



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 31/03/2014 to 31/03/2014

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/31	2025	08/05/2014			Bond Future	112.4322		112.4452		0.012	0.0000	0.0000	0
2014/03/31	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2025	08/05/2014	111.01	Call	Bond Future	1,422.1600	1.4222	1,435.1800	1.4352	0.916	0	0	0
2014/03/31	2025	08/05/2014	110.99	Call	Bond Future	1,442.1600	1.4422	1,455.1800	1.4552	0.903	0	0	0
2014/03/31	2025	08/05/2014	111.00	Call	Bond Future	1,432.1600	1.4322	1,445.1800	1.4452	0.909	0	0	0
2014/03/31	2025	07/08/2014	109.01	Call	Bond Future	3,952.8300	3.9528	3,964.7300	3.9647	0.301	0	0	0
2014/03/31	2025	07/08/2014			Bond Future	112.9628	112.9628	112.9747	112.9747	0.011	0.0000	0.0000	0
2014/03/31	2025	07/08/2014	108.99	Call	Bond Future	3,972.8300	3.9728	3,984.7300	3.9847	0.300	0	0	0
2014/03/31	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2025	07/08/2014	109.00	Call	Bond Future	3,962.8300	3.9628	3,974.7300	3.9747	0.300	0	0	0
2014/03/31	2030	08/05/2014			Bond Future	8.7916	95.5574	8.8261	95.2810	0.393	0.0000	0.0000	1,991
2014/03/31	2030	08/05/2014	9.00	Call	Bond Future	1,651.1800	1.6512	1,374.7700	1.3748	(16.740)	0	0	0
2014/03/31	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2030	08/05/2014	9.01	Call	Bond Future	1,729.3600	1.7294	1,452.9500	1.4529	(15.983)	0	0	0
2014/03/31	2030	08/05/2014	8.99	Call	Bond Future	1,572.9100	1.5729	1,296.5000	1.2965	(17.573)	0	0	0
2014/03/31	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2030	07/08/2014			Bond Future	8.8779	92.9468	8.9137	92.6653	0.403	0.0000	0.0000	0
2014/03/31	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2030	07/08/2014	8.99	Call	Bond Future	877.5900	0.8776	596.1000	0.5961	(32.075)	0	0	0
2014/03/31	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2030	07/08/2014	9.00	Call	Bond Future	955.3100	0.9553	673.8200	0.6738	(29.466)	0	0	0
2014/03/31	2030	07/08/2014	9.01	Call	Bond Future	1,032.9400	1.0329	751.4500	0.7514	(27.251)	0	0	0
2014/03/31	2030	06/11/2014	9.01	Call	Bond Future	434.2200	0.4342	147.6100	0.1476	(66.006)	0	0	0
2014/03/31	2030	06/11/2014			Bond Future	8.9538	94.3731	8.9909	94.0865	0.413	0.0000	0.0000	0
2014/03/31	2030	06/11/2014	8.99	Call	Bond Future	279.8900	0.2799	0.0000	0.0000	(100.000)	0	0	0
2014/03/31	2030	06/11/2014	9.00	Call	Bond Future	357.1000	0.3571	70.4900	0.0705	(80.260)	0	0	0
2014/03/31	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	6.7200	0.0067	100.000	0	0	0
2014/03/31	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2037	08/05/2014			Bond Future	8.9588	97.9507	8.9984	97.5834	0.442	0.0000	0.0000	5,914
2014/03/31	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2037	08/05/2014	9.38	Call	Bond Future	3,792.1800	3.7922	3,424.8900	3.4249	(9.685)	0	0	0
2014/03/31	2037	08/05/2014	9.39	Call	Bond Future	3,879.2400	3.8792	3,511.9500	3.5119	(9.468)	0	0	0
2014/03/31	2037	08/05/2014	9.37	Call	Bond Future	3,704.9800	3.7050	3,337.6900	3.3377	(9.913)	0	0	0
2014/03/31	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	183.8200	0.1838	100.000	0	0	0
2014/03/31	2037	07/08/2014			Bond Future	9.0392	95.1246	9.0802	94.7509	0.453	0.0000	0.0000	3,280
2014/03/31	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	275.1200	0.2751	100.000	0	0	0
2014/03/31	2037	07/08/2014	9.06	Call	Bond Future	189.8700	0.1899	0.0000	0.0000	(100.000)	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
2014/03/31	2037	07/08/2014	9.04	Call	Bond Future	7.1300	0.0071	0.0000	0.0000	(100.000)	0	0	0
2014/03/31	2037	07/08/2014	9.05	Call	Bond Future	98.5700	0.0986	0.0000	0.0000	(100.000)	0	0	0
2014/03/31	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	366.5600	0.3666	100.000	0	0	0
