
25/03/2014	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
25/03/2014	R157	08/05/2014	5.20	Put	Bond Future	2,549.9600	2.5500	2,421.4400	2.4214	(5.040)	0	0	0
25/03/2014	R157	08/05/2014	5.19	Put	Bond Future	2,563.7200	2.5637	2,435.2000	2.4352	(5.013)	0	0	0
25/03/2014	R157	08/05/2014	5.21	Put	Bond Future	2,536.2000	2.5362	2,407.6800	2.4077	(5.067)	0	0	0
25/03/2014	R157	07/08/2014	6.76	Put	Bond Future	804.2900	0.8043	709.3800	0.7094	(11.800)	0	0	0
25/03/2014	R157	07/08/2014			Bond Future	7.3592	111.8186	7.2393	111.9485	(1.629)	0.0000	0.0000	13,000
25/03/2014	R157	07/08/2014	6.75	Put	Bond Future	812.2300	0.8122	716.8300	0.7168	(11.745)	0	0	0
25/03/2014	R157	07/08/2014	6.74	Call	Bond Future	146.9100	0.1469	180.9200	0.1809	23.150	0	0	0
25/03/2014	R157	07/08/2014	6.75	Call	Bond Future	149.8500	0.1498	184.3400	0.1843	23.016	0	0	0
25/03/2014	R157	07/08/2014	6.76	Call	Bond Future	152.8300	0.1528	187.8100	0.1878	22.888	0	0	0
25/03/2014	R157	07/08/2014	6.74	Put	Bond Future	820.2100	0.8202	724.3300	0.7243	(11.690)	0	0	0
25/03/2014	R157	06/11/2014	6.19	Put	Bond Future	1,353.6000	1.3536	1,239.8000	1.2398	(8.407)	0	0	0
25/03/2014	R157	06/11/2014			Bond Future	7.7258	106.7224	7.5702	106.8522	(2.013)	0.0000	0.0000	0
25/03/2014	R157	06/11/2014	6.21	Put	Bond Future	1,338.5400	1.3385	1,225.1700	1.2252	(8.470)	0	0	0
25/03/2014	R157	06/11/2014	6.20	Put	Bond Future	1,346.0600	1.3461	1,232.4800	1.2325	(8.438)	0	0	0
25/03/2014	R157	06/11/2014	6.21	Call	Bond Future	61.9100	0.0619	78.4100	0.0784	26.652	0	0	0
25/03/2014	R157	06/11/2014	6.19	Call	Bond Future	59.9600	0.0600	76.0300	0.0760	26.801	0	0	0
25/03/2014	R157	06/11/2014	6.20	Call	Bond Future	60.9300	0.0609	77.2200	0.0772	26.736	0	0	0
25/03/2014	R186	08/05/2014	8.40	Call	Bond Future	1,245.6000	1.2456	1,576.0800	1.5761	26.532	0	0	1,000
25/03/2014	R186	08/05/2014	7.50	Put	Bond Future	9,812.9900	9.8130	8,971.9800	8.9720	(8.570)	0	0	0
25/03/2014	R186	08/05/2014	8.25	Put	Bond Future	3,837.8400	3.8378	3,220.8700	3.2209	(16.076)	0	0	0
25/03/2014	R186	08/05/2014	8.75	Put	Bond Future	1,426.4100	1.4264	1,093.0000	1.0930	(23.374)	0	0	0
25/03/2014	R186	08/05/2014			Bond Future	8.6024	118.5366	8.4994	119.4025	(1.197)	0.0000	0.0000	51,509
25/03/2014	R186	08/05/2014	7.09	Put	Bond Future	13,692.8400	13.6928	12,830.5400	12.8305	(6.297)	0	0	0
25/03/2014	R186	08/05/2014	8.80	Put	Bond Future	1,268.3900	1.2684	962.0600	0.9621	(24.151)	0	0	900
25/03/2014	R186	08/05/2014	9.25	Put	Bond Future	375.3900	0.3754	257.8500	0.2579	(31.311)	0	0	10,000
25/03/2014	R186	08/05/2014	9.75	Put	Bond Future	69.7300	0.0697	42.4400	0.0424	(39.137)	0	0	6,000
25/03/2014	R186	08/05/2014	9.10	Call	Bond Future	4,638.6000	4.6386	5,336.2800	5.3363	15.041	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
25/03/2014	R186	08/05/2014	7.10	Call	Bond Future	6.3200	0.0063	10.0800	0.0101	59.494	0	0	0
25/03/2014	R186	08/05/2014	9.00	Put	Bond Future	765.2600	0.7653	556.2600	0.5563	(27.311)	0	0	400
25/03/2014	R186	08/05/2014	7.11	Call	Bond Future	6.6900	0.0067	10.6600	0.0107	59.342	0	0	0
25/03/2014	R186	08/05/2014	8.50	Call	Bond Future	1,582.0900	1.5821	1,970.3500	1.9703	24.541	0	0	900
25/03/2014	R186	08/05/2014	9.75	Call	Bond Future	9,126.6600	9.1267	9,965.2300	9.9652	9.188	0	0	0
25/03/2014	R186	08/05/2014	7.09	Call	Bond Future	5.9600	0.0060	9.5200	0.0095	59.732	0	0	0
25/03/2014	R186	08/05/2014	8.80	Call	Bond Future	2,903.9300	2.9039	3,463.4600	3.4635	19.268	0	0	0
25/03/2014	R186	08/05/2014	8.25	Call	Bond Future	836.8600	0.8369	1,085.7500	1.0858	29.741	0	0	10,000
25/03/2014	R186	08/05/2014	9.25	Call	Bond Future	5,615.4600	5.6155	6,363.7800	6.3638	13.326	0	0	0
25/03/2014	R186	08/05/2014	9.10	Put	Bond Future	581.7600	0.5818	413.5800	0.4136	(28.909)	0	0	1,500
25/03/2014	R186	08/05/2014	7.11	Put	Bond Future	13,498.2000	13.4982	12,636.3100	12.6363	(6.385)	0	0	0
25/03/2014	R186	08/05/2014	8.40	Put	Bond Future	2,956.0300	2.9560	2,420.6500	2.4206	(18.111)	0	0	0
25/03/2014	R186	08/05/2014	7.50	Call	Bond Future	50.9300	0.0509	75.7800	0.0758	48.792	0	0	1,933
