



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 12/03/2014 to 12/03/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/12	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/12	2025	08/05/2014			Bond Future	110.4926	110.4926	110.4899	110.4899	(0.002)	0.0000	0.0000	0
2014/03/12	2025	08/05/2014	110.99	Put	Bond Future	497.4200	0.4974	500.0600	0.5001	0.531	0	0	0
2014/03/12	2025	08/05/2014	111.00	Put	Bond Future	507.4200	0.5074	510.0600	0.5101	0.520	0	0	0
2014/03/12	2025	08/05/2014	111.01	Put	Bond Future	517.4200	0.5174	520.0600	0.5201	0.510	0	0	0
2014/03/12	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2025	07/08/2014	109.01	Call	Bond Future	2,001.4500	2.0015	1,997.7000	1.9977	(0.187)	0	0	0
2014/03/12	2025	07/08/2014			Bond Future	111.0115	111.0115	111.0077	111.0077	(0.003)	0.0000	0.0000	0
2014/03/12	2025	07/08/2014	108.99	Call	Bond Future	2,021.4500	2.0215	2,017.7000	2.0177	(0.186)	0	0	0
2014/03/12	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2025	07/08/2014	109.00	Call	Bond Future	2,011.4500	2.0115	2,007.7000	2.0077	(0.186)	0	0	0
2014/03/12	2030	08/05/2014			Bond Future	9.0406	93.5896	9.0679	93.3770	0.303	0.0000	0.0000	1,559
2014/03/12	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2030	08/05/2014	8.99	Put	Bond Future	394.9100	0.3949	607.5000	0.6075	53.833	0	0	0
2014/03/12	2030	08/05/2014	9.01	Put	Bond Future	238.4600	0.2385	451.0500	0.4510	89.151	0	0	0
2014/03/12	2030	08/05/2014	9.00	Put	Bond Future	316.6400	0.3166	529.2300	0.5292	67.139	0	0	0
2014/03/12	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2030	07/08/2014	8.99	Put	Bond Future	1,108.8500	1.1089	1,325.4400	1.3254	19.533	0	0	0
2014/03/12	2030	07/08/2014			Bond Future	9.1338	90.9604	9.1622	90.7438	0.311	0.0000	0.0000	0
2014/03/12	2030	07/08/2014	9.01	Put	Bond Future	953.5000	0.9535	1,170.0900	1.1701	22.715	0	0	0
2014/03/12	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2030	07/08/2014	9.00	Put	Bond Future	1,031.1300	1.0311	1,247.7200	1.2477	21.005	0	0	0
2014/03/12	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2030	06/11/2014			Bond Future	9.2169	92.3643	9.2463	92.1436	0.319	0.0000	0.0000	0
2014/03/12	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2030	06/11/2014	8.99	Put	Bond Future	1,728.9000	1.7289	1,949.6800	1.9497	12.770	0	0	0
2014/03/12	2030	06/11/2014	9.01	Put	Bond Future	1,574.5700	1.5746	1,795.3500	1.7953	14.022	0	0	0
2014/03/12	2030	06/11/2014	9.00	Put	Bond Future	1,651.6900	1.6517	1,872.4700	1.8725	13.367	0	0	0
2014/03/12	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2037	08/05/2014			Bond Future	9.2113	95.6479	9.2184	95.5840	0.078	0.0000	0.0000	5,914
2014/03/12	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2037	08/05/2014	9.38	Call	Bond Future	1,489.4000	1.4894	1,425.4900	1.4255	(4.291)	0	0	0
2014/03/12	2037	08/05/2014	9.39	Call	Bond Future	1,576.4600	1.5765	1,512.5500	1.5125	(4.054)	0	0	0
2014/03/12	2037	08/05/2014	9.37	Call	Bond Future	1,402.2000	1.4022	1,338.2900	1.3383	(4.558)	0	0	0
2014/03/12	2037	07/08/2014	9.06	Put	Bond Future	2,136.1700	2.1362	2,201.9200	2.2019	3.078	0	0	0
2014/03/12	2037	07/08/2014			Bond Future	9.2985	92.7985	9.3060	92.7328	0.080	0.0000	0.0000	3,280
2014/03/12	2037	07/08/2014	9.05	Put	Bond Future	2,227.4700	2.2275	2,293.2200	2.2932	2.952	0	0	0
2014/03/12	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/12	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2037	07/08/2014	9.04	Put	Bond Future	2,318.9100	2.3189	2,384.6600	2.3847	2.835	0	0	0
2014/03/12	2037	06/11/2014	9.69	Call	Bond Future	2,657.8100	2.6578	2,590.2300	2.5902	(2.543)	0	0	0
2014/03/12	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2037	06/11/2014			Bond Future	9.3761	94.1137	9.3839	94.0461	0.083	0.0000	0.0000	0
2014/03/12	2037	06/11/2014	9.70	Call	Bond Future	2,740.4300	2.7404	2,672.8500	2.6729	(2.466)	0	0	0
2014/03/12	2037	06/11/2014	9.71	Call	Bond Future	2,822.9300	2.8229	2,755.3500	2.7554	(2.394)	0	0	0
2014/03/12	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2038	08/05/2014			Bond Future	111.0035	111.0035	111.0031	111.0031	0.000	0.0000	0.0000	57
2014/03/12	2038	08/05/2014	109.00	Call	Bond Future	2,003.4700	2.0035	2,003.0700	2.0031	(0.020)	0	0	0
2014/03/12	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2038	08/05/2014	109.01	Call	Bond Future	1,993.4700	1.9935	1,993.0700	1.9931	(0.020)	0	0	0
2014/03/12	2038	08/05/2014	108.99	Call	Bond Future	2,013.4700	2.0135	2,013.0700	2.0131	(0.020)	0	0	0
2014/03/12	2038	07/08/2014			Bond Future	111.3895	111.3895	111.3881	111.3881	(0.001)	0.0000	0.0000	0
2014/03/12	2038	07/08/2014	106.00	Call	Bond Future	5,389.5400	5.3895	5,388.1300	5.3881	(0.026)	0	0	0
2014/03/12	2038	07/08/2014	106.01	Call	Bond Future	5,379.5400	5.3795	5,378.1300	5.3781	(0.026)	0	0	0
2014/03/12	2038	07/08/2014	105.99	Call	Bond Future	5,399.5400	5.3995	5,398.1300	5.3981	(0.026)	0	0	0
2014/03/12	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2046	08/05/2014			Bond Future	108.1880	108.1880	108.1884	108.1884	0.000	0.0000	0.0000	5,218
2014/03/12	2046	08/05/2014	104.35	Call	Bond Future	3,837.9600	3.8380	3,838.4400	3.8384	0.013	0	0	0
2014/03/12	2046	08/05/2014	104.36	Call	Bond Future	3,827.9600	3.8280	3,828.4400	3.8284	0.013	0	0	0
2014/03/12	2046	08/05/2014	104.34	Call	Bond Future	3,847.9600	3.8480	3,848.4400	3.8484	0.012	0	0	0
2014/03/12	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2046	07/08/2014			Bond Future	109.7948	109.7948	109.7941	109.7941	(0.001)	0.0000	0.0000	0
2014/03/12	2046	07/08/2014	104.44	Call	Bond Future	5,354.8000	5.3548	5,354.0900	5.3541	(0.013)	0	0	0
2014/03/12	2046	07/08/2014	104.45	Call	Bond Future	5,344.8000	5.3448	5,344.0900	5.3441	(0.013)	0	0	0
2014/03/12	2046	07/08/2014	104.43	Call	Bond Future	5,364.8000	5.3648	5,364.0900	5.3641	(0.013)	0	0	0
2014/03/12	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2046	06/11/2014	104.45	Call	Bond Future	5,715.4800	5.7155	5,713.8000	5.7138	(0.029)	0	0	0
2014/03/12	2046	06/11/2014			Bond Future	110.1655	110.1655	110.1638	110.1638	(0.002)	0.0000	0.0000	0
2014/03/12	2046	06/11/2014	104.43	Call	Bond Future	5,735.4800	5.7355	5,733.8000	5.7338	(0.029)	0	0	0