2014/03/31	2037	06/11/2014	9.69	Call	Bond Future	5,011.6900	5.0117	4,631.3100	4.6313	(7.590)	0	0	0
2014/03/31	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2037	06/11/2014			Bond Future	9.1100	96.4676	9.1523	96.0872	0.464	0.0000	0.0000	0
2014/03/31	2037	06/11/2014	9.70	Call	Bond Future	5,094.3100	5.0943	4,713.9300	4.7139	(7.467)	0	0	0
2014/03/31	2037	06/11/2014	9.71	Call	Bond Future	5,176.8100	5.1768	4,796.4300	4.7964	(7.348)	0	0	0
2014/03/31	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2038	08/05/2014			Bond Future	112.4512	112.4512	112.4653	112.4653	0.013	0.0000	0.0000	367
2014/03/31	2038	08/05/2014	109.00	Call	Bond Future	3,451.1900	3.4512	3,465.3500	3.4654	0.410	0	0	0
2014/03/31	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2038	08/05/2014	109.01	Call	Bond Future	3,441.1900	3.4412	3,455.3500	3.4554	0.411	0	0	0
2014/03/31	2038	08/05/2014	108.99	Call	Bond Future	3,461.1900	3.4612	3,475.3500	3.4754	0.409	0	0	0
2014/03/31	2038	07/08/2014			Bond Future	112.8413	112.8413	112.8544	112.8544	0.012	0.0000	0.0000	0
2014/03/31	2038	07/08/2014	106.00	Call	Bond Future	6,841.3100	6.8413	6,854.4200	6.8544	0.192	0	0	0
2014/03/31	2038	07/08/2014	106.01	Call	Bond Future	6,831.3100	6.8313	6,844.4200	6.8444	0.192	0	0	0
2014/03/31	2038	07/08/2014	105.99	Call	Bond Future	6,851.3100	6.8513	6,864.4200	6.8644	0.191	0	0	0
2014/03/31	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2046	08/05/2014			Bond Future	110.1483	110.1483	110.1622	110.1622	0.013	0.0000	0.0000	5,218
2014/03/31	2046	08/05/2014	104.35	Call	Bond Future	5,798.3200	5.7983	5,812.2300	5.8122	0.240	0	0	0
2014/03/31	2046	08/05/2014	104.36	Call	Bond Future	5,788.3200	5.7883	5,802.2300	5.8022	0.240	0	0	0
2014/03/31	2046	08/05/2014	104.34	Call	Bond Future	5,808.3200	5.8083	5,822.2300	5.8222	0.239	0	0	0
2014/03/31	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2046	07/08/2014			Bond Future	111.7722	111.7722	111.7851	111.7851	0.012	0.0000	0.0000	0
2014/03/31	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2046	07/08/2014	104.44	Call	Bond Future	7,332.1800	7.3322	7,345.1200	7.3451	0.176	0	0	0
2014/03/31	2046	07/08/2014	104.45	Call	Bond Future	7,322.1800	7.3222	7,335.1200	7.3351	0.177	0	0	0
2014/03/31	2046	07/08/2014	104.43	Call	Bond Future	7,342.1800	7.3422	7,355.1200	7.3551	0.176	0	0	0
2014/03/31	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2046	06/11/2014	104.45	Call	Bond Future	7,707.1200	7.7071	7,719.3700	7.7194	0.159	0	0	0
2014/03/31	2046	06/11/2014			Bond Future	112.1571	112.1571	112.1694	112.1694	0.011	0.0000	0.0000	0
2014/03/31	2046	06/11/2014	104.43	Call	Bond Future	7,727.1200	7.7271	7,739.3700	7.7394	0.159	0	0	0
2014/03/31	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2046	06/11/2014	104.44	Call	Bond Future	7,717.1200	7.7171	7,729.3700	7.7294	0.159	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
2014/03/31	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2050	08/05/2014			Bond Future	118.7193	118.7193	118.7346	118.7346	0.013	0.0000	0.0000	680
2014/03/31	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2050	08/05/2014	114.99	Call	Bond Future	3,729.3500	3.7294	3,744.5700	3.7446	0.408	0	0	0
2014/03/31	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2050	08/05/2014	115.00	Call	Bond Future	3,719.3500	3.7194	3,734.5700	3.7346	0.409	0	0	0
2014/03/31	2050	08/05/2014	115.01	Call	Bond Future	3,709.3500	3.7094	3,724.5700	3.7246	0.410	0	0	0
2014/03/31	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2050	07/08/2014			Bond Future	119.0620	119.0620	119.0758	119.0758	0.012	0.0000	0.0000	0
2014/03/31	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	2050	07/08/2014	112.00	Call	Bond Future	7,062.0100	7.0620	7,075.8000	7.0758	0.195	0	0	0