25/03/2014	R186	08/05/2014	8.50	Put	Bond Future	2,443.1400	2.4431	1,965.5400	1.9655	(19.549)	0	0	1,933
25/03/2014	R186	08/05/2014	8.75	Call	Bond Future	2,651.1500	2.6512	3,183.6000	3.1836	20.084	0	0	6,000
25/03/2014	R186	08/05/2014	7.10	Put	Bond Future	13,595.4600	13.5955	12,733.3600	12.7334	(6.341)	0	0	0
25/03/2014	R186	08/05/2014	9.00	Call	Bond Future	4,023.2100	4.0232	4,680.0700	4.6801	16.327	0	0	0
25/03/2014	R186	07/08/2014	8.31	Call	Bond Future	2,131.8100	2.1318	2,462.6000	2.4626	15.517	0	0	0
25/03/2014	R186	07/08/2014			Bond Future	8.6946	114.9801	8.5879	115.8582	(1.228)	0.0000	0.0000	100
25/03/2014	R186	07/08/2014	8.92	Put	Bond Future	2,656.0300	2.6560	2,306.9300	2.3069	(13.144)	0	0	840
25/03/2014	R186	07/08/2014	8.29	Call	Bond Future	2,072.3300	2.0723	2,396.7000	2.3967	15.652	0	0	0
25/03/2014	R186	07/08/2014	8.30	Call	Bond Future	2,101.9300	2.1019	2,429.5100	2.4295	15.585	0	0	0
25/03/2014	R186	07/08/2014	8.29	Put	Bond Future	5,451.1200	5.4511	4,897.4300	4.8974	(10.157)	0	0	0
25/03/2014	R186	07/08/2014	8.31	Put	Bond Future	5,340.3200	5.3403	4,793.0500	4.7931	(10.248)	0	0	0
25/03/2014	R186	07/08/2014	8.92	Call	Bond Future	4,479.1600	4.4792	5,008.1200	5.0081	11.809	0	0	0
25/03/2014	R186	07/08/2014	8.30	Put	Bond Future	5,395.5400	5.3955	4,845.0600	4.8451	(10.203)	0	0	0
25/03/2014	R186	06/11/2014	8.15	Put	Bond Future	7,728.0900	7.7281	7,149.6400	7.1496	(7.485)	0	0	0
25/03/2014	R186	06/11/2014	8.14	Call	Bond Future	2,488.3700	2.4884	2,796.7500	2.7968	12.393	0	0	0
25/03/2014	R186	06/11/2014			Bond Future	8.7807	116.7470	8.6702	117.6362	(1.258)	0.0000	0.0000	0
25/03/2014	R186	06/11/2014	9.17	Call	Bond Future	6,344.5200	6.3445	6,901.0700	6.9011	8.772	0	0	0
25/03/2014	R186	06/11/2014	8.15	Call	Bond Future	2,516.1000	2.5161	2,826.8800	2.8269	12.352	0	0	0
25/03/2014	R186	06/11/2014	8.16	Call	Bond Future	2,543.6900	2.5437	2,856.8600	2.8569	12.312	0	0	0
25/03/2014	R186	06/11/2014	9.17	Put	Bond Future	3,286.2600	3.2863	2,953.5800	2.9536	(10.123)	0	0	2,010
25/03/2014	R186	06/11/2014	8.14	Put	Bond Future	7,785.6700	7.7857	7,204.8200	7.2048	(7.461)	0	0	0
25/03/2014	R186	06/11/2014	8.16	Put	Bond Future	7,670.4600	7.6705	7,094.4000	7.0944	(7.510)	0	0	0
25/03/2014	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R197	08/05/2014			Bond Future	275.7142	275.7142	276.1411	276.1411	0.155	0.0000	0.0000	1,912
25/03/2014	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R197	08/05/2014	250.01	Call	Bond Future	25,704.1600	25.7042	26,131.1200	26.1311	1.661	0	0	0
25/03/2014	R197	08/05/2014	249.99	Call	Bond Future	25,724.1600	25.7242	26,151.1200	26.1511	1.660	0	0	0
25/03/2014	R197	08/05/2014	250.00	Call	Bond Future	25,714.1600	25.7142	26,141.1200	26.1411	1.660	0	0	0
25/03/2014	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R197	07/08/2014			Bond Future	273.9680	273.9680	274.4000	274.4000	0.158	0.0000	0.0000	0
25/03/2014	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R197	07/08/2014	270.00	Call	Bond Future	3,967.9900	3.9680	4,400.0000	4.4000	10.887	0	0	0
25/03/2014	R197	07/08/2014	270.01	Call	Bond Future	3,957.9900	3.9580	4,390.0000	4.3900	10.915	0	0	0
25/03/2014	R197	07/08/2014	269.99	Call	Bond Future	3,977.9900	3.9780	4,410.0000	4.4100	10.860	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
25/03/2014	R197	07/08/2014	270.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0
25/03/2014	R197	07/08/2014	270.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0
25/03/2014	R201	08/05/2014			Bond Future		6.6600	104.6491	6.5706	104.7023	0.0000	0.0000	0
25/03/2014	R201	08/05/2014	4.75	Call	Bond Future		0.1000	0.0001	0.1400	0.0001	0	0	0
25/03/2014	R201	08/05/2014	4.76	Call	Bond Future		0.1000	0.0001	0.1500	0.0002	0	0	0
25/03/2014	R201	08/05/2014	4.74	Call	Bond Future		0.0900	0.0001	0.1400	0.0001	0	0	0
25/03/2014	R201	08/05/2014	4.76	Put	Bond Future		1,140.0300	1.1400	1,086.9500	1.0869	0	0	0
25/03/2014	R201	08/05/2014	4.75	Put	Bond Future		1,146.0900	1.1461	1,093.0000	1.0930	0	0	0
25/03/2014	R201	08/05/2014	4.74	Put	Bond Future		1,152.1400	1.1521	1,099.0600	1.0991	0	0	0
25/03/2014	R201	07/08/2014	5.31	Put	Bond Future		699.1700	0.6992	653.6600	0.6537	0	0	0