2014/03/12	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2046	06/11/2014	104.44	Call	Bond Future	5,725.4800	5.7255	5,723.8000	5.7238	(0.029)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/12	2050	08/05/2014	114.99	Put	Bond Future	526.4100	0.5264	525.3100	0.5253	(0.209)	0	0	0
2014/03/12	2050	08/05/2014			Bond Future	114.4636	114.4636	114.4647	114.4647	0.001	0.0000	0.0000	472
2014/03/12	2050	08/05/2014	115.01	Put	Bond Future	546.4100	0.5464	545.3100	0.5453	(0.201)	0	0	0
2014/03/12	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2050	08/05/2014	115.00	Put	Bond Future	536.4100	0.5364	535.3100	0.5353	(0.205)	0	0	0
2014/03/12	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2050	07/08/2014			Bond Future	114.7604	114.7604	114.7601	114.7601	0.000	0.0000	0.0000	0
2014/03/12	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	2050	07/08/2014	112.00	Call	Bond Future	2,760.4200	2.7604	2,760.1400	2.7601	(0.010)	0	0	0
2014/03/12	2050	07/08/2014	112.01	Call	Bond Future	2,750.4200	2.7504	2,750.1400	2.7501	(0.010)	0	0	0
2014/03/12	2050	07/08/2014	111.99	Call	Bond Future	2,770.4200	2.7704	2,770.1400	2.7701	(0.010)	0	0	0
2014/03/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	AL37	08/05/2014			Index Future	409.8370	409.8370	409.3620	409.3620	(0.116)	0.0000	0.0000	0
2014/03/12	AL37	07/08/2014			Index Future	415.8700	415.8700	415.3880	415.3880	(0.116)	0.0000	0.0000	0
2014/03/12	AL7T	08/05/2014			Index Future	480.9620	480.9620	480.1120	480.1120	(0.177)	0.0000	0.0000	1
2014/03/12	AL7T	07/08/2014			Index Future	488.0420	488.0420	487.1790	487.1790	(0.177)	0.0000	0.0000	0
2014/03/12	ALBI	08/05/2014			Index Future	438.0310	438.0310	437.4490	437.4490	(0.133)	0.0000	0.0000	704
2014/03/12	ALBI	07/08/2014			Index Future	444.4780	444.4780	443.8870	443.8870	(0.133)	0.0000	0.0000	0
2014/03/12	ALBI	06/11/2014			Index Future	451.3280	451.3280	450.7270	450.7270	(0.133)	0.0000	0.0000	0
2014/03/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C050	31/12/2050			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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/03/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/12	EL28	08/05/2014	114.01	Call	Bond Future	1,592.7100	1.5927	1,592.5800	1.5926	(0.008)	0	0	0
2014/03/12	EL28	08/05/2014			Bond Future	115.6027	115.6027	115.6026	115.6026	0.000	0.0000	0.0000	0
2014/03/12	EL28	08/05/2014	113.99	Call	Bond Future	1,612.7100	1.6127	1,612.5800	1.6126	(0.008)	0	0	0
2014/03/12	EL28	08/05/2014	114.00	Call	Bond Future	1,602.7100	1.6027	1,602.5800	1.6026	(0.008)	0	0	0
2014/03/12	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	EL28	07/08/2014	114.00	Call	Bond Future	3,319.8500	3.3199	3,318.5000	3.3185	(0.041)	0	0	0
2014/03/12	EL28	07/08/2014			Bond Future	117.3199	117.3199	117.3185	117.3185	(0.001)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/12	EL28	07/08/2014	114.01	Call	Bond Future	3,309.8500	3.3099	3,308.5000	3.3085	(0.041)	0	0	0
2014/03/12	EL28	07/08/2014	113.99	Call	Bond Future	3,329.8500	3.3299	3,328.5000	3.3285	(0.041)	0	0	0
2014/03/12	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	ES33	08/05/2014	9.55	Put	Bond Future	2,008.3200	2.0083	2,055.8700	2.0559	2.368	0	0	0
2014/03/12	ES33	08/05/2014			Bond Future	9.8221	81.2426	9.8286	81.1951	0.067	0.0000	0.0000	6,292
2014/03/12	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	ES33	08/05/2014	9.54	Put	Bond Future	2,083.6100	2.0836	2,131.1600	2.1312	2.282	0	0	0
2014/03/12	ES33	08/05/2014	9.56	Put	Bond Future	1,933.1300	1.9331	1,980.6800	1.9807	2.460	0	0	0
2014/03/12	ES33	07/08/2014			Bond Future	9.9271	82.3307	9.9340	82.2817	0.069	0.0000	0.0000	0
2014/03/12	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	ES33	07/08/2014	10.14	Call	Bond Future	1,492.7300	1.4927	1,443.7300	1.4437	(3.283)	0	0	0
2014/03/12	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	ES33	07/08/2014	10.15	Call	Bond Future	1,561.7700	1.5618	1,512.7700	1.5128	(3.137)	0	0	0
2014/03/12	ES33	07/08/2014	10.16	Call	Bond Future	1,630.7200	1.6307	1,581.7200	1.5817	(3.005)	0	0	0
2014/03/12	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	ES33	06/11/2014			Bond Future	10.0303	79.8170	10.0375	79.7665	0.072	0.0000	0.0000	0
2014/03/12	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	ES33	06/11/2014	10.29	Call	Bond Future	1,784.8100	1.7848	1,734.3400	1.7343	(2.828)	0	0	0
2014/03/12	ES33	06/11/2014	10.30	Call	Bond Future	1,852.2700	1.8523	1,801.8000	1.8018	(2.725)	0	0	0
2014/03/12	ES33	06/11/2014	10.31	Call	Bond Future	1,919.6300	1.9196	1,869.1600	1.8692	(2.629)	0	0	0
2014/03/12	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	GOVI	08/05/2014			GOVI	437.0130	437.0130	436.3970	436.3970	(0.141)	0.0000	0.0000	307
2014/03/12	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	GOVI	08/05/2014	441.99	Put	GOVI	49,770.0000	4.9770	55,930.0000	5.5930	12.377	0	0	0
2014/03/12	GOVI	08/05/2014	442.01	Put	GOVI	49,970.0000	4.9970	56,130.0000	5.6130	12.327	0	0	0
2014/03/12	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	GOVI	08/05/2014	442.00	Put	GOVI	49,870.0000	4.9870	56,030.0000	5.6030	12.352	0	0	0
2014/03/12	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	GOVI	07/08/2014			GOVI	443.4450	443.4450	442.8210	442.8210	(0.141)	0.0000	0.0000	175
2014/03/12	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	GOVI	07/08/2014	459.99	Put	GOVI	165,450.0000	16.5450	171,690.0000	17.1690	3.772	0	0	0
2014/03/12	GOVI	07/08/2014	460.01	Put	GOVI	165,650.0000	16.5650	171,890.0000	17.1890	3.767	0	0	0
2014/03/12	GOVI	07/08/2014	460.00	Put	GOVI	165,550.0000	16.5550	171,790.0000	17.1790	3.769	0	0	0
2014/03/12	GOVI	06/11/2014	449.01	Call	GOVI	12,690.0000	1.2690	6,340.0000	0.6340	(50.039)	0	0	0
2014/03/12	GOVI	06/11/2014			GOVI	450.2790	450.2790	449.6440	449.6440	(0.141)	0.0000	0.0000	0
2014/03/12	GOVI	06/11/2014	448.99	Call	GOVI	12,890.0000	1.2890	6,540.0000	0.6540	(49.263)	0	0	0
2014/03/12	GOVI	06/11/2014	449.00	Call	GOVI	12,790.0000	1.2790	6,440.0000	0.6440	(49.648)	0	0	0