2014/03/31	2050	07/08/2014	112.01	Call	Bond Future	7,052.0100	7.0520	7,065.8000	7.0658	0.196	0	0	0
2014/03/31	2050	07/08/2014	111.99	Call	Bond Future	7,072.0100	7.0720	7,085.8000	7.0858	0.195	0	0	0
2014/03/31	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	AL12	08/05/2014			Index Future	488.1970	488.1970	486.7550	486.7550	(0.295)	0.0000	0.0000	0
2014/03/31	AL12	07/08/2014			Index Future	495.3340	495.3340	493.8610	493.8610	(0.297)	0.0000	0.0000	0
2014/03/31	AL12	06/11/2014			Index Future	502.9270	502.9270	501.4250	501.4250	(0.299)	0.0000	0.0000	0
2014/03/31	AL37	08/05/2014			Index Future	412.5270	412.5270	412.1840	412.1840	(0.083)	0.0000	0.0000	0
2014/03/31	AL37	07/08/2014			Index Future	418.5580	418.5580	418.2010	418.2010	(0.085)	0.0000	0.0000	0
2014/03/31	AL7T	08/05/2014			Index Future	485.8770	485.8770	484.9470	484.9470	(0.191)	0.0000	0.0000	1
2014/03/31	AL7T	07/08/2014			Index Future	492.9800	492.9800	492.0270	492.0270	(0.193)	0.0000	0.0000	0
2014/03/31	ALBI	08/05/2014			Index Future	443.8960	443.8960	443.0970	443.0970	(0.180)	0.0000	0.0000	704
2014/03/31	ALBI	07/08/2014			Index Future	450.3850	450.3850	449.5650	449.5650	(0.182)	0.0000	0.0000	0
2014/03/31	ALBI	06/11/2014			Index Future	457.2900	457.2900	456.4510	456.4510	(0.183)	0.0000	0.0000	0
2014/03/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C038	31/01/2038			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
2014/03/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/03/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/31	EL28	08/05/2014	114.01	Call	Bond Future	2,848.6400	2.8486	3,699.9100	3.6999	29.883	0	0	0
2014/03/31	EL28	08/05/2014			Bond Future	116.8586	116.8586	117.7099	117.7099	0.728	0.0000	0.0000	0
2014/03/31	EL28	08/05/2014	113.99	Call	Bond Future	2,868.6400	2.8686	3,719.9100	3.7199	29.675	0	0	0
2014/03/31	EL28	08/05/2014	114.00	Call	Bond Future	2,858.6400	2.8586	3,709.9100	3.7099	29.779	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
2014/03/31	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	EL28	07/08/2014	114.00	Call	Bond Future	4,581.6800	4.5817	5,444.1500	5.4441	18.824	0	0	0
2014/03/31	EL28	07/08/2014			Bond Future	118.5817	118.5817	119.4442	119.4442	0.727	0.0000	0.0000	0
2014/03/31	EL28	07/08/2014	114.01	Call	Bond Future	4,571.6800	4.5717	5,434.1500	5.4341	18.865	0	0	0
2014/03/31	EL28	07/08/2014	113.99	Call	Bond Future	4,591.6800	4.5917	5,454.1500	5.4541	18.783	0	0	0
2014/03/31	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	ES33	08/05/2014	9.55	Put	Bond Future	120.4000	0.1204	377.9400	0.3779	213.904	0	0	0
2014/03/31	ES33	08/05/2014			Bond Future	9.5660	83.1305	9.6004	82.8730	0.360	0.0000	0.0000	6,292
2014/03/31	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	ES33	08/05/2014	9.54	Put	Bond Future	195.6900	0.1957	453.2300	0.4532	131.606	0	0	0
2014/03/31	ES33	08/05/2014	9.56	Put	Bond Future	45.2100	0.0452	302.7500	0.3027	569.653	0	0	0
2014/03/31	ES33	07/08/2014			Bond Future	9.6640	84.2377	9.6996	83.9755	0.368	0.0000	0.0000	0
2014/03/31	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	ES33	07/08/2014	10.14	Call	Bond Future	3,399.7100	3.3997	3,137.5200	3.1375	(7.712)	0	0	0
2014/03/31	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	ES33	07/08/2014	10.15	Call	Bond Future	3,468.7500	3.4688	3,206.5600	3.2066	(7.559)	0	0	0
2014/03/31	ES33	07/08/2014	10.16	Call	Bond Future	3,537.7000	3.5377	3,275.5100	3.2755	(7.411)	0	0	0
2014/03/31	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	ES33	06/11/2014			Bond Future	9.7596	81.7461	9.7964	81.4791	0.378	0.0000	0.0000	0
2014/03/31	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	ES33	06/11/2014	10.29	Call	Bond Future	3,713.8900	3.7139	3,446.9500	3.4469	(7.188)	0	0	0