25/03/2014	R201	07/08/2014			Bond Future		7.1279	101.7715	6.9780	101.8249	0.0000	0.0000	0
25/03/2014	R201	07/08/2014	5.30	Put	Bond Future		702.2500	0.7022	656.6600	0.6567	0	0	0
25/03/2014	R201	07/08/2014	5.31	Call	Bond Future		47.5700	0.0476	55.4800	0.0555	0	0	0
25/03/2014	R201	07/08/2014	5.29	Call	Bond Future		46.5200	0.0465	54.2900	0.0543	0	0	0
25/03/2014	R201	07/08/2014	5.30	Call	Bond Future		47.0500	0.0471	54.8800	0.0549	0	0	0
25/03/2014	R201	07/08/2014	5.29	Put	Bond Future		705.3300	0.7053	659.6800	0.6597	0	0	0
25/03/2014	R202	08/05/2014	215.00	Call	Bond Future		2,823.2600	2.8233	2,787.1900	2.7872	0	0	0
25/03/2014	R202	08/05/2014			Bond Future		214.1426	214.1426	214.1423	214.1423	0.0000	0.0000	44,663
25/03/2014	R202	08/05/2014	215.01	Call	Bond Future		2,818.7600	2.8188	2,782.6900	2.7827	0	0	0
25/03/2014	R202	08/05/2014	214.99	Put	Bond Future		3,675.2000	3.6752	3,639.4300	3.6394	0	0	0
25/03/2014	R202	08/05/2014	215.01	Put	Bond Future		3,686.1900	3.6862	3,650.4300	3.6504	0	0	0
25/03/2014	R202	08/05/2014	214.99	Call	Bond Future		2,827.7700	2.8278	2,791.6900	2.7917	0	0	0
25/03/2014	R202	08/05/2014	215.00	Put	Bond Future		3,680.6900	3.6807	3,644.9300	3.6449	0	0	0
25/03/2014	R202	07/08/2014	207.99	Call	Bond Future		9,140.2400	9.1402	9,121.2200	9.1212	0	0	0
25/03/2014	R202	07/08/2014	208.00	Put	Bond Future		2,918.1900	2.9182	2,900.4000	2.9004	0	0	0
25/03/2014	R202	07/08/2014			Bond Future		214.2154	214.2154	214.2142	214.2142	0.0000	0.0000	0
25/03/2014	R202	07/08/2014	207.99	Put	Bond Future		2,914.8200	2.9148	2,897.0400	2.8970	0	0	0
25/03/2014	R202	07/08/2014	208.01	Put	Bond Future		2,921.5600	2.9216	2,903.7700	2.9038	0	0	0
25/03/2014	R202	07/08/2014	208.00	Call	Bond Future		9,133.6100	9.1336	9,114.5800	9.1146	0	0	0
25/03/2014	R202	07/08/2014	208.01	Call	Bond Future		9,126.9800	9.1270	9,107.9500	9.1079	0	0	0
25/03/2014	R203	08/05/2014	5.74	Call	Bond Future		0.0400	0.0000	0.0700	0.0001	0	0	0
25/03/2014	R203	08/05/2014	5.76	Call	Bond Future		0.0400	0.0000	0.0800	0.0001	0	0	0
25/03/2014	R203	08/05/2014	6.84	Call	Bond Future		26.6500	0.0267	38.9800	0.0390	0	0	29
25/03/2014	R203	08/05/2014	7.40	Put	Bond Future		1,474.6700	1.4747	1,249.9000	1.2499	0	0	0
25/03/2014	R203	08/05/2014			Bond Future		7.8259	102.5310	7.7249	102.8259	0.0000	0.0000	16,949
25/03/2014	R203	08/05/2014	5.76	Put	Bond Future		6,246.7900	6.2468	5,951.9300	5.9519	0	0	0
25/03/2014	R203	08/05/2014	6.84	Put	Bond Future		2,950.3000	2.9503	2,667.7300	2.6677	0	0	0
25/03/2014	R203	08/05/2014	5.75	Put	Bond Future		6,278.1700	6.2782	5,983.3000	5.9833	0	0	0
25/03/2014	R203	08/05/2014	5.74	Put	Bond Future		6,309.5500	6.3096	6,014.6800	6.0147	0	0	0
25/03/2014	R203	08/05/2014	7.40	Call	Bond Future		224.2500	0.2243	294.3800	0.2944	0	0	16
25/03/2014	R203	08/05/2014	5.75	Call	Bond Future		0.0400	0.0000	0.0700	0.0001	0	0	0
25/03/2014	R203	07/08/2014	7.30	Call	Bond Future		408.9100	0.4089	485.7400	0.4857	0	0	0
25/03/2014	R203	07/08/2014			Bond Future		7.9964	104.0333	7.8862	104.3321	0.0000	0.0000	0
25/03/2014	R203	07/08/2014	7.31	Call	Bond Future		416.0800	0.4161	493.8900	0.4939	0	0	0
25/03/2014	R203	07/08/2014	6.84	Put	Bond Future		3,361.7600	3.3618	3,102.3200	3.1023	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
25/03/2014	R203	07/08/2014	7.29	Put	Bond Future	2,335.6900	2.3357	2,112.7800	2.1128	(9.544)	0	0	0
25/03/2014	R203	07/08/2014	7.31	Put	Bond Future	2,294.5700	2.2946	2,073.6100	2.0736	(9.630)	0	0	0
25/03/2014	R203	07/08/2014	7.29	Call	Bond Future	401.8200	0.4018	477.6800	0.4777	18.879	0	0	0
25/03/2014	R203	07/08/2014	7.30	Put	Bond Future	2,315.0800	2.3151	2,093.1400	2.0931	(9.587)	0	0	0
25/03/2014	R203	07/08/2014	6.84	Call	Bond Future	171.9400	0.1719	211.2700	0.2113	22.874	0	0	46
25/03/2014	R203	06/11/2014	6.86	Call	Bond Future	311.0300	0.3110	364.2800	0.3643	17.121	0	0	0
25/03/2014	R203	06/11/2014			Bond Future	8.1754	101.4671	8.0549	101.7686	(1.474)	0.0000	0.0000	0
25/03/2014	R203	06/11/2014	6.98	Call	Bond Future	365.4800	0.3655	425.9100	0.4259	16.534	0	0	14