2014/03/12	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/12	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/03/12	IGOV	08/05/2014			Index Future	201.8230	201.8230	201.8210	201.8210	(0.001)	0.0000	0.0000	1,266
2014/03/12	IGOV	07/08/2014			Index Future	204.8180	204.8180	204.8160	204.8160	(0.001)	0.0000	0.0000	90
2014/03/12	IGOV	06/11/2014			Index Future	207.9990	207.9990	207.9960	207.9960	(0.001)	0.0000	0.0000	0
2014/03/12	ILBI	08/05/2014			Index Future	546.6650	546.6650	546.6560	546.6560	(0.002)	0.0000	0.0000	0
2014/03/12	ILBI	07/08/2014			Index Future	554.5670	554.5670	554.5560	554.5560	(0.002)	0.0000	0.0000	210
2014/03/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/03/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/03/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/03/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/03/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/03/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/03/12	JBAF	19/03/2014			Jibar Tradeable Future	5.7600	94.2400	5.7600	94.2400	0.000	0.0000	0.0000	3,000
2014/03/12	JBAF	16/04/2014			Jibar Tradeable Future	5.9600	94.0400	5.9700	94.0300	0.168	0.0000	0.0000	0
2014/03/12	JBAF	21/05/2014			Jibar Tradeable Future	6.0600	93.9400	6.0700	93.9300	0.165	0.0000	0.0000	2,000
2014/03/12	JBAF	18/06/2014			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	2,000
2014/03/12	JBAF	16/07/2014			Jibar Tradeable Future	6.4400	93.5600	6.4300	93.5700	(0.155)	0.0000	0.0000	1,000
2014/03/12	JBAF	20/08/2014			Jibar Tradeable Future	6.6400	93.3600	6.6500	93.3500	0.151	0.0000	0.0000	600
2014/03/12	JBAF	17/09/2014			Jibar Tradeable Future	6.7400	93.2600	6.7500	93.2500	0.148	0.0000	0.0000	1,000
2014/03/12	JBAF	17/12/2014			Jibar Tradeable Future	7.2800	92.7200	7.2600	92.7400	(0.275)	0.0000	0.0000	0
2014/03/12	JBAF	18/03/2015			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	2,850
2014/03/12	JBAF	17/06/2015			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	5,400
2014/03/12	JBAF	16/09/2015			Jibar Tradeable Future	7.9700	92.0300	7.9600	92.0400	(0.125)	0.0000	0.0000	0
2014/03/12	JBAF	15/12/2015			Jibar Tradeable Future	8.1100	91.8900	8.1200	91.8800	0.123	0.0000	0.0000	0
2014/03/12	R023	08/05/2014			Bond Future	8.4860	97.0401	8.5133	96.8785	0.321	0.0000	0.0000	12,886
2014/03/12	R023	08/05/2014	7.60	Call	Bond Future	169.6300	0.1696	149.7200	0.1497	(11.737)	0	0	0
2014/03/12	R023	08/05/2014	7.61	Call	Bond Future	175.4300	0.1754	154.9900	0.1550	(11.651)	0	0	0
2014/03/12	R023	08/05/2014	7.59	Put	Bond Future	5,678.4800	5.6785	5,820.7100	5.8207	2.505	0	0	0
2014/03/12	R023	08/05/2014	7.61	Put	Bond Future	5,562.5400	5.5625	5,703.7000	5.7037	2.538	0	0	0
2014/03/12	R023	08/05/2014	7.60	Put	Bond Future	5,620.4400	5.6204	5,762.1300	5.7621	2.521	0	0	0
2014/03/12	R023	08/05/2014	7.59	Call	Bond Future	163.9200	0.1639	144.5500	0.1446	(11.817)	0	0	0
2014/03/12	R023	07/08/2014	8.51	Call	Bond Future	2,483.9200	2.4839	2,395.2400	2.3952	(3.570)	0	0	0
2014/03/12	R023	07/08/2014			Bond Future	8.5870	98.3569	8.6155	98.1919	0.333	0.0000	0.0000	0
2014/03/12	R023	07/08/2014	8.49	Call	Bond Future	2,429.2200	2.4292	2,341.6900	2.3417	(3.603)	0	0	0
2014/03/12	R023	07/08/2014	8.50	Call	Bond Future	2,456.4800	2.4565	2,368.3700	2.3684	(3.587)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/12	R023	07/08/2014	8.49	Put	Bond Future	2,992.4500	2.9925	3,069.9800	3.0700	2.591	0	0	0
2014/03/12	R023	07/08/2014	8.51	Put	Bond Future	2,930.6500	2.9306	3,007.0300	3.0070	2.606	0	0	0
2014/03/12	R023	07/08/2014	8.50	Put	Bond Future	2,961.4400	2.9614	3,038.3900	3.0384	2.598	0	0	0
2014/03/12	R023	06/11/2014			Bond Future	8.6859	95.9537	8.7158	95.7853	0.345	0.0000	0.0000	0
2014/03/12	R023	06/11/2014	8.59	Put	Bond Future	3,775.9700	3.7760	3,854.6600	3.8547	2.084	0	0	0
2014/03/12	R023	06/11/2014	8.61	Put	Bond Future	3,717.2100	3.7172	3,795.0200	3.7950	2.093	0	0	0
2014/03/12	R023	06/11/2014	8.59	Call	Bond Future	3,233.8600	3.2339	3,144.1100	3.1441	(2.775)	0	0	0
2014/03/12	R023	06/11/2014	8.60	Put	Bond Future	3,746.5100	3.7465	3,824.7600	3.8248	2.089	0	0	0
2014/03/12	R023	06/11/2014	8.60	Call	Bond Future	3,261.1100	3.2611	3,170.9200	3.1709	(2.766)	0	0	0
2014/03/12	R023	06/11/2014	8.61	Call	Bond Future	3,288.4800	3.2885	3,197.8500	3.1979	(2.756)	0	0	0
2014/03/12	R157	08/05/2014	5.20	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2014/03/12	R157	08/05/2014			Bond Future	7.2103	110.0356	7.2237	110.0178	0.186	0.0000	0.0000	25,346
2014/03/12	R157	08/05/2014	5.21	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2014/03/12	R157	08/05/2014	5.19	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2014/03/12	R157	08/05/2014	5.20	Put	Bond Future	2,718.2600	2.7183	2,736.0200	2.7360	0.653	0	0	0
2014/03/12	R157	08/05/2014	5.19	Put	Bond Future	2,732.0200	2.7320	2,749.7800	2.7498	0.650	0	0	0
2014/03/12	R157	08/05/2014	5.21	Put	Bond Future	2,704.5000	2.7045	2,722.2600	2.7223	0.657	0	0	0
2014/03/12	R157	07/08/2014	6.76	Put	Bond Future	955.2100	0.9552	960.3200	0.9603	0.535	0	0	0
2014/03/12	R157	07/08/2014			Bond Future	7.5094	111.6562	7.5271	111.6372	0.235	0.0000	0.0000	13,000
2014/03/12	R157	07/08/2014	6.75	Put	Bond Future	963.4800	0.9635	968.9400	0.9689	0.567	0	0	0
2014/03/12	R157	07/08/2014	6.74	Call	Bond Future	136.3000	0.1363	122.6200	0.1226	(10.037)	0	0	0
2014/03/12	R157	07/08/2014	6.75	Call	Bond Future	138.7000	0.1387	125.0900	0.1251	(9.813)	0	0	0
2014/03/12	R157	07/08/2014	6.76	Call	Bond Future	141.3500	0.1413	127.3900	0.1274	(9.876)	0	0	0
2014/03/12	R157	07/08/2014	6.74	Put	Bond Future	972.0000	0.9720	977.3900	0.9774	0.555	0	0	0
2014/03/12	R157	06/11/2014	6.19	Put	Bond Future	1,516.1000	1.5161	1,521.4600	1.5215	0.354	0	0	0
2014/03/12	R157	06/11/2014			Bond Future	7.9154	106.5643	7.9399	106.5440	0.309	0.0000	0.0000	0
2014/03/12	R157	06/11/2014	6.21	Put	Bond Future	1,500.9900	1.5010	1,506.0600	1.5061	0.338	0	0	0
2014/03/12	R157	06/11/2014	6.20	Put	Bond Future	1,508.5400	1.5085	1,513.7500	1.5138	0.345	0	0	0
2014/03/12	R157	06/11/2014	6.21	Call	Bond Future	66.3400	0.0663	51.0400	0.0510	(23.063)	0	0	0
2014/03/12	R157	06/11/2014	6.19	Call	Bond Future	64.4400	0.0644	49.4300	0.0494	(23.293)	0	0	0