2014/03/31	ES33	06/11/2014	10.30	Call	Bond Future	3,781.3500	3.7813	3,514.4100	3.5144	(7.059)	0	0	0
2014/03/31	ES33	06/11/2014	10.31	Call	Bond Future	3,848.7100	3.8487	3,581.7700	3.5818	(6.936)	0	0	0
2014/03/31	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	GOVI	08/05/2014	442.00	Call	GOVI	4,540.0000	0.4540	0.0000	0.0000	(100.000)	0	0	0
2014/03/31	GOVI	08/05/2014			GOVI	442.4540	442.4540	441.7210	441.7210	(0.166)	0.0000	0.0000	318
2014/03/31	GOVI	08/05/2014	442.01	Call	GOVI	4,440.0000	0.4440	0.0000	0.0000	(100.000)	0	0	0
2014/03/31	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	2,690.0000	0.2690	100.000	0	0	0
2014/03/31	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	2,890.0000	0.2890	100.000	0	0	0
2014/03/31	GOVI	08/05/2014	441.99	Call	GOVI	4,640.0000	0.4640	0.0000	0.0000	(100.000)	0	0	0
2014/03/31	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	2,790.0000	0.2790	100.000	0	0	0
2014/03/31	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	GOVI	07/08/2014			GOVI	448.9220	448.9220	448.1700	448.1700	(0.168)	0.0000	0.0000	220
2014/03/31	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	GOVI	07/08/2014	459.99	Put	GOVI	110,680.0000	11.0680	118,200.0000	11.8200	6.794	0	0	0
2014/03/31	GOVI	07/08/2014	460.01	Put	GOVI	110,880.0000	11.0880	118,400.0000	11.8400	6.782	0	0	0
2014/03/31	GOVI	07/08/2014	460.00	Put	GOVI	110,780.0000	11.0780	118,300.0000	11.8300	6.788	0	0	0
2014/03/31	GOVI	06/11/2014	449.01	Call	GOVI	67,940.0000	6.7940	60,230.0000	6.0230	(11.348)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/31	GOVI	06/11/2014			GOVI	455.8040		455.8040	455.0330	455.0330	(0.169)	0.0000	0.0000	0
2014/03/31	GOVI	06/11/2014	448.99	Call	GOVI	68,140.0000		6.8140	60,430.0000	6.0430	(11.315)	0	0	0
2014/03/31	GOVI	06/11/2014	449.00	Call	GOVI	68,040.0000		6.8040	60,330.0000	6.0330	(11.332)	0	0	0
2014/03/31	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/03/31	IGOV	08/05/2014			Index Future	204.4020		204.4020	205.3130	205.3130	0.446	0.0000	0.0000	1,266
2014/03/31	IGOV	07/08/2014			Index Future	207.4150		207.4150	208.3360	208.3360	0.444	0.0000	0.0000	90
2014/03/31	IGOV	06/11/2014			Index Future	210.6200		210.6200	211.5510	211.5510	0.442	0.0000	0.0000	0
2014/03/31	ILBI	08/05/2014			Index Future	553.7460		553.7460	556.2630	556.2630	0.455	0.0000	0.0000	0
2014/03/31	ILBI	07/08/2014			Index Future	561.7320		561.7320	564.2820	564.2820	0.454	0.0000	0.0000	210
2014/03/31	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/03/31	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/03/31	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/03/31	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/03/31	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/03/31	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/03/31	JBAF	16/04/2014			Jibar Tradeable Future	5.7500		94.2500	5.7400	94.2600	(0.174)	0.0000	0.0000	0
2014/03/31	JBAF	21/05/2014			Jibar Tradeable Future	5.8300		94.1700	5.8200	94.1800	(0.172)	0.0000	0.0000	2,000
2014/03/31	JBAF	18/06/2014			Jibar Tradeable Future	6.0500		93.9500	6.0500	93.9500	0.000	0.0000	0.0000	2,000
2014/03/31	JBAF	16/07/2014			Jibar Tradeable Future	6.1300		93.8700	6.1200	93.8800	(0.163)	0.0000	0.0000	1,500
2014/03/31	JBAF	20/08/2014			Jibar Tradeable Future	6.3300		93.6700	6.3200	93.6800	(0.158)	0.0000	0.0000	700
2014/03/31	JBAF	17/09/2014			Jibar Tradeable Future	6.4100		93.5900	6.3900	93.6100	(0.312)	0.0000	0.0000	1,000
2014/03/31	JBAF	17/12/2014			Jibar Tradeable Future	6.8400		93.1600	6.8300	93.1700	(0.146)	0.0000	0.0000	0
2014/03/31	JBAF	18/03/2015			Jibar Tradeable Future	7.1600		92.8400	7.1600	92.8400	0.000	0.0000	0.0000	2,850
2014/03/31	JBAF	17/06/2015			Jibar Tradeable Future	7.4300		92.5700	7.4200	92.5800	(0.135)	0.0000	0.0000	5,000