25/03/2014	R203	06/11/2014	6.84	Call	Bond Future	302.6100	0.3026	354.7200	0.3547	17.220	0	0	45
25/03/2014	R203	06/11/2014	6.85	Call	Bond Future	306.7900	0.3068	359.4700	0.3595	17.171	0	0	0
25/03/2014	R203	06/11/2014	6.98	Put	Bond Future	3,406.0700	3.4061	3,165.0300	3.1650	(7.077)	0	0	0
25/03/2014	R203	06/11/2014	6.84	Put	Bond Future	3,706.7800	3.7068	3,457.4200	3.4574	(6.727)	0	0	0
25/03/2014	R203	06/11/2014	6.86	Put	Bond Future	3,663.1600	3.6632	3,414.9400	3.4149	(6.776)	0	0	0
25/03/2014	R203	06/11/2014	6.85	Put	Bond Future	3,684.9400	3.6849	3,436.1500	3.4362	(6.752)	0	0	0
25/03/2014	R203	05/02/2015	7.69	Call	Bond Future	924.7300	0.9247	1,034.9300	1.0349	11.917	0	0	55
25/03/2014	R203	05/02/2015			Bond Future	8.3682	103.0900	8.2347	103.3955	(1.595)	0.0000	0.0000	0
25/03/2014	R203	05/02/2015	8.34	Put	Bond Future	1,646.6200	1.6466	1,496.3900	1.4964	(9.124)	0	0	0
25/03/2014	R203	05/02/2015	8.35	Call	Bond Future	1,594.1600	1.5942	1,750.0700	1.7501	9.780	0	0	0
25/03/2014	R203	05/02/2015	8.36	Call	Bond Future	1,606.1000	1.6061	1,762.7100	1.7627	9.751	0	0	0
25/03/2014	R203	05/02/2015	8.34	Call	Bond Future	1,582.2600	1.5823	1,737.4900	1.7375	9.811	0	0	0
25/03/2014	R203	05/02/2015	8.36	Put	Bond Future	1,624.7500	1.6247	1,475.9000	1.4759	(9.161)	0	0	0
25/03/2014	R203	05/02/2015	7.69	Put	Bond Future	2,489.2600	2.4893	2,294.0000	2.2940	(7.844)	0	0	0
25/03/2014	R203	05/02/2015	8.35	Put	Bond Future	1,635.6600	1.6357	1,486.1100	1.4861	(9.143)	0	0	0
25/03/2014	R204	08/05/2014			Bond Future	8.0304	103.0143	7.9305	103.3937	(1.245)	0.0000	0.0000	31,051
25/03/2014	R204	08/05/2014	6.05	Call	Bond Future	0.1500	0.0002	0.2500	0.0003	66.667	0	0	0
25/03/2014	R204	08/05/2014	6.06	Call	Bond Future	0.1600	0.0002	0.2700	0.0003	68.750	0	0	0
25/03/2014	R204	08/05/2014	6.04	Call	Bond Future	0.1400	0.0001	0.2300	0.0002	64.286	0	0	0
25/03/2014	R204	08/05/2014	6.05	Put	Bond Future	7,858.1600	7.8582	7,478.8600	7.4789	(4.827)	0	0	0
25/03/2014	R204	08/05/2014	6.04	Put	Bond Future	7,899.7000	7.8997	7,520.3900	7.5204	(4.802)	0	0	0
25/03/2014	R204	08/05/2014	6.06	Put	Bond Future	7,816.6300	7.8166	7,437.3400	7.4373	(4.852)	0	0	0
25/03/2014	R204	07/08/2014			Bond Future	8.1746	100.4907	8.0679	100.8752	(1.306)	0.0000	0.0000	300
25/03/2014	R204	07/08/2014	7.44	Put	Bond Future	3,207.8600	3.2079	2,918.7600	2.9188	(9.012)	0	0	0
25/03/2014	R204	07/08/2014	7.46	Put	Bond Future	3,151.8700	3.1519	2,865.2100	2.8652	(9.095)	0	0	0
25/03/2014	R204	07/08/2014	7.45	Put	Bond Future	3,179.8100	3.1798	2,891.9200	2.8919	(9.054)	0	0	0
25/03/2014	R204	07/08/2014	7.78	Call	Bond Future	898.7200	0.8987	1,039.0100	1.0390	15.610	0	0	0
25/03/2014	R204	07/08/2014	7.46	Call	Bond Future	542.8400	0.5428	640.6700	0.6407	18.022	0	0	0
25/03/2014	R204	07/08/2014	7.44	Call	Bond Future	524.6200	0.5246	620.0100	0.6200	18.183	0	0	0
25/03/2014	R204	07/08/2014	7.78	Put	Bond Future	2,329.2500	2.3293	2,085.0500	2.0850	(10.484)	0	0	530
25/03/2014	R204	07/08/2014	7.45	Call	Bond Future	533.6800	0.5337	630.2800	0.6303	18.101	0	0	0
25/03/2014	R204	06/11/2014	7.99	Put	Bond Future	2,542.3200	2.5423	2,318.3500	2.3184	(8.810)	0	0	1,270
25/03/2014	R204	06/11/2014			Bond Future	8.3148	102.0348	8.2008	102.4232	(1.371)	0.0000	0.0000	0
25/03/2014	R204	06/11/2014	6.99	Put	Bond Future	5,063.6600	5.0637	4,743.9900	4.7440	(6.313)	0	0	0
25/03/2014	R204	06/11/2014	7.01	Put	Bond Future	5,003.5400	5.0035	4,685.3700	4.6854	(6.359)	0	0	0
25/03/2014	R204	06/11/2014	7.00	Put	Bond Future	5,033.5700	5.0336	4,714.6500	4.7146	(6.336)	0	0	0
25/03/2014	R204	06/11/2014	6.99	Call	Bond Future	430.3100	0.4303	499.1300	0.4991	15.993	0	0	0
25/03/2014	R204	06/11/2014	7.99	Call	Bond Future	1,430.3600	1.4304	1,594.8800	1.5949	11.502	0	0	0
25/03/2014	R204	06/11/2014	7.00	Call	Bond Future	436.1700	0.4362	505.7400	0.5057	15.950	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
25/03/2014	R204	06/11/2014	7.01	Call	Bond Future	442.0900	0.4421	512.4100	0.5124	15.906	0	0	0
25/03/2014	R207	08/05/2014	6.19	Put	Bond Future	9,690.8600	9.6909	9,260.0400	9.2600	(4.446)	0	0	0