2014/03/12	R157	06/11/2014	6.20	Call	Bond Future	65.3900	0.0654	50.2300	0.0502	(23.184)	0	0	0
2014/03/12	R186	08/05/2014	8.75	Put	Bond Future	1,731.0800	1.7311	1,832.9000	1.8329	5.882	0	0	0
2014/03/12	R186	08/05/2014	7.50	Put	Bond Future	9,942.1200	9.9421	10,192.8400	10.1928	2.522	0	0	0
2014/03/12	R186	08/05/2014	8.25	Put	Bond Future	4,131.9100	4.1319	4,303.7000	4.3037	4.158	0	0	0
2014/03/12	R186	08/05/2014	8.40	Call	Bond Future	1,483.3500	1.4834	1,359.4400	1.3594	(8.353)	0	0	1,000
2014/03/12	R186	08/05/2014			Bond Future	8.6116	118.4599	8.6441	118.1888	0.378	0.0000	0.0000	51,659
2014/03/12	R186	08/05/2014	7.09	Put	Bond Future	13,781.9300	13.7819	14,048.3400	14.0483	1.933	0	0	0
2014/03/12	R186	08/05/2014	9.75	Put	Bond Future	141.6900	0.1417	146.3700	0.1464	3.303	0	0	6,000
2014/03/12	R186	08/05/2014	9.10	Call	Bond Future	4,790.6200	4.7906	4,575.0600	4.5751	(4.500)	0	0	0
2014/03/12	R186	08/05/2014	9.25	Put	Bond Future	563.5300	0.5635	604.3300	0.6043	7.240	0	0	10,000
2014/03/12	R186	08/05/2014	8.80	Put	Bond Future	1,565.3600	1.5654	1,659.6900	1.6597	6.026	0	0	900
2014/03/12	R186	08/05/2014	7.10	Call	Bond Future	19.1900	0.0192	14.2600	0.0143	(25.690)	0	0	0
2014/03/12	R186	08/05/2014	9.00	Put	Bond Future	1,019.5400	1.0195	1,086.7400	1.0867	6.591	0	0	400
2014/03/12	R186	08/05/2014	7.11	Call	Bond Future	20.1000	0.0201	14.9600	0.0150	(25.572)	0	0	0
2014/03/12	R186	08/05/2014	9.75	Call	Bond Future	9,121.8900	9.1219	8,855.4200	8.8554	(2.921)	0	0	0
2014/03/12	R186	08/05/2014	8.50	Call	Bond Future	1,825.6300	1.8256	1,685.0800	1.6851	(7.699)	0	0	900

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/12	R186	08/05/2014	7.09	Call	Bond Future	18.3200	0.0183	13.5800	0.0136	(25.873)	0	0	0
2014/03/12	R186	08/05/2014	9.10	Put	Bond Future	810.5100	0.8105	866.1000	0.8661	6.859	0	0	1,500
2014/03/12	R186	08/05/2014	9.25	Call	Bond Future	5,726.8700	5.7269	5,496.5200	5.4965	(4.022)	0	0	0
2014/03/12	R186	08/05/2014	8.80	Call	Bond Future	3,124.1700	3.1242	2,947.3500	2.9474	(5.660)	0	0	0
2014/03/12	R186	08/05/2014	8.25	Call	Bond Future	1,054.2000	1.0542	954.8400	0.9548	(9.425)	0	0	10,000
2014/03/12	R186	08/05/2014	7.11	Put	Bond Future	13,588.3400	13.5883	13,854.3500	13.8543	1.958	0	0	0
2014/03/12	R186	08/05/2014	8.50	Put	Bond Future	2,763.4100	2.7634	2,894.0100	2.8940	4.726	0	0	1,933
2014/03/12	R186	08/05/2014	8.75	Call	Bond Future	2,879.0900	2.8791	2,709.7600	2.7098	(5.881)	0	0	6,000
2014/03/12	R186	08/05/2014	7.50	Call	Bond Future	103.3300	0.1033	82.9000	0.0829	(19.772)	0	0	1,933
2014/03/12	R186	08/05/2014	8.40	Put	Bond Future	3,270.5100	3.2705	3,417.7500	3.4177	4.502	0	0	0
2014/03/12	R186	08/05/2014	7.10	Put	Bond Future	13,685.0600	13.6851	13,951.2800	13.9513	1.945	0	0	0
2014/03/12	R186	08/05/2014	9.00	Call	Bond Future	4,200.7600	4.2008	3,996.8100	3.9968	(4.855)	0	0	0
2014/03/12	R186	07/08/2014	8.31	Call	Bond Future	2,363.4500	2.3634	2,135.6100	2.1356	(9.640)	0	0	0
2014/03/12	R186	07/08/2014			Bond Future	8.7030	114.9113	8.7369	114.6350	0.389	0.0000	0.0000	0
2014/03/12	R186	07/08/2014	8.92	Put	Bond Future	2,952.1300	2.9521	2,936.6600	2.9367	(0.524)	0	0	840
2014/03/12	R186	07/08/2014	8.29	Call	Bond Future	2,302.2700	2.3023	2,077.1100	2.0771	(9.780)	0	0	0
2014/03/12	R186	07/08/2014	8.30	Call	Bond Future	2,332.7300	2.3327	2,106.2300	2.1062	(9.710)	0	0	0
2014/03/12	R186	07/08/2014	8.29	Put	Bond Future	5,749.9100	5.7499	5,801.0600	5.8011	0.890	0	0	0
2014/03/12	R186	07/08/2014	8.31	Put	Bond Future	5,640.8100	5.6408	5,689.2800	5.6893	0.859	0	0	0
2014/03/12	R186	07/08/2014	8.92	Call	Bond Future	4,706.4100	4.7064	4,414.6300	4.4146	(6.200)	0	0	0
2014/03/12	R186	07/08/2014	8.30	Put	Bond Future	5,695.1900	5.6952	5,745.0000	5.7450	0.875	0	0	0
2014/03/12	R186	06/11/2014	8.15	Put	Bond Future	7,958.4900	7.9585	8,052.2200	8.0522	1.178	0	0	0
2014/03/12	R186	06/11/2014	8.14	Call	Bond Future	2,655.6900	2.6557	2,468.8400	2.4688	(7.036)	0	0	0
2014/03/12	R186	06/11/2014			Bond Future	8.7885	116.6843	8.8238	116.4028	0.401	0.0000	0.0000	0
2014/03/12	R186	06/11/2014	9.17	Call	Bond Future	6,504.9000	6.5049	6,239.2700	6.2393	(4.084)	0	0	0
2014/03/12	R186	06/11/2014	8.15	Call	Bond Future	2,683.8200	2.6838	2,495.9900	2.4960	(6.999)	0	0	0
2014/03/12	R186	06/11/2014	8.16	Call	Bond Future	2,711.7900	2.7118	2,523.3300	2.5233	(6.950)	0	0	0
2014/03/12	R186	06/11/2014	9.17	Put	Bond Future	3,509.3200	3.5093	3,525.2500	3.5252	0.454	0	0	2,010
2014/03/12	R186	06/11/2014	8.14	Put	Bond Future	8,015.6700	8.0157	8,110.3800	8.1104	1.182	0	0	0
2014/03/12	R186	06/11/2014	8.16	Put	Bond Future	7,901.2400	7.9012	7,994.3400	7.9943	1.178	0	0	0
2014/03/12	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R197	08/05/2014			Bond Future	275.1042	275.1042	275.0971	275.0971	(0.003)	0.0000	0.0000	1,912
2014/03/12	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R197	08/05/2014	250.01	Call	Bond Future	25,094.2000	25.0942	25,087.0600	25.0871	(0.028)	0	0	0
2014/03/12	R197	08/05/2014	249.99	Call	Bond Future	25,114.2000	25.1142	25,107.0600	25.1071	(0.028)	0	0	0
2014/03/12	R197	08/05/2014	250.00	Call	Bond Future	25,104.2000	25.1042	25,097.0600	25.0971	(0.028)	0	0	0
2014/03/12	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R197	07/08/2014			Bond Future	273.3869	273.3869	273.3771	273.3771	(0.004)	0.0000	0.0000	0
2014/03/12	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R197	07/08/2014	270.00	Call	Bond Future	3,386.9400	3.3869	3,377.0500	3.3770	(0.292)	0	0	0
2014/03/12	R197	07/08/2014	270.01	Call	Bond Future	3,376.9400	3.3769	3,367.0500	3.3670	(0.293)	0	0	0
2014/03/12	R197	07/08/2014	269.99	Call	Bond Future	3,396.9400	3.3969	3,387.0500	3.3870	(0.291)	0	0	0
2014/03/12	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R201	08/05/2014			Bond Future	6.8010	104.5655	6.8198	104.5543	0.276	0.0000	0.0000	0
2014/03/12	R201	08/05/2014	4.75	Call	Bond Future	0.2000	0.0002	0.1700	0.0002	(15.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/12	R201	08/05/2014	4.76	Call	Bond Future	0.2100	0.0002	0.1800	0.0002	(14.286)	0	0	0
2014/03/12	R201	08/05/2014	4.74	Call	Bond Future	0.1900	0.0002	0.1600	0.0002	(15.789)	0	0	0