2014/03/31	JBAF	16/09/2015			Jibar Tradeable Future	7.6300		92.3700	7.6200	92.3800	(0.131)	0.0000	0.0000	0
2014/03/31	JBAF	15/12/2015			Jibar Tradeable Future	7.8000		92.2000	7.7900	92.2100	(0.128)	0.0000	0.0000	0
2014/03/31	JBAF	16/03/2016			Jibar Tradeable Future	7.9800		92.0200	7.9600	92.0400	(0.251)	0.0000	0.0000	0
2014/03/31	R023	08/05/2014			Bond Future	8.3059		98.1175	8.3404	97.9097	0.416	0.0000	0.0000	12,906
2014/03/31	R023	08/05/2014	7.60	Call	Bond Future	143.1100		0.1431	100.5200	0.1005	(29.760)	0	0	0
2014/03/31	R023	08/05/2014	7.61	Call	Bond Future	149.1200		0.1491	105.1600	0.1052	(29.480)	0	0	0
2014/03/31	R023	08/05/2014	7.59	Put	Bond Future	4,574.4900		4.5745	4,741.0000	4.7410	3.640	0	0	0
2014/03/31	R023	08/05/2014	7.61	Put	Bond Future	4,458.8700		4.4589	4,622.6500	4.6226	3.673	0	0	0
2014/03/31	R023	08/05/2014	7.60	Put	Bond Future	4,516.5600		4.5166	4,681.7100	4.6817	3.657	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
2014/03/31	R023	08/05/2014	7.59	Call	Bond Future	137.2900	0.1373	96.0600	0.0961	(30.031)	0	0	0
2014/03/31	R023	07/08/2014	8.51	Call	Bond Future	2,781.5600	2.7816	2,576.8300	2.5768	(7.360)	0	0	0
2014/03/31	R023	07/08/2014			Bond Future	8.4010	99.4406	8.4372	99.2285	0.431	0.0000	0.0000	0
2014/03/31	R023	07/08/2014	8.49	Call	Bond Future	2,718.7200	2.7187	2,515.6900	2.5157	(7.468)	0	0	0
2014/03/31	R023	07/08/2014	8.50	Call	Bond Future	2,749.9200	2.7499	2,545.9200	2.5459	(7.418)	0	0	0
2014/03/31	R023	07/08/2014	8.49	Put	Bond Future	2,198.3100	2.1983	2,207.3700	2.2074	0.412	0	0	0
2014/03/31	R023	07/08/2014	8.51	Put	Bond Future	2,144.6500	2.1447	2,152.0100	2.1520	0.343	0	0	0
2014/03/31	R023	07/08/2014	8.50	Put	Bond Future	2,171.2400	2.1712	2,179.3300	2.1793	0.373	0	0	0
2014/03/31	R023	06/11/2014			Bond Future	8.4935	97.0456	8.5313	96.8294	0.446	0.0000	0.0000	0
2014/03/31	R023	06/11/2014	8.59	Put	Bond Future	2,986.2900	2.9863	2,983.7900	2.9838	(0.084)	0	0	0
2014/03/31	R023	06/11/2014	8.61	Put	Bond Future	2,933.4600	2.9335	2,930.4800	2.9305	(0.102)	0	0	0
2014/03/31	R023	06/11/2014	8.59	Call	Bond Future	3,536.0800	3.5361	3,317.4000	3.3174	(6.184)	0	0	0
2014/03/31	R023	06/11/2014	8.60	Put	Bond Future	2,959.7900	2.9598	2,957.0500	2.9570	(0.093)	0	0	0
2014/03/31	R023	06/11/2014	8.60	Call	Bond Future	3,566.2900	3.5663	3,347.3700	3.3474	(6.139)	0	0	0
2014/03/31	R023	06/11/2014	8.61	Call	Bond Future	3,596.6300	3.5966	3,377.4700	3.3775	(6.093)	0	0	0
2014/03/31	R157	08/05/2014	5.20	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/03/31	R157	08/05/2014			Bond Future	6.8978	110.4519	6.8955	110.4550	(0.034)	0.0000	0.0000	22,838
2014/03/31	R157	08/05/2014	5.21	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/03/31	R157	08/05/2014	5.19	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/03/31	R157	08/05/2014	5.20	Put	Bond Future	2,301.9400	2.3019	2,298.8200	2.2988	(0.136)	0	0	0
2014/03/31	R157	08/05/2014	5.19	Put	Bond Future	2,315.7000	2.3157	2,312.5800	2.3126	(0.135)	0	0	0
2014/03/31	R157	08/05/2014	5.21	Put	Bond Future	2,288.1800	2.2882	2,285.0600	2.2851	(0.136)	0	0	0
2014/03/31	R157	07/08/2014	6.76	Put	Bond Future	627.4900	0.6275	607.4600	0.6075	(3.192)	0	0	0
2014/03/31	R157	07/08/2014			Bond Future	7.1305	112.0666	7.1287	112.0685	(0.025)	0.0000	0.0000	13,000
2014/03/31	R157	07/08/2014	6.75	Put	Bond Future	634.7300	0.6347	614.7700	0.6148	(3.145)	0	0	0
2014/03/31	R157	07/08/2014	6.74	Call	Bond Future	216.4100	0.2164	198.7300	0.1987	(8.170)	0	0	0
2014/03/31	R157	07/08/2014	6.75	Call	Bond Future	220.3000	0.2203	202.2900	0.2023	(8.175)	0	0	0
2014/03/31	R157	07/08/2014	6.76	Call	Bond Future	223.9800	0.2240	205.9000	0.2059	(8.072)	0	0	0
2014/03/31	R157	07/08/2014	6.74	Put	Bond Future	641.7600	0.6418	622.1300	0.6221	(3.059)	0	0	0