25/03/2014	R207	08/05/2014	6.21	Put	Bond Future	9,593.5700	9.5936	9,162.7500	9.1627	(4.491)	0	0	0
25/03/2014	R207	08/05/2014			Bond Future	8.3008	97.6673	8.2014	98.0982	(1.197)	0.0000	0.0000	19,048
25/03/2014	R207	08/05/2014	6.20	Put	Bond Future	9,642.2000	9.6422	9,211.3800	9.2114	(4.468)	0	0	0
25/03/2014	R207	08/05/2014	6.20	Call	Bond Future	0.0600	0.0001	0.1000	0.0001	66.667	0	0	0
25/03/2014	R207	08/05/2014	6.21	Call	Bond Future	0.0700	0.0001	0.1100	0.0001	57.143	0	0	0
25/03/2014	R207	08/05/2014	6.19	Call	Bond Future	0.0600	0.0001	0.1000	0.0001	66.667	0	0	0
25/03/2014	R207	07/08/2014	7.69	Call	Bond Future	613.5000	0.6135	721.6900	0.7217	17.635	0	0	0
25/03/2014	R207	07/08/2014	7.70	Put	Bond Future	3,744.4400	3.7444	3,417.2800	3.4173	(8.737)	0	0	0
25/03/2014	R207	07/08/2014			Bond Future	8.4376	95.4573	8.3326	95.8940	(1.244)	0.0000	0.0000	100
25/03/2014	R207	07/08/2014	7.70	Call	Bond Future	623.8500	0.6238	733.4000	0.7334	17.560	0	0	0
25/03/2014	R207	07/08/2014	7.71	Call	Bond Future	634.3300	0.6343	745.2500	0.7453	17.486	0	0	0
25/03/2014	R207	07/08/2014	7.69	Put	Bond Future	3,777.2500	3.7773	3,448.7300	3.4487	(8.697)	0	0	0
25/03/2014	R207	07/08/2014	7.71	Put	Bond Future	3,711.7800	3.7118	3,385.9900	3.3860	(8.777)	0	0	0
25/03/2014	R207	06/11/2014	7.36	Put	Bond Future	5,563.5600	5.5636	5,213.1700	5.2132	(6.298)	0	0	0
25/03/2014	R207	06/11/2014			Bond Future	8.5639	96.9242	8.4532	97.3658	(1.293)	0.0000	0.0000	0
25/03/2014	R207	06/11/2014	7.35	Put	Bond Future	5,597.9700	5.5980	5,246.6800	5.2467	(6.275)	0	0	0
25/03/2014	R207	06/11/2014	7.36	Call	Bond Future	624.8100	0.6248	716.0400	0.7160	14.601	0	0	0
25/03/2014	R207	06/11/2014	7.34	Call	Bond Future	609.0800	0.6091	698.5100	0.6985	14.683	0	0	0
25/03/2014	R207	06/11/2014	7.35	Call	Bond Future	616.9000	0.6169	707.2300	0.7072	14.643	0	0	0
25/03/2014	R207	06/11/2014	7.34	Put	Bond Future	5,632.4900	5.6325	5,280.3000	5.2803	(6.253)	0	0	0
25/03/2014	R208	08/05/2014	6.31	Call	Bond Future	0.1400	0.0001	0.2300	0.0002	64.286	0	0	0
25/03/2014	R208	08/05/2014			Bond Future	8.3990	92.2920	8.3055	92.7493	(1.113)	0.0000	0.0000	11,730
25/03/2014	R208	08/05/2014	6.29	Call	Bond Future	0.1200	0.0001	0.2000	0.0002	66.667	0	0	0
25/03/2014	R208	08/05/2014	6.31	Put	Bond Future	10,917.7800	10.9178	10,460.6000	10.4606	(4.187)	0	0	0
25/03/2014	R208	08/05/2014	6.30	Put	Bond Future	10,973.7600	10.9738	10,516.5700	10.5166	(4.166)	0	0	0
25/03/2014	R208	08/05/2014	6.29	Put	Bond Future	11,029.7600	11.0298	10,572.5700	10.5726	(4.145)	0	0	0
25/03/2014	R208	08/05/2014	6.30	Call	Bond Future	0.1300	0.0001	0.2100	0.0002	61.538	0	0	0
25/03/2014	R208	07/08/2014	8.28	Call	Bond Future	1,546.3200	1.5463	1,743.8400	1.7438	12.774	0	0	0
25/03/2014	R208	07/08/2014			Bond Future	8.5163	93.6443	8.4183	94.1079	(1.151)	0.0000	0.0000	100
25/03/2014	R208	07/08/2014	7.80	Call	Bond Future	771.8200	0.7718	892.8100	0.8928	15.676	0	0	0
25/03/2014	R208	07/08/2014	7.79	Put	Bond Future	4,264.4500	4.2644	3,920.4500	3.9205	(8.067)	0	0	0
25/03/2014	R208	07/08/2014	7.81	Put	Bond Future	4,190.8000	4.1908	3,849.7100	3.8497	(8.139)	0	0	0
25/03/2014	R208	07/08/2014	7.80	Put	Bond Future	4,227.5300	4.2275	3,884.9800	3.8850	(8.103)	0	0	0
25/03/2014	R208	07/08/2014	8.28	Put	Bond Future	2,668.9500	2.6689	2,402.9300	2.4029	(9.967)	0	0	630
25/03/2014	R208	07/08/2014	7.81	Call	Bond Future	784.4200	0.7844	906.8700	0.9069	15.610	0	0	0
25/03/2014	R208	07/08/2014	7.79	Call	Bond Future	759.3700	0.7594	878.9100	0.8789	15.742	0	0	0
25/03/2014	R208	06/11/2014	7.46	Call	Bond Future	759.6800	0.7597	860.4200	0.8604	13.261	0	0	0
25/03/2014	R208	06/11/2014			Bond Future	8.6300	91.6839	8.5274	92.1528	(1.189)	0.0000	0.0000	0
25/03/2014	R208	06/11/2014	7.44	Call	Bond Future	740.9000	0.7409	839.6900	0.8397	13.334	0	0	0
25/03/2014	R208	06/11/2014	7.45	Call	Bond Future	750.2500	0.7503	850.0100	0.8500	13.297	0	0	0
25/03/2014	R208	06/11/2014	8.50	Put	Bond Future	2,961.0500	2.9611	2,717.3800	2.7174	(8.229)	0	0	1,520
25/03/2014	R208	06/11/2014	7.44	Put	Bond Future	6,368.1000	6.3681	5,997.9500	5.9979	(5.813)	0	0	0