2014/03/12	R201	08/05/2014	4.76	Put	Bond Future	1,223.8000	1.2238	1,234.9000	1.2349	0.907	0	0	0
2014/03/12	R201	08/05/2014	4.75	Put	Bond Future	1,229.8500	1.2298	1,240.9500	1.2409	0.903	0	0	0
2014/03/12	R201	08/05/2014	4.74	Put	Bond Future	1,235.9000	1.2359	1,247.0000	1.2470	0.898	0	0	0
2014/03/12	R201	07/08/2014	5.31	Put	Bond Future	771.8600	0.7719	782.0700	0.7821	1.323	0	0	0
2014/03/12	R201	07/08/2014			Bond Future	7.3444	101.6944	7.3789	101.6822	0.470	0.0000	0.0000	0
2014/03/12	R201	07/08/2014	5.30	Put	Bond Future	774.9900	0.7750	785.2100	0.7852	1.319	0	0	0
2014/03/12	R201	07/08/2014	5.31	Call	Bond Future	43.2300	0.0432	41.1700	0.0412	(4.765)	0	0	0
2014/03/12	R201	07/08/2014	5.29	Call	Bond Future	42.2900	0.0423	40.2600	0.0403	(4.800)	0	0	0
2014/03/12	R201	07/08/2014	5.30	Call	Bond Future	42.7600	0.0428	40.7100	0.0407	(4.794)	0	0	0
2014/03/12	R201	07/08/2014	5.29	Put	Bond Future	778.1300	0.7781	788.3700	0.7884	1.316	0	0	0
2014/03/12	R202	08/05/2014	215.00	Call	Bond Future	3,957.2000	3.9572	3,231.0500	3.2311	(18.350)	0	0	0
2014/03/12	R202	08/05/2014			Bond Future	214.1535	214.1535	214.1513	214.1513	(0.001)	0.0000	0.0000	44,663
2014/03/12	R202	08/05/2014	215.01	Call	Bond Future	3,952.6100	3.9526	3,226.5100	3.2265	(18.370)	0	0	0
2014/03/12	R202	08/05/2014	214.99	Put	Bond Future	4,798.2800	4.7983	4,074.2800	4.0743	(15.089)	0	0	0
2014/03/12	R202	08/05/2014	215.01	Put	Bond Future	4,809.1000	4.8091	4,085.1900	4.0852	(15.053)	0	0	0
2014/03/12	R202	08/05/2014	214.99	Call	Bond Future	3,961.7900	3.9618	3,235.6000	3.2356	(18.330)	0	0	0
2014/03/12	R202	08/05/2014	215.00	Put	Bond Future	4,803.6900	4.8037	4,079.7300	4.0797	(15.071)	0	0	0
2014/03/12	R202	07/08/2014	208.00	Put	Bond Future	4,106.1700	4.1062	3,122.1500	3.1221	(23.964)	0	0	0
2014/03/12	R202	07/08/2014	207.99	Call	Bond Future	10,364.1700	10.3642	9,376.0700	9.3761	(9.534)	0	0	0
2014/03/12	R202	07/08/2014			Bond Future	214.2517	214.2517	214.2474	214.2474	(0.002)	0.0000	0.0000	0
2014/03/12	R202	07/08/2014	207.99	Put	Bond Future	4,102.4600	4.1025	3,118.7100	3.1187	(23.980)	0	0	0
2014/03/12	R202	07/08/2014	208.01	Put	Bond Future	4,109.8900	4.1099	3,125.5800	3.1256	(23.950)	0	0	0
2014/03/12	R202	07/08/2014	208.00	Call	Bond Future	10,357.8800	10.3579	9,369.5100	9.3695	(9.542)	0	0	0
2014/03/12	R202	07/08/2014	208.01	Call	Bond Future	10,351.6000	10.3516	9,362.9400	9.3629	(9.551)	0	0	0
2014/03/12	R203	08/05/2014	5.74	Call	Bond Future	0.4100	0.0004	0.2200	0.0002	(46.341)	0	0	0
2014/03/12	R203	08/05/2014	5.76	Call	Bond Future	0.4600	0.0005	0.2500	0.0003	(45.652)	0	0	0
2014/03/12	R203	08/05/2014	6.84	Call	Bond Future	62.2100	0.0622	47.7400	0.0477	(23.260)	0	0	29
2014/03/12	R203	08/05/2014	7.40	Put	Bond Future	1,457.4100	1.4574	1,533.4500	1.5334	5.217	0	0	0
2014/03/12	R203	08/05/2014			Bond Future	7.7820	102.6591	7.8237	102.5373	0.536	0.0000	0.0000	16,949
2014/03/12	R203	08/05/2014	5.76	Put	Bond Future	6,119.1400	6.1191	6,240.6800	6.2407	1.986	0	0	0
2014/03/12	R203	08/05/2014	6.84	Put	Bond Future	2,857.7900	2.8578	2,965.0700	2.9651	3.754	0	0	0
2014/03/12	R203	08/05/2014	5.75	Put	Bond Future	6,150.4900	6.1505	6,272.0400	6.2720	1.976	0	0	0
2014/03/12	R203	08/05/2014	5.74	Put	Bond Future	6,181.8500	6.1818	6,303.4100	6.3034	1.966	0	0	0
2014/03/12	R203	08/05/2014	7.40	Call	Bond Future	335.0600	0.3351	289.3500	0.2893	(13.642)	0	0	16
2014/03/12	R203	08/05/2014	5.75	Call	Bond Future	0.4300	0.0004	0.2300	0.0002	(46.512)	0	0	0
2014/03/12	R203	07/08/2014	7.30	Call	Bond Future	500.4200	0.5004	445.9800	0.4460	(10.879)	0	0	0
2014/03/12	R203	07/08/2014			Bond Future	7.9455	104.1711	7.9915	104.0466	0.579	0.0000	0.0000	0
2014/03/12	R203	07/08/2014	7.31	Call	Bond Future	508.1700	0.5082	453.2100	0.4532	(10.815)	0	0	0
2014/03/12	R203	07/08/2014	6.84	Put	Bond Future	3,280.7300	3.2807	3,372.7600	3.3728	2.805	0	0	0
2014/03/12	R203	07/08/2014	7.29	Put	Bond Future	2,288.9000	2.2889	2,359.4600	2.3595	3.083	0	0	0
2014/03/12	R203	07/08/2014	7.31	Put	Bond Future	2,248.9400	2.2489	2,318.4700	2.3185	3.092	0	0	0
2014/03/12	R203	07/08/2014	7.29	Call	Bond Future	492.7500	0.4927	438.8200	0.4388	(10.945)	0	0	0
2014/03/12	R203	07/08/2014	7.30	Put	Bond Future	2,268.8700	2.2689	2,338.9200	2.3389	3.087	0	0	0
2014/03/12	R203	07/08/2014	6.84	Call	Bond Future	228.6300	0.2286	196.1700	0.1962	(14.198)	0	0	46

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/12	R203	06/11/2014	6.86	Call	Bond Future	413.1700	0.4132	331.0400	0.3310	(19.878)	0	0	0
2014/03/12	R203	06/11/2014			Bond Future	8.1169	101.6134	8.1678	101.4860	0.628	0.0000	0.0000	0
2014/03/12	R203	06/11/2014	6.98	Call	Bond Future	476.6300	0.4766	387.2800	0.3873	(18.746)	0	0	14
2014/03/12	R203	06/11/2014	6.84	Call	Bond Future	403.2600	0.4033	322.3200	0.3223	(20.071)	0	0	45
2014/03/12	R203	06/11/2014	6.85	Call	Bond Future	408.1900	0.4082	326.6500	0.3266	(19.976)	0	0	0
2014/03/12	R203	06/11/2014	6.98	Put	Bond Future	3,370.9400	3.3709	3,408.9200	3.4089	1.127	0	0	0
2014/03/12	R203	06/11/2014	6.84	Put	Bond Future	3,661.1500	3.6612	3,707.5400	3.7075	1.267	0	0	0
2014/03/12	R203	06/11/2014	6.86	Put	Bond Future	3,619.0200	3.6190	3,664.2200	3.6642	1.249	0	0	0
2014/03/12	R203	06/11/2014	6.85	Put	Bond Future	3,640.0600	3.6401	3,685.8500	3.6858	1.258	0	0	0
2014/03/12	R204	08/05/2014			Bond Future	8.0105	103.0898	8.0316	103.0100	0.263	8.0260	8.0260	31,206
2014/03/12	R204	08/05/2014	6.05	Call	Bond Future	1.1200	0.0011	0.6700	0.0007	(40.179)	0	0	0
2014/03/12	R204	08/05/2014	6.06	Call	Bond Future	1.1800	0.0012	0.7100	0.0007	(39.831)	0	0	0
2014/03/12	R204	08/05/2014	6.04	Call	Bond Future	1.0600	0.0011	0.6300	0.0006	(40.566)	0	0	0
2014/03/12	R204	08/05/2014	6.05	Put	Bond Future	7,783.6100	7.7836	7,863.0000	7.8630	1.020	0	0	0
2014/03/12	R204	08/05/2014	6.04	Put	Bond Future	7,825.1000	7.8251	7,904.5100	7.9045	1.015	0	0	0
2014/03/12	R204	08/05/2014	6.06	Put	Bond Future	7,742.1300	7.7421	7,821.5000	7.8215	1.025	0	0	0
2014/03/12	R204	07/08/2014			Bond Future	8.1512	100.5752	8.1740	100.4932	0.280	8.1390	8.1390	200
2014/03/12	R204	07/08/2014	7.44	Put	Bond Future	3,242.1100	3.2421	3,251.0600	3.2511	0.276	0	0	0