2014/03/31	R157	06/11/2014	6.19	Put	Bond Future	1,130.9100	1.1309	1,122.4300	1.1224	(0.750)	0	0	0
2014/03/31	R157	06/11/2014			Bond Future	7.4277	106.9715	7.4264	106.9725	(0.016)	0.0000	0.0000	0
2014/03/31	R157	06/11/2014	6.21	Put	Bond Future	1,116.6000	1.1166	1,107.9900	1.1080	(0.771)	0	0	0
2014/03/31	R157	06/11/2014	6.20	Put	Bond Future	1,123.7400	1.1237	1,115.2000	1.1152	(0.760)	0	0	0
2014/03/31	R157	06/11/2014	6.21	Call	Bond Future	89.0800	0.0891	81.4900	0.0815	(8.520)	0	0	0
2014/03/31	R157	06/11/2014	6.19	Call	Bond Future	86.3800	0.0864	78.9200	0.0789	(8.636)	0	0	0
2014/03/31	R157	06/11/2014	6.20	Call	Bond Future	87.7200	0.0877	80.2000	0.0802	(8.573)	0	0	0
2014/03/31	R186	08/05/2014	8.40	Call	Bond Future	1,880.1700	1.8802	1,613.0800	1.6131	(14.206)	0	0	1,000
2014/03/31	R186	08/05/2014	7.50	Put	Bond Future	8,162.4700	8.1625	8,423.7600	8.4238	3.201	0	0	0
2014/03/31	R186	08/05/2014	8.25	Put	Bond Future	2,620.7400	2.6207	2,689.7900	2.6898	2.635	0	0	0
2014/03/31	R186	08/05/2014	8.75	Put	Bond Future	783.4300	0.7834	763.7500	0.7638	(2.512)	0	0	0
2014/03/31	R186	08/05/2014			Bond Future	8.4026	120.2251	8.4371	119.9307	0.411	0.0000	0.0000	51,609
2014/03/31	R186	08/05/2014	7.09	Put	Bond Future	12,008.8200	12.0088	12,297.9200	12.2979	2.407	0	0	0
2014/03/31	R186	08/05/2014	8.80	Put	Bond Future	679.0100	0.6790	657.4600	0.6575	(3.174)	0	0	900
2014/03/31	R186	08/05/2014	9.25	Put	Bond Future	155.9800	0.1560	139.1300	0.1391	(10.803)	0	0	10,000
2014/03/31	R186	08/05/2014	9.75	Put	Bond Future	19.1800	0.0192	14.9500	0.0150	(22.054)	0	0	6,000
2014/03/31	R186	08/05/2014	9.10	Call	Bond Future	6,009.3500	6.0093	5,694.0700	5.6941	(5.246)	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
2014/03/31	R186	08/05/2014	7.10	Call	Bond Future	11.0600	0.0111	5.4200	0.0054	(50.995)	0	0	0
2014/03/31	R186	08/05/2014	9.00	Put	Bond Future	367.5200	0.3675	345.1300	0.3451	(6.092)	0	0	400
2014/03/31	R186	08/05/2014	7.11	Call	Bond Future	11.7200	0.0117	5.7900	0.0058	(50.597)	0	0	0
2014/03/31	R186	08/05/2014	8.50	Call	Bond Future	2,332.6600	2.3327	2,042.8900	2.0429	(12.422)	0	0	900
2014/03/31	R186	08/05/2014	9.75	Call	Bond Future	10,764.6000	10.7646	10,465.9200	10.4659	(2.775)	0	0	0
2014/03/31	R186	08/05/2014	7.09	Call	Bond Future	10.4300	0.0104	5.0800	0.0051	(51.294)	0	0	0
2014/03/31	R186	08/05/2014	8.80	Call	Bond Future	4,003.0400	4.0030	3,687.0400	3.6870	(7.894)	0	0	0
2014/03/31	R186	08/05/2014	8.25	Call	Bond Future	1,308.2500	1.3082	1,082.8500	1.0828	(17.229)	0	0	10,000
2014/03/31	R186	08/05/2014	9.25	Call	Bond Future	7,084.5400	7.0845	6,773.2400	6.7732	(4.394)	0	0	0
2014/03/31	R186	08/05/2014	9.10	Put	Bond Future	264.0200	0.2640	243.1900	0.2432	(7.890)	0	0	1,500
2014/03/31	R186	08/05/2014	7.11	Put	Bond Future	11,814.7400	11.8147	12,103.2600	12.1033	2.442	0	0	0
2014/03/31	R186	08/05/2014	8.40	Put	Bond Future	1,902.1100	1.9021	1,929.4700	1.9295	1.438	0	0	0
2014/03/31	R186	08/05/2014	7.50	Call	Bond Future	88.9000	0.0889	55.7400	0.0557	(37.300)	0	0	1,933
2014/03/31	R186	08/05/2014	8.50	Put	Bond Future	1,505.2200	1.5052	1,509.9000	1.5099	0.311	0	0	1,933
2014/03/31	R186	08/05/2014	8.75	Call	Bond Future	3,696.6600	3.6967	3,382.5300	3.3825	(8.498)	0	0	6,000
2014/03/31	R186	08/05/2014	7.10	Put	Bond Future	11,911.7100	11.9117	12,200.5200	12.2005	2.425	0	0	0
2014/03/31	R186	08/05/2014	9.00	Call	Bond Future	5,313.9600	5.3140	4,997.1200	4.9971	(5.962)	0	0	0
2014/03/31	R186	07/08/2014	8.31	Call	Bond Future	2,764.3500	2.7644	2,501.5500	2.5016	(9.507)	0	0	0
2014/03/31	R186	07/08/2014			Bond Future	8.4879	116.6894	8.5238	116.3894	0.424	0.0000	0.0000	100
2014/03/31	R186	07/08/2014	8.92	Put	Bond Future	1,976.5600	1.9766	1,961.7100	1.9617	(0.751)	0	0	840