25/03/2014	R208	06/11/2014	7.46	Put	Bond Future	6,288.8400	6.2888	5,920.6400	5.9206	(5.855)	0	0	0
25/03/2014	R208	06/11/2014	8.50	Call	Bond Future	2,366.2900	2.3663	2,591.5600	2.5916	9.520	0	0	0

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25/03/2014	R208	06/11/2014	7.45	Put	Bond Future	6,328.4200	6.3284	5,959.2400	5.9592	(5.834)	0	0	0
25/03/2014	R209	08/05/2014	9.63	Call	Bond Future	4,411.6700	4.4117	4,996.6100	4.9966	13.259	0	0	0
25/03/2014	R209	08/05/2014			Bond Future	9.0874	73.9645	8.9901	74.6921	(1.070)	0.0000	0.0000	25,078
25/03/2014	R209	08/05/2014	7.85	Call	Bond Future	37.5800	0.0376	53.3400	0.0533	41.937	0	0	0
25/03/2014	R209	08/05/2014	9.00	Put	Bond Future	2,250.3900	2.2504	1,857.0100	1.8570	(17.481)	0	0	0
25/03/2014	R209	08/05/2014	9.50	Call	Bond Future	3,730.1800	3.7302	4,273.5300	4.2735	14.566	0	0	0
25/03/2014	R209	08/05/2014	7.86	Call	Bond Future	39.3400	0.0393	55.7600	0.0558	41.739	0	0	0
25/03/2014	R209	08/05/2014	8.50	Put	Bond Future	5,016.5700	5.0166	4,420.0500	4.4200	(11.891)	0	0	0
25/03/2014	R209	08/05/2014	9.75	Put	Bond Future	400.7400	0.4007	290.4300	0.2904	(27.527)	0	0	7,262
25/03/2014	R209	08/05/2014	9.85	Put	Bond Future	303.3200	0.3033	215.6300	0.2156	(28.910)	0	0	10,000
25/03/2014	R209	08/05/2014	7.84	Call	Bond Future	35.8900	0.0359	51.0200	0.0510	42.157	0	0	0
25/03/2014	R209	08/05/2014	7.85	Put	Bond Future	10,194.4500	10.1945	9,482.6100	9.4826	(6.983)	0	0	0
25/03/2014	R209	08/05/2014	9.50	Put	Bond Future	765.1000	0.7651	580.8500	0.5809	(24.082)	0	0	640
25/03/2014	R209	08/05/2014	7.84	Put	Bond Future	10,283.4200	10.2834	9,570.9500	9.5710	(6.928)	0	0	0
25/03/2014	R209	08/05/2014	9.63	Put	Bond Future	551.4800	0.5515	408.8200	0.4088	(25.869)	0	0	883
25/03/2014	R209	08/05/2014	9.85	Call	Bond Future	5,637.6700	5.6377	6,277.5800	6.2776	11.351	0	0	0
25/03/2014	R209	08/05/2014	7.86	Put	Bond Future	10,105.6900	10.1057	9,394.5100	9.3945	(7.037)	0	0	0
25/03/2014	R209	08/05/2014	8.50	Call	Bond Future	446.8700	0.4469	577.9500	0.5780	29.333	0	0	640
25/03/2014	R209	08/05/2014	9.00	Call	Bond Future	1,597.4200	1.5974	1,931.6400	1.9316	20.922	0	0	640
25/03/2014	R209	08/05/2014	9.75	Call	Bond Future	5,071.2500	5.0713	5,688.5400	5.6885	12.172	0	0	0
25/03/2014	R209	07/08/2014	9.04	Put	Bond Future	3,853.0200	3.8530	3,468.9400	3.4689	(9.968)	0	0	0
25/03/2014	R209	07/08/2014			Bond Future	9.1646	75.0483	9.0646	75.7862	(1.091)	0.0000	0.0000	100
25/03/2014	R209	07/08/2014	9.06	Put	Bond Future	3,771.0800	3.7711	3,392.1800	3.3922	(10.048)	0	0	0
25/03/2014	R209	07/08/2014	9.05	Put	Bond Future	3,811.8800	3.8119	3,430.4000	3.4304	(10.008)	0	0	0
25/03/2014	R209	07/08/2014	9.05	Call	Bond Future	2,965.5000	2.9655	3,321.8800	3.3219	12.018	0	0	0
25/03/2014	R209	07/08/2014	9.06	Call	Bond Future	2,999.1600	2.9992	3,358.1200	3.3581	11.969	0	0	0
25/03/2014	R209	07/08/2014	9.04	Call	Bond Future	2,932.0600	2.9321	3,285.8400	3.2858	12.066	0	0	0
25/03/2014	R209	06/11/2014			Bond Future	9.2378	73.0540	9.1351	73.8019	(1.112)	0.0000	0.0000	0
25/03/2014	R209	06/11/2014	8.99	Put	Bond Future	5,424.6700	5.4247	5,024.8300	5.0248	(7.371)	0	0	0
25/03/2014	R209	06/11/2014	9.01	Put	Bond Future	5,338.4900	5.3385	4,942.6200	4.9426	(7.415)	0	0	0
25/03/2014	R209	06/11/2014	9.00	Put	Bond Future	5,381.5700	5.3816	4,983.7100	4.9837	(7.393)	0	0	0
25/03/2014	R209	06/11/2014	8.99	Call	Bond Future	3,599.7400	3.5997	3,947.7600	3.9478	9.668	0	0	0
25/03/2014	R209	06/11/2014	9.00	Call	Bond Future	3,631.6400	3.6316	3,981.6400	3.9816	9.638	0	0	0
25/03/2014	R209	06/11/2014	9.01	Call	Bond Future	3,663.4500	3.6635	4,015.4400	4.0154	9.608	0	0	0
25/03/2014	R210	08/05/2014			Bond Future	160.5920	160.5920	160.5913	160.5913	0.000	0.0000	0.0000	719
25/03/2014	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R210	08/05/2014	160.01	Call	Bond Future	582.0200	0.5820	581.2700	0.5813	(0.129)	0	0	0
25/03/2014	R210	08/05/2014	159.99	Call	Bond Future	602.0200	0.6020	601.2700	0.6013	(0.125)	0	0	0
25/03/2014	R210	08/05/2014	160.00	Call	Bond Future	592.0200	0.5920	591.2700	0.5913	(0.127)	0	0	0
25/03/2014	R210	07/08/2014			Bond Future	162.9649	162.9649	162.9634	162.9634	(0.001)	0.0000	0.0000	0