2014/03/12	R204	07/08/2014	7.46	Put	Bond Future	3,187.8900	3.1879	3,195.7100	3.1957	0.245	0	0	0
2014/03/12	R204	07/08/2014	7.45	Put	Bond Future	3,214.9400	3.2149	3,223.3300	3.2233	0.261	0	0	0
2014/03/12	R204	07/08/2014	7.78	Call	Bond Future	1,044.2400	1.0442	953.1400	0.9531	(8.724)	0	0	0
2014/03/12	R204	07/08/2014	7.46	Call	Bond Future	663.2800	0.6633	589.0900	0.5891	(11.185)	0	0	0
2014/03/12	R204	07/08/2014	7.44	Call	Bond Future	643.2900	0.6433	570.2300	0.5702	(11.357)	0	0	0
2014/03/12	R204	07/08/2014	7.78	Put	Bond Future	2,390.3500	2.3903	2,381.2600	2.3813	(0.380)	0	0	530
2014/03/12	R204	07/08/2014	7.45	Call	Bond Future	653.2300	0.6532	579.6100	0.5796	(11.270)	0	0	0
2014/03/12	R204	06/11/2014	7.99	Put	Bond Future	2,614.2000	2.6142	2,577.2700	2.5773	(1.413)	0	0	1,270
2014/03/12	R204	06/11/2014			Bond Future	8.2877	102.1268	8.3124	102.0427	0.299	0.0000	0.0000	0
2014/03/12	R204	06/11/2014	6.99	Put	Bond Future	5,083.9500	5.0839	5,082.5500	5.0825	(0.028)	0	0	0
2014/03/12	R204	06/11/2014	7.01	Put	Bond Future	5,025.3800	5.0254	5,022.8100	5.0228	(0.051)	0	0	0
2014/03/12	R204	06/11/2014	6.99	Call	Bond Future	542.7000	0.5427	457.1200	0.4571	(15.769)	0	0	0
2014/03/12	R204	06/11/2014	7.00	Put	Bond Future	5,054.6300	5.0546	5,052.6500	5.0526	(0.039)	0	0	0
2014/03/12	R204	06/11/2014	7.99	Call	Bond Future	1,594.3400	1.5943	1,473.2300	1.4732	(7.596)	0	0	0
2014/03/12	R204	06/11/2014	7.00	Call	Bond Future	549.3300	0.5493	463.1700	0.4632	(15.685)	0	0	0
2014/03/12	R204	06/11/2014	7.01	Call	Bond Future	556.0300	0.5560	469.2800	0.4693	(15.602)	0	0	0
2014/03/12	R207	08/05/2014	6.19	Put	Bond Future	9,645.9500	9.6460	9,759.6000	9.7596	1.178	0	0	0
2014/03/12	R207	08/05/2014	6.21	Put	Bond Future	9,548.7200	9.5487	9,662.3400	9.6623	1.190	0	0	0
2014/03/12	R207	08/05/2014			Bond Future	8.2902	97.7128	8.3166	97.5988	0.318	0.0000	0.0000	19,048
2014/03/12	R207	08/05/2014	6.20	Put	Bond Future	9,597.3200	9.5973	9,710.9600	9.7110	1.184	0	0	0
2014/03/12	R207	08/05/2014	6.20	Call	Bond Future	0.6100	0.0006	0.3200	0.0003	(47.541)	0	0	0
2014/03/12	R207	08/05/2014	6.21	Call	Bond Future	0.6500	0.0007	0.3400	0.0003	(47.692)	0	0	0
2014/03/12	R207	08/05/2014	6.19	Call	Bond Future	0.5800	0.0006	0.3000	0.0003	(48.276)	0	0	0
2014/03/12	R207	07/08/2014	7.69	Call	Bond Future	755.2700	0.7553	653.2700	0.6533	(13.505)	0	0	0
2014/03/12	R207	07/08/2014	7.70	Put	Bond Future	3,833.7400	3.8337	3,847.4300	3.8474	0.357	0	0	0
2014/03/12	R207	07/08/2014			Bond Future	8.4247	95.5108	8.4528	95.3943	0.333	0.0000	0.0000	0
2014/03/12	R207	07/08/2014	7.70	Call	Bond Future	766.5900	0.7666	663.8100	0.6638	(13.407)	0	0	0
2014/03/12	R207	07/08/2014	7.71	Call	Bond Future	778.0300	0.7780	674.4800	0.6745	(13.309)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/12	R207	07/08/2014	7.69	Put	Bond Future	3,865.5800	3.8656	3,880.0500	3.8800	0.374	0	0	0
2014/03/12	R207	07/08/2014	7.71	Put	Bond Future	3,802.0400	3.8020	3,814.9600	3.8150	0.340	0	0	0
2014/03/12	R207	06/11/2014	7.36	Put	Bond Future	5,635.6600	5.6357	5,645.2500	5.6452	0.170	0	0	0
2014/03/12	R207	06/11/2014			Bond Future	8.5487	96.9846	8.5787	96.8654	0.351	0.0000	0.0000	0
2014/03/12	R207	06/11/2014	7.35	Put	Bond Future	5,669.3000	5.6693	5,679.5800	5.6796	0.181	0	0	0
2014/03/12	R207	06/11/2014	7.36	Call	Bond Future	757.3000	0.7573	647.7100	0.6477	(14.471)	0	0	0
2014/03/12	R207	06/11/2014	7.34	Call	Bond Future	740.0100	0.7400	631.8000	0.6318	(14.623)	0	0	0
2014/03/12	R207	06/11/2014	7.35	Call	Bond Future	748.6200	0.7486	639.7200	0.6397	(14.547)	0	0	0
2014/03/12	R207	06/11/2014	7.34	Put	Bond Future	5,703.0300	5.7030	5,714.0000	5.7140	0.192	0	0	0
2014/03/12	R208	08/05/2014	6.31	Call	Bond Future	1.0200	0.0010	0.6100	0.0006	(40.196)	0	0	0
2014/03/12	R208	08/05/2014			Bond Future	8.3918	92.3272	8.4236	92.1722	0.379	0.0000	0.0000	11,730
2014/03/12	R208	08/05/2014	6.29	Call	Bond Future	0.9200	0.0009	0.5400	0.0005	(41.304)	0	0	0
2014/03/12	R208	08/05/2014	6.31	Put	Bond Future	10,883.5000	10.8835	11,038.1100	11.0381	1.421	0	0	0
2014/03/12	R208	08/05/2014	6.30	Put	Bond Future	10,939.4400	10.9394	11,094.0600	11.0941	1.413	0	0	0
2014/03/12	R208	08/05/2014	6.29	Put	Bond Future	10,995.4000	10.9954	11,150.0400	11.1500	1.406	0	0	0
2014/03/12	R208	08/05/2014	6.30	Call	Bond Future	0.9700	0.0010	0.5700	0.0006	(41.237)	0	0	0
2014/03/12	R208	07/08/2014	8.28	Call	Bond Future	1,779.1700	1.7792	1,572.8900	1.5729	(11.594)	0	0	0
2014/03/12	R208	07/08/2014			Bond Future	8.5072	93.6872	8.5408	93.5290	0.395	0.0000	0.0000	0
2014/03/12	R208	07/08/2014	7.80	Call	Bond Future	965.3500	0.9653	804.8900	0.8049	(16.622)	0	0	0
2014/03/12	R208	07/08/2014	7.79	Put	Bond Future	4,413.8900	4.4139	4,412.7500	4.4127	(0.026)	0	0	0
2014/03/12	R208	07/08/2014	7.81	Put	Bond Future	4,342.5600	4.3426	4,339.2100	4.3392	(0.077)	0	0	0
2014/03/12	R208	07/08/2014	7.80	Put	Bond Future	4,378.1400	4.3781	4,375.8900	4.3759	(0.051)	0	0	0
2014/03/12	R208	07/08/2014	8.28	Put	Bond Future	2,858.8800	2.8589	2,810.8100	2.8108	(1.681)	0	0	630
2014/03/12	R208	07/08/2014	7.81	Call	Bond Future	979.1000	0.9791	817.5400	0.8175	(16.501)	0	0	0
2014/03/12	R208	07/08/2014	7.79	Call	Bond Future	951.7300	0.9517	792.3800	0.7924	(16.743)	0	0	0
2014/03/12	R208	06/11/2014	7.46	Call	Bond Future	939.4200	0.9394	774.1000	0.7741	(17.598)	0	0	0
2014/03/12	R208	06/11/2014			Bond Future	8.6191	91.7334	8.6546	91.5719	0.411	0.0000	0.0000	0
2014/03/12	R208	06/11/2014	7.44	Call	Bond Future	918.6800	0.9187	755.3400	0.7553	(17.780)	0	0	0
2014/03/12	R208	06/11/2014	7.45	Call	Bond Future	929.0100	0.9290	764.6800	0.7647	(17.689)	0	0	0
2014/03/12	R208	06/11/2014	8.50	Put	Bond Future	3,161.1800	3.1612	3,073.8000	3.0738	(2.764)	0	0	1,520
2014/03/12	R208	06/11/2014	7.44	Put	Bond Future	6,496.3200	6.4963	6,494.4800	6.4945	(0.028)	0	0	0
2014/03/12	R208	06/11/2014	7.46	Put	Bond Future	6,419.0200	6.4190	6,415.2000	6.4152	(0.060)	0	0	0
2014/03/12	R208	06/11/2014	8.50	Call	Bond Future	2,615.9800	2.6160	2,367.1000	2.3671	(9.514)	0	0	0
2014/03/12	R208	06/11/2014	7.45	Put	Bond Future	6,457.6200	6.4576	6,454.7900	6.4548	(0.044)	0	0	0
2014/03/12	R209	08/05/2014	9.63	Call	Bond Future	4,347.1800	4.3472	4,272.2600	4.2723	(1.723)	0	0	0