2014/03/31	R186	07/08/2014	8.29	Call	Bond Future	2,691.7800	2.6918	2,432.9000	2.4329	(9.617)	0	0	0
2014/03/31	R186	07/08/2014	8.30	Call	Bond Future	2,727.9200	2.7279	2,467.0700	2.4671	(9.562)	0	0	0
2014/03/31	R186	07/08/2014	8.29	Put	Bond Future	4,361.2700	4.3613	4,402.4000	4.4024	0.943	0	0	0
2014/03/31	R186	07/08/2014	8.31	Put	Bond Future	4,263.5600	4.2636	4,300.7700	4.3008	0.873	0	0	0
2014/03/31	R186	07/08/2014	8.92	Call	Bond Future	5,508.9900	5.5090	5,194.1300	5.1941	(5.715)	0	0	0
2014/03/31	R186	07/08/2014	8.30	Put	Bond Future	4,312.2300	4.3122	4,351.3900	4.3514	0.908	0	0	0
2014/03/31	R186	06/11/2014	8.15	Put	Bond Future	6,550.3700	6.5504	6,629.4200	6.6294	1.207	0	0	0
2014/03/31	R186	06/11/2014	8.14	Call	Bond Future	3,038.6100	3.0386	2,813.8000	2.8138	(7.398)	0	0	0
2014/03/31	R186	06/11/2014			Bond Future	8.5666	118.4795	8.6041	118.1739	0.437	0.0000	0.0000	0
2014/03/31	R186	06/11/2014	9.17	Call	Bond Future	7,380.2800	7.3803	7,100.3200	7.1003	(3.793)	0	0	0
2014/03/31	R186	06/11/2014	8.15	Call	Bond Future	3,070.9200	3.0709	2,844.3000	2.8443	(7.380)	0	0	0
2014/03/31	R186	06/11/2014	8.16	Call	Bond Future	3,103.0800	3.1031	2,875.0100	2.8750	(7.350)	0	0	0
2014/03/31	R186	06/11/2014	9.17	Put	Bond Future	2,589.4800	2.5895	2,615.1900	2.6152	0.993	0	0	2,010
2014/03/31	R186	06/11/2014	8.14	Put	Bond Future	6,603.3700	6.6034	6,684.2300	6.6842	1.225	0	0	0
2014/03/31	R186	06/11/2014	8.16	Put	Bond Future	6,497.3100	6.4973	6,574.9100	6.5749	1.194	0	0	0
2014/03/31	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R197	08/05/2014			Bond Future	278.9685	278.9685	280.0881	280.0881	0.401	0.0000	0.0000	1,912
2014/03/31	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R197	08/05/2014	250.01	Call	Bond Future	28,958.5400	28.9585	30,078.0700	30.0781	3.866	0	0	0
2014/03/31	R197	08/05/2014	249.99	Call	Bond Future	28,978.5400	28.9785	30,098.0700	30.0981	3.863	0	0	0
2014/03/31	R197	08/05/2014	250.00	Call	Bond Future	28,968.5400	28.9685	30,088.0700	30.0881	3.865	0	0	0
2014/03/31	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R197	07/08/2014			Bond Future	277.2613	277.2613	278.3944	278.3944	0.409	0.0000	0.0000	0
2014/03/31	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R197	07/08/2014	270.00	Call	Bond Future	7,261.2900	7.2613	8,394.3500	8.3943	15.604	0	0	0
2014/03/31	R197	07/08/2014	270.01	Call	Bond Future	7,251.2900	7.2513	8,384.3500	8.3843	15.626	0	0	0
2014/03/31	R197	07/08/2014	269.99	Call	Bond Future	7,271.2900	7.2713	8,404.3500	8.4043	15.583	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
2014/03/31	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R201	08/05/2014			Bond Future	6.4502	104.7739	6.4472	104.7757	(0.047)	0.0000	0.0000	0
2014/03/31	R201	08/05/2014	4.75	Call	Bond Future	0.1900	0.0002	0.1300	0.0001	(31.579)	0	0	0
2014/03/31	R201	08/05/2014	4.76	Call	Bond Future	0.2100	0.0002	0.1400	0.0001	(33.333)	0	0	0
2014/03/31	R201	08/05/2014	4.74	Call	Bond Future	0.1800	0.0002	0.1200	0.0001	(33.333)	0	0	0
2014/03/31	R201	08/05/2014	4.76	Put	Bond Future	1,015.3700	1.0154	1,013.5100	1.0135	(0.183)	0	0	0
2014/03/31	R201	08/05/2014	4.75	Put	Bond Future	1,021.4100	1.0214	1,019.5600	1.0196	(0.181)	0	0	0
2014/03/31	R201	08/05/2014	4.74	Put	Bond Future	1,027.4600	1.0275	1,025.6100	1.0256	(0.180)	0	0	0
2014/03/31	R201	07/08/2014	5.31	Put	Bond Future	594.8500	0.5948	592.3400	0.5923	(0.422)	0	0	0
2014/03/31	R201	07/08/2014			Bond Future	6.7828	101.8945	6.7808	101.8952	(0.029)	0.0000	0.0000	0
2014/03/31	R201	07/08/2014	5.30	Put	Bond Future	597.7500	0.5977	595.2500	0.5952	(0.418)	0	0	0
2014/03/31	R201	07/08/2014	5.31	Call	Bond Future	66.3200	0.0663	64.5300	0.0645	(2.699)	0	0	0
2014/03/31	R201	07/08/2014	5.29	Call	Bond Future	64.9300	0.0649	63.1600	0.0632	(2.726)	0	0	0