25/03/2014	R210	07/08/2014	159.00	Call	Bond Future	3,964.9000	3.9649	3,963.4200	3.9634	(0.037)	0	0	0
25/03/2014	R210	07/08/2014	159.01	Call	Bond Future	3,954.9000	3.9549	3,953.4200	3.9534	(0.037)	0	0	0
25/03/2014	R210	07/08/2014	158.99	Call	Bond Future	3,974.9000	3.9749	3,973.4200	3.9734	(0.037)	0	0	0
25/03/2014	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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25/03/2014	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R211	08/05/2014	130.00	Put	Bond Future	2,586.4900	2.5865	2,590.7600	2.5908	0.165	0	0	0
25/03/2014	R211	08/05/2014			Bond Future	127.4135	127.4135	127.4092	127.4092	(0.003)	0.0000	0.0000	390
25/03/2014	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R211	08/05/2014	129.99	Put	Bond Future	2,576.4900	2.5765	2,580.7600	2.5808	0.166	0	0	0
25/03/2014	R211	08/05/2014	130.01	Put	Bond Future	2,596.4900	2.5965	2,600.7600	2.6008	0.164	0	0	0
25/03/2014	R211	07/08/2014	127.99	Put	Bond Future	258.1700	0.2582	263.0800	0.2631	1.902	0	0	0
25/03/2014	R211	07/08/2014			Bond Future	127.7318	127.7318	127.7269	127.7269	(0.004)	0.0000	0.0000	0
25/03/2014	R211	07/08/2014	128.01	Put	Bond Future	278.1700	0.2782	283.0800	0.2831	1.765	0	0	0
25/03/2014	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R211	07/08/2014	128.00	Put	Bond Future	268.1700	0.2682	273.0800	0.2731	1.831	0	0	0
25/03/2014	R212	08/05/2014			Bond Future	129.9261	129.9261	130.1081	130.1081	0.140	0.0000	0.0000	21,797
25/03/2014	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R212	08/05/2014	131.99	Put	Bond Future	2,063.9300	2.0639	1,881.8900	1.8819	(8.820)	0	0	0
25/03/2014	R212	08/05/2014	132.01	Put	Bond Future	2,083.9300	2.0839	1,901.8900	1.9019	(8.735)	0	0	0
25/03/2014	R212	08/05/2014	132.00	Put	Bond Future	2,073.9300	2.0739	1,891.8900	1.8919	(8.778)	0	0	0
25/03/2014	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R212	07/08/2014	128.99	Call	Bond Future	1,138.8400	1.1388	1,323.0100	1.3230	16.172	0	0	0
25/03/2014	R212	07/08/2014			Bond Future	130.1288	130.1288	130.3130	130.3130	0.142	0.0000	0.0000	0
25/03/2014	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R212	07/08/2014	129.00	Call	Bond Future	1,128.8400	1.1288	1,313.0100	1.3130	16.315	0	0	0
25/03/2014	R212	07/08/2014	129.01	Call	Bond Future	1,118.8400	1.1188	1,303.0100	1.3030	16.461	0	0	0
25/03/2014	R213	08/05/2014	7.65	Put	Bond Future	11,018.7300	11.0187	10,291.8000	10.2918	(6.597)	0	0	0
25/03/2014	R213	08/05/2014			Bond Future	8.9907	84.3010	8.8933	85.0362	(1.084)	0.0000	0.0000	21,705
25/03/2014	R213	08/05/2014	7.64	Put	Bond Future	11,107.5700	11.1076	10,380.2500	10.3803	(6.548)	0	0	0
25/03/2014	R213	08/05/2014	7.66	Put	Bond Future	10,930.0600	10.9301	10,203.5200	10.2035	(6.647)	0	0	0
25/03/2014	R213	08/05/2014	7.65	Call	Bond Future	17.2400	0.0172	25.5300	0.0255	48.086	0	0	0
25/03/2014	R213	08/05/2014	7.64	Call	Bond Future	16.3800	0.0164	24.2800	0.0243	48.230	0	0	0
25/03/2014	R213	08/05/2014	7.66	Call	Bond Future	18.1500	0.0182	26.8300	0.0268	47.824	0	0	0
25/03/2014	R213	07/08/2014	8.86	Call	Bond Future	2,550.8200	2.5508	2,881.6000	2.8816	12.968	0	0	0
25/03/2014	R213	07/08/2014			Bond Future	9.0740	85.5362	8.9736	86.2818	(1.106)	0.0000	0.0000	0
25/03/2014	R213	07/08/2014	8.84	Call	Bond Future	2,487.8500	2.4878	2,813.2300	2.8132	13.079	0	0	0
25/03/2014	R213	07/08/2014	8.85	Call	Bond Future	2,519.2200	2.5192	2,847.3000	2.8473	13.023	0	0	0
25/03/2014	R213	07/08/2014	8.84	Put	Bond Future	4,241.1000	4.2411	3,820.8300	3.8208	(9.909)	0	0	0
25/03/2014	R213	07/08/2014	8.86	Put	Bond Future	4,152.1400	4.1521	3,737.2700	3.7373	(9.992)	0	0	0
25/03/2014	R213	07/08/2014	8.85	Put	Bond Future	4,196.4600	4.1965	3,778.8900	3.7789	(9.951)	0	0	0
25/03/2014	R213	06/11/2014	8.84	Call	Bond Future	3,305.2800	3.3053	3,639.5200	3.6395	10.112	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
25/03/2014	R213	06/11/2014	8.85	Put	Bond Future	5,593.4500	5.5935	5,174.1900	5.1742	(7.496)	0	0	0
25/03/2014	R213	06/11/2014			Bond Future	9.1546	83.3081	9.0513	84.0637	(1.128)	0.0000	0.0000	0