2014/03/12	R209	08/05/2014			Bond Future	9.1354	73.6090	9.1428	73.5552	0.080	0.0000	0.0000	25,105
2014/03/12	R209	08/05/2014	7.85	Call	Bond Future	72.0100	0.0720	62.2900	0.0623	(13.498)	0	0	0
2014/03/12	R209	08/05/2014	9.00	Put	Bond Future	2,722.3300	2.7223	2,709.9400	2.7099	(0.455)	0	0	0
2014/03/12	R209	08/05/2014	9.50	Call	Bond Future	3,711.8000	3.7118	3,636.3000	3.6363	(2.034)	0	0	0
2014/03/12	R209	08/05/2014	7.86	Call	Bond Future	74.7500	0.0747	64.7500	0.0647	(13.378)	0	0	0
2014/03/12	R209	08/05/2014	9.75	Put	Bond Future	649.4100	0.6494	629.5800	0.6296	(3.054)	0	0	7,262
2014/03/12	R209	08/05/2014	9.85	Put	Bond Future	518.1500	0.5181	499.7700	0.4998	(3.547)	0	0	10,000
2014/03/12	R209	08/05/2014	8.50	Put	Bond Future	5,491.2700	5.4913	5,505.3000	5.5053	0.255	0	0	0
2014/03/12	R209	08/05/2014	7.84	Call	Bond Future	69.3500	0.0693	59.9000	0.0599	(13.627)	0	0	0
2014/03/12	R209	08/05/2014	7.85	Put	Bond Future	10,584.3800	10.5844	10,628.4700	10.6285	0.417	0	0	0
2014/03/12	R209	08/05/2014	9.50	Put	Bond Future	1,102.2200	1.1022	1,080.5300	1.0805	(1.968)	0	0	640

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/12	R209	08/05/2014	7.84	Put	Bond Future	10,672.3800		10.6724	10,716.7400	10.7167	0.416	0	0	0
2014/03/12	R209	08/05/2014	9.63	Put	Bond Future	842.4900		0.8425	821.3800	0.8214	(2.506)	0	0	883
2014/03/12	R209	08/05/2014	9.85	Call	Bond Future	5,497.0000		5.4970	5,424.8100	5.4248	(1.313)	0	0	0
2014/03/12	R209	08/05/2014	7.86	Put	Bond Future	10,496.6000		10.4966	10,540.4100	10.5404	0.417	0	0	0
2014/03/12	R209	08/05/2014	9.75	Call	Bond Future	4,964.4200		4.9644	4,890.7800	4.8908	(1.483)	0	0	0
2014/03/12	R209	08/05/2014	8.50	Call	Bond Future	566.0700		0.5661	526.2900	0.5263	(7.027)	0	0	640
2014/03/12	R209	08/05/2014	9.00	Call	Bond Future	1,713.8600		1.7139	1,647.6600	1.6477	(3.863)	0	0	640
2014/03/12	R209	07/08/2014	9.04	Put	Bond Future	4,277.7400		4.2777	4,210.3500	4.2104	(1.575)	0	0	0
2014/03/12	R209	07/08/2014			Bond Future	9.2133		74.6935	9.2209	74.6381	0.083	0.0000	0.0000	0
2014/03/12	R209	07/08/2014	9.06	Put	Bond Future	4,193.7200		4.1937	4,125.8300	4.1258	(1.619)	0	0	0
2014/03/12	R209	07/08/2014	9.05	Put	Bond Future	4,235.5800		4.2356	4,167.9300	4.1679	(1.597)	0	0	0
2014/03/12	R209	07/08/2014	9.05	Call	Bond Future	3,034.3500		3.0344	2,911.3200	2.9113	(4.055)	0	0	0
2014/03/12	R209	07/08/2014	9.06	Call	Bond Future	3,066.9500		3.0669	2,943.6800	2.9437	(4.019)	0	0	0
2014/03/12	R209	07/08/2014	9.04	Call	Bond Future	3,001.9300		3.0019	2,879.1600	2.8792	(4.090)	0	0	0
2014/03/12	R209	06/11/2014			Bond Future	9.2873		72.6986	9.2952	72.6416	0.086	0.0000	0.0000	0
2014/03/12	R209	06/11/2014	8.99	Put	Bond Future	5,812.4400		5.8124	5,757.0800	5.7571	(0.952)	0	0	0
2014/03/12	R209	06/11/2014	9.01	Put	Bond Future	5,724.7100		5.7247	5,668.9300	5.6689	(0.974)	0	0	0
2014/03/12	R209	06/11/2014	9.00	Put	Bond Future	5,768.5700		5.7686	5,713.0000	5.7130	(0.963)	0	0	0
2014/03/12	R209	06/11/2014	8.99	Call	Bond Future	3,632.0500		3.6320	3,519.7500	3.5198	(3.092)	0	0	0
2014/03/12	R209	06/11/2014	9.00	Call	Bond Future	3,663.1800		3.6632	3,550.6700	3.5507	(3.071)	0	0	0
2014/03/12	R209	06/11/2014	9.01	Call	Bond Future	3,694.2100		3.6942	3,581.4900	3.5815	(3.051)	0	0	0
2014/03/12	R210	08/05/2014			Bond Future	160.6043		160.6043	160.6017	160.6017	(0.002)	0.0000	0.0000	719
2014/03/12	R210	08/05/2014	159.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R210	08/05/2014	160.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R210	08/05/2014	160.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R210	08/05/2014	160.01	Call	Bond Future	594.2900		0.5943	591.6700	0.5917	(0.441)	0	0	0
2014/03/12	R210	08/05/2014	159.99	Call	Bond Future	614.2900		0.6143	611.6700	0.6117	(0.427)	0	0	0
2014/03/12	R210	08/05/2014	160.00	Call	Bond Future	604.2900		0.6043	601.6700	0.6017	(0.434)	0	0	0
2014/03/12	R210	07/08/2014			Bond Future	162.9896		162.9896	162.9853	162.9853	(0.003)	0.0000	0.0000	0
2014/03/12	R210	07/08/2014	159.00	Call	Bond Future	3,989.6000		3.9896	3,985.3300	3.9853	(0.107)	0	0	0
2014/03/12	R210	07/08/2014	159.01	Call	Bond Future	3,979.6000		3.9796	3,975.3300	3.9753	(0.107)	0	0	0
2014/03/12	R210	07/08/2014	158.99	Call	Bond Future	3,999.6000		3.9996	3,995.3300	3.9953	(0.107)	0	0	0
2014/03/12	R210	07/08/2014	159.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R210	07/08/2014	159.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R210	07/08/2014	158.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R211	08/05/2014	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R211	08/05/2014	130.00	Put	Bond Future	2,634.6100		2.6346	2,647.6000	2.6476	0.493	0	0	0
2014/03/12	R211	08/05/2014			Bond Future	127.3654		127.3654	127.3524	127.3524	(0.010)	0.0000	0.0000	390
2014/03/12	R211	08/05/2014	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R211	08/05/2014	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R211	08/05/2014	129.99	Put	Bond Future	2,624.6100		2.6246	2,637.6000	2.6376	0.495	0	0	0
2014/03/12	R211	08/05/2014	130.01	Put	Bond Future	2,644.6100		2.6446	2,657.6000	2.6576	0.491	0	0	0
2014/03/12	R211	07/08/2014	127.99	Put	Bond Future	290.8000		0.2908	305.1400	0.3051	4.931	0	0	0
2014/03/12	R211	07/08/2014			Bond Future	127.6992		127.6992	127.6849	127.6849	(0.011)	0.0000	0.0000	0
2014/03/12	R211	07/08/2014	128.01	Put	Bond Future	310.8000		0.3108	325.1400	0.3251	4.614	0	0	0
2014/03/12	R211	07/08/2014	128.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/12	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R211	07/08/2014	128.00	Put	Bond Future	300.8000	0.3008	315.1400	0.3151	4.767	0	0	0
2014/03/12	R212	08/05/2014			Bond Future	129.7607	129.7607	129.7569	129.7569	(0.003)	0.0000	0.0000	21,797
2014/03/12	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R212	08/05/2014	131.99	Put	Bond Future	2,229.2900	2.2293	2,233.1400	2.2331	0.173	0	0	0
2014/03/12	R212	08/05/2014	132.01	Put	Bond Future	2,249.2900	2.2493	2,253.1400	2.2531	0.171	0	0	0
2014/03/12	R212	08/05/2014	132.00	Put	Bond Future	2,239.2900	2.2393	2,243.1400	2.2431	0.172	0	0	0