25/03/2014	R213	06/11/2014	8.85	Call	Bond Future	3,336.2100	3.3362	3,672.5100	3.6725	10.080	0	0	0
25/03/2014	R213	06/11/2014	8.86	Call	Bond Future	3,367.3100	3.3673	3,705.6600	3.7057	10.048	0	0	0
25/03/2014	R213	06/11/2014	8.84	Put	Bond Future	5,638.1300	5.6381	5,216.8100	5.2168	(7.473)	0	0	0
25/03/2014	R213	06/11/2014	8.86	Put	Bond Future	5,549.0300	5.5490	5,131.8200	5.1318	(7.519)	0	0	0
25/03/2014	R214	08/05/2014			Bond Future	9.1615	74.8727	9.0591	75.6698	(1.117)	0.0000	0.0000	5,055
25/03/2014	R214	08/05/2014	9.00	Call	Bond Future	1,363.2600	1.3633	1,693.8400	1.6938	24.249	0	0	0
25/03/2014	R214	08/05/2014	8.99	Put	Bond Future	2,676.1500	2.6762	2,204.6100	2.2046	(17.620)	0	0	0
25/03/2014	R214	08/05/2014	9.01	Put	Bond Future	2,579.4300	2.5794	2,118.1000	2.1181	(17.885)	0	0	0
25/03/2014	R214	08/05/2014	9.00	Put	Bond Future	2,627.5000	2.6275	2,161.0600	2.1611	(17.752)	0	0	0
25/03/2014	R214	08/05/2014	9.01	Call	Bond Future	1,394.5400	1.3945	1,730.2300	1.7302	24.072	0	0	0
25/03/2014	R214	08/05/2014	8.99	Call	Bond Future	1,332.4300	1.3324	1,657.9100	1.6579	24.428	0	0	0
25/03/2014	R214	07/08/2014	9.54	Put	Bond Future	2,415.3500	2.4153	2,114.4500	2.1144	(12.458)	0	0	0
25/03/2014	R214	07/08/2014			Bond Future	9.2372	75.8767	9.1319	76.6851	(1.140)	0.0000	0.0000	0
25/03/2014	R214	07/08/2014	9.56	Put	Bond Future	2,357.5000	2.3575	2,061.7600	2.0618	(12.545)	0	0	0
25/03/2014	R214	07/08/2014	9.55	Put	Bond Future	2,386.2800	2.3863	2,087.9700	2.0880	(12.501)	0	0	0
25/03/2014	R214	07/08/2014	9.56	Call	Bond Future	4,746.7600	4.7468	5,259.4800	5.2595	10.801	0	0	0
25/03/2014	R214	07/08/2014	9.54	Call	Bond Future	4,660.4300	4.6604	5,167.9900	5.1680	10.891	0	0	0
25/03/2014	R214	07/08/2014	9.55	Call	Bond Future	4,703.5100	4.7035	5,213.6600	5.2137	10.846	0	0	0
25/03/2014	R214	06/11/2014	9.64	Call	Bond Future	5,820.4600	5.8205	6,325.3100	6.3253	8.674	0	0	0
25/03/2014	R214	06/11/2014			Bond Future	9.3101	73.7551	9.2020	74.5745	(1.161)	0.0000	0.0000	0
25/03/2014	R214	06/11/2014	9.65	Call	Bond Future	5,861.3500	5.8613	6,368.1700	6.3682	8.647	0	0	0
25/03/2014	R214	06/11/2014	9.66	Call	Bond Future	5,902.3400	5.9023	6,411.1200	6.4111	8.620	0	0	0
25/03/2014	R214	06/11/2014	9.64	Put	Bond Future	3,412.5100	3.4125	3,097.9200	3.0979	(9.219)	0	0	0
25/03/2014	R214	06/11/2014	9.66	Put	Bond Future	3,352.7200	3.3527	3,042.0600	3.0421	(9.266)	0	0	0
25/03/2014	R214	06/11/2014	9.65	Put	Bond Future	3,382.5000	3.3825	3,069.8800	3.0699	(9.242)	0	0	0
25/03/2014	R248	08/05/2014	9.04	Put	Bond Future	2,035.6100	2.0356	1,017.6600	1.0177	(50.007)	0	0	0
25/03/2014	R248	08/05/2014			Bond Future	9.2429	96.6543	9.1405	97.6723	(1.108)	0.0000	0.0000	13,515
25/03/2014	R248	08/05/2014	9.06	Put	Bond Future	1,831.5400	1.8315	813.5900	0.8136	(55.579)	0	0	0
25/03/2014	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R248	08/05/2014	9.05	Put	Bond Future	1,933.4800	1.9335	915.5300	0.9155	(52.649)	0	0	0
25/03/2014	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R248	07/08/2014			Bond Future	9.3216	97.9492	9.2161	98.9817	(1.132)	0.0000	0.0000	0
25/03/2014	R248	07/08/2014	9.65	Call	Bond Future	3,088.7200	3.0887	4,121.1900	4.1212	33.427	0	0	0
25/03/2014	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R248	07/08/2014	9.66	Call	Bond Future	3,179.9000	3.1799	4,212.3700	4.2124	32.469	0	0	0
25/03/2014	R248	07/08/2014	9.64	Call	Bond Future	2,997.3700	2.9974	4,029.8400	4.0298	34.446	0	0	0
25/03/2014	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R248	06/11/2014			Bond Future	9.3975	95.0290	9.2890	96.0755	(1.155)	0.0000	0.0000	0
25/03/2014	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
25/03/2014	R248	06/11/2014	9.72	Call	Bond Future	2,990.5800	2.9906	4,037.0500	4.0370	34.992	0	0	0
25/03/2014	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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25/03/2014	R248	06/11/2014	9.73	Call	Bond Future	3,080.5600	3.0806	4,127.0300	4.1270	33.970	0	0	0
25/03/2014	R248	06/11/2014	9.74	Call	Bond Future	3,170.3700	3.1704	4,216.8400	4.2168	33.008	0	0	0

**Total** **424313**