2014/03/12	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R212	07/08/2014	128.99	Call	Bond Future	988.1000	0.9881	982.8400	0.9828	(0.532)	0	0	0
2014/03/12	R212	07/08/2014			Bond Future	129.9781	129.9781	129.9728	129.9728	(0.004)	0.0000	0.0000	0
2014/03/12	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R212	07/08/2014	129.00	Call	Bond Future	978.1000	0.9781	972.8400	0.9728	(0.538)	0	0	0
2014/03/12	R212	07/08/2014	129.01	Call	Bond Future	968.1000	0.9681	962.8400	0.9628	(0.543)	0	0	0
2014/03/12	R213	08/05/2014	7.65	Put	Bond Future	11,139.3000	11.1393	11,334.8800	11.3349	1.756	0	0	0
2014/03/12	R213	08/05/2014			Bond Future	9.0032	84.2075	9.0309	84.0007	0.307	0.0000	0.0000	21,730
2014/03/12	R213	08/05/2014	7.64	Put	Bond Future	11,227.2200	11.2272	11,423.1700	11.4232	1.745	0	0	0
2014/03/12	R213	08/05/2014	7.66	Put	Bond Future	11,051.5600	11.0516	11,246.7600	11.2468	1.766	0	0	0
2014/03/12	R213	08/05/2014	7.65	Call	Bond Future	44.3200	0.0443	33.0800	0.0331	(25.361)	0	0	0
2014/03/12	R213	08/05/2014	7.64	Call	Bond Future	42.5400	0.0425	31.6700	0.0317	(25.552)	0	0	0
2014/03/12	R213	08/05/2014	7.66	Call	Bond Future	46.1600	0.0462	34.5400	0.0345	(25.173)	0	0	0
2014/03/12	R213	07/08/2014	8.86	Call	Bond Future	2,774.4200	2.7744	2,567.4700	2.5675	(7.459)	0	0	0
2014/03/12	R213	07/08/2014			Bond Future	9.0860	85.4477	9.1147	85.2370	0.315	0.0000	0.0000	0
2014/03/12	R213	07/08/2014	8.84	Call	Bond Future	2,711.2800	2.7113	2,506.0900	2.5061	(7.568)	0	0	0
2014/03/12	R213	07/08/2014	8.85	Call	Bond Future	2,742.7400	2.7427	2,536.6700	2.5367	(7.513)	0	0	0
2014/03/12	R213	07/08/2014	8.84	Put	Bond Future	4,553.0000	4.5530	4,558.4800	4.5585	0.120	0	0	0
2014/03/12	R213	07/08/2014	8.86	Put	Bond Future	4,464.2100	4.4642	4,467.9300	4.4679	0.083	0	0	0
2014/03/12	R213	07/08/2014	8.85	Put	Bond Future	4,508.4500	4.5085	4,513.0500	4.5131	0.102	0	0	0
2014/03/12	R213	06/11/2014	8.84	Call	Bond Future	3,483.3100	3.4833	3,265.8900	3.2659	(6.242)	0	0	0
2014/03/12	R213	06/11/2014	8.85	Put	Bond Future	5,856.0100	5.8560	5,852.6000	5.8526	(0.058)	0	0	0
2014/03/12	R213	06/11/2014			Bond Future	9.1663	83.2236	9.1959	83.0089	0.323	0.0000	0.0000	0
2014/03/12	R213	06/11/2014	8.85	Call	Bond Future	3,514.2600	3.5143	3,296.1500	3.2962	(6.206)	0	0	0
2014/03/12	R213	06/11/2014	8.86	Call	Bond Future	3,545.3700	3.5454	3,326.5700	3.3266	(6.171)	0	0	0
2014/03/12	R213	06/11/2014	8.84	Put	Bond Future	5,900.6700	5.9007	5,897.9500	5.8979	(0.046)	0	0	0
2014/03/12	R213	06/11/2014	8.86	Put	Bond Future	5,811.6000	5.8116	5,807.5000	5.8075	(0.071)	0	0	0
2014/03/12	R214	08/05/2014			Bond Future	9.2238	74.3945	9.2160	74.4538	(0.084)	0.0000	0.0000	5,055
2014/03/12	R214	08/05/2014	9.00	Call	Bond Future	1,455.3400	1.4553	1,426.3700	1.4264	(1.991)	0	0	0
2014/03/12	R214	08/05/2014	8.99	Put	Bond Future	3,248.0400	3.2480	3,159.6700	3.1597	(2.721)	0	0	0
2014/03/12	R214	08/05/2014	9.01	Put	Bond Future	3,148.0200	3.1480	3,059.8800	3.0599	(2.800)	0	0	0
2014/03/12	R214	08/05/2014	9.00	Put	Bond Future	3,197.7800	3.1978	3,109.5200	3.1095	(2.760)	0	0	0
2014/03/12	R214	08/05/2014	9.01	Call	Bond Future	1,484.9300	1.4849	1,456.0800	1.4561	(1.943)	0	0	0
2014/03/12	R214	08/05/2014	8.99	Call	Bond Future	1,426.1200	1.4261	1,397.0400	1.3970	(2.039)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/12	R214	07/08/2014	9.54	Put	Bond Future	2,860.4100	2.8604	2,719.0100	2.7190	(4.943)	0	0	0
2014/03/12	R214	07/08/2014			Bond Future	9.3005	75.3970	9.2926	75.4565	(0.085)	0.0000	0.0000	0
2014/03/12	R214	07/08/2014	9.56	Put	Bond Future	2,798.8000	2.7988	2,658.2600	2.6583	(5.021)	0	0	0
2014/03/12	R214	07/08/2014	9.55	Put	Bond Future	2,829.4700	2.8295	2,688.5000	2.6885	(4.982)	0	0	0
2014/03/12	R214	07/08/2014	9.56	Call	Bond Future	4,708.4500	4.7085	4,627.4100	4.6274	(1.721)	0	0	0
2014/03/12	R214	07/08/2014	9.54	Call	Bond Future	4,625.8800	4.6259	4,543.9800	4.5440	(1.770)	0	0	0
2014/03/12	R214	07/08/2014	9.55	Call	Bond Future	4,667.0900	4.6671	4,585.6200	4.5856	(1.746)	0	0	0
2014/03/12	R214	06/11/2014	9.64	Call	Bond Future	5,804.8800	5.8049	5,677.9200	5.6779	(2.187)	0	0	0
2014/03/12	R214	06/11/2014			Bond Future	9.3747	73.2728	9.3667	73.3325	(0.086)	0.0000	0.0000	0
2014/03/12	R214	06/11/2014	9.65	Call	Bond Future	5,844.2100	5.8442	5,717.6400	5.7176	(2.166)	0	0	0
2014/03/12	R214	06/11/2014	9.66	Call	Bond Future	5,883.6400	5.8836	5,757.4600	5.7575	(2.145)	0	0	0
2014/03/12	R214	06/11/2014	9.64	Put	Bond Future	3,879.2400	3.8792	3,692.5300	3.6925	(4.813)	0	0	0
2014/03/12	R214	06/11/2014	9.66	Put	Bond Future	3,816.3300	3.8163	3,630.4000	3.6304	(4.872)	0	0	0
2014/03/12	R214	06/11/2014	9.65	Put	Bond Future	3,847.6700	3.8477	3,661.3500	3.6613	(4.842)	0	0	0
2014/03/12	R248	08/05/2014	9.04	Put	Bond Future	2,649.5700	2.6496	2,573.0400	2.5730	(2.888)	0	0	0
2014/03/12	R248	08/05/2014			Bond Future	9.3057	96.0403	9.2978	96.1169	(0.084)	0.0000	0.0000	13,515
2014/03/12	R248	08/05/2014	9.06	Put	Bond Future	2,445.5000	2.4455	2,368.9700	2.3690	(3.129)	0	0	0
2014/03/12	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R248	08/05/2014	9.05	Put	Bond Future	2,547.4400	2.5474	2,470.9100	2.4709	(3.004)	0	0	0
2014/03/12	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R248	07/08/2014			Bond Future	9.3855	97.3335	9.3775	97.4102	(0.085)	0.0000	0.0000	0
2014/03/12	R248	07/08/2014	9.65	Call	Bond Future	2,472.9300	2.4729	2,549.7000	2.5497	3.104	0	0	0
2014/03/12	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R248	07/08/2014	9.66	Call	Bond Future	2,564.1100	2.5641	2,640.8800	2.6409	2.994	0	0	0
2014/03/12	R248	07/08/2014	9.64	Call	Bond Future	2,381.5800	2.3816	2,458.3500	2.4584	3.223	0	0	0
2014/03/12	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R248	06/11/2014			Bond Future	9.4628	94.4098	9.4546	94.4869	(0.086)	0.0000	0.0000	0
2014/03/12	R248	06/11/2014	9.72	Call	Bond Future	2,371.3500	2.3713	2,448.4900	2.4485	3.253	0	0	0
2014/03/12	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/12	R248	06/11/2014	9.73	Call	Bond Future	2,461.3300	2.4613	2,538.4700	2.5385	3.134	0	0	0
2014/03/12	R248	06/11/2014	9.74	Call	Bond Future	2,551.1400	2.5511	2,628.2800	2.6283	3.024	0	0	0

Total

427886