2014/03/31	R201	07/08/2014	5.30	Call	Bond Future	65.6200	0.0656	63.8400	0.0638	(2.713)	0	0	0
2014/03/31	R201	07/08/2014	5.29	Put	Bond Future	600.6700	0.6007	598.1800	0.5982	(0.415)	0	0	0
2014/03/31	R202	08/05/2014	215.00	Call	Bond Future	3,845.3300	3.8453	4,960.4200	4.9604	28.999	0	0	0
2014/03/31	R202	08/05/2014			Bond Future	216.3864	216.3864	218.3379	218.3379	0.902	0.0000	0.0000	44,663
2014/03/31	R202	08/05/2014	215.01	Call	Bond Future	3,839.6900	3.8397	4,953.7700	4.9538	29.015	0	0	0
2014/03/31	R202	08/05/2014	214.99	Put	Bond Future	2,454.5900	2.4546	1,619.2000	1.6192	(34.034)	0	0	0
2014/03/31	R202	08/05/2014	215.01	Put	Bond Future	2,463.3100	2.4633	1,625.9000	1.6259	(33.995)	0	0	0
2014/03/31	R202	08/05/2014	214.99	Call	Bond Future	3,850.9700	3.8510	4,967.0700	4.9671	28.982	0	0	0
2014/03/31	R202	08/05/2014	215.00	Put	Bond Future	2,458.9500	2.4590	1,622.5500	1.6225	(34.015)	0	0	0
2014/03/31	R202	07/08/2014	207.99	Call	Bond Future	10,694.9100	10.6949	12,164.6800	12.1647	13.743	0	0	0
2014/03/31	R202	07/08/2014	208.00	Put	Bond Future	2,202.4800	2.2025	1,694.1300	1.6941	(23.081)	0	0	0
2014/03/31	R202	07/08/2014			Bond Future	216.4852	216.4852	218.4628	218.4628	0.914	0.0000	0.0000	0
2014/03/31	R202	07/08/2014	207.99	Put	Bond Future	2,199.7100	2.1997	1,691.8400	1.6918	(23.088)	0	0	0
2014/03/31	R202	07/08/2014	208.01	Put	Bond Future	2,205.2500	2.2053	1,696.4200	1.6964	(23.074)	0	0	0
2014/03/31	R202	07/08/2014	208.00	Call	Bond Future	10,687.6800	10.6877	12,156.9700	12.1570	13.748	0	0	0
2014/03/31	R202	07/08/2014	208.01	Call	Bond Future	10,680.4500	10.6805	12,149.2600	12.1493	13.752	0	0	0
2014/03/31	R203	08/05/2014	5.74	Call	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2014/03/31	R203	08/05/2014	5.76	Call	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2014/03/31	R203	08/05/2014	6.84	Call	Bond Future	51.8900	0.0519	36.5500	0.0365	(29.563)	0	0	29
2014/03/31	R203	08/05/2014	7.40	Put	Bond Future	1,012.2000	1.0122	1,010.2500	1.0103	(0.193)	0	0	0
2014/03/31	R203	08/05/2014			Bond Future	7.6170	103.1419	7.6361	103.0859	0.250	0.0000	0.0000	16,949
2014/03/31	R203	08/05/2014	5.76	Put	Bond Future	5,635.9700	5.6360	5,691.8600	5.6919	0.992	0	0	0
2014/03/31	R203	08/05/2014	6.84	Put	Bond Future	2,364.6600	2.3647	2,405.2800	2.4053	1.718	0	0	0
2014/03/31	R203	08/05/2014	5.75	Put	Bond Future	5,667.3400	5.6673	5,723.2400	5.7232	0.986	0	0	0
2014/03/31	R203	08/05/2014	5.74	Put	Bond Future	5,698.7100	5.6987	5,754.6200	5.7546	0.981	0	0	0
2014/03/31	R203	08/05/2014	7.40	Call	Bond Future	372.6600	0.3727	314.7500	0.3148	(15.540)	0	0	16
2014/03/31	R203	08/05/2014	5.75	Call	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	0
2014/03/31	R203	07/08/2014	7.30	Call	Bond Future	544.7200	0.5447	497.3500	0.4973	(8.696)	0	0	0
2014/03/31	R203	07/08/2014			Bond Future	7.7695	104.6497	7.7907	104.5918	0.273	0.0000	0.0000	0
2014/03/31	R203	07/08/2014	7.31	Call	Bond Future	553.8100	0.5538	505.8500	0.5059	(8.660)	0	0	0
2014/03/31	R203	07/08/2014	6.84	Put	Bond Future	2,811.4300	2.8114	2,838.1100	2.8381	0.949	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
2014/03/31	R203	07/08/2014	7.29	Put	Bond Future	1,853.2300	1.8532	1,864.3300	1.8643	0.599	0	0	0
2014/03/31	R203	07/08/2014	7.31	Put	Bond Future	1,815.9400	1.8159	1,825.8600	1.8259	0.546	0	0	0
2014/03/31	R203	07/08/2014	7.29	Call	Bond Future	535.7200	0.5357	488.9400	0.4889	(8.732)	0	0	0
2014/03/31	R203	07/08/2014	7.30	Put	Bond Future	1,834.5300	1.8345	1,845.0400	1.8450	0.573	0	0	0
2014/03/31	R203	07/08/2014	6.84	Call	Bond Future	237.9700	0.2380	206.7700	0.2068	(13.111)	0	0	46
2014/03/31	R203	06/11/2014	6.86	Call	Bond Future	412.7000	0.4127	370.6200	0.3706	(10.196)	0	0	0
2014/03/31	R203	06/11/2014			Bond Future	7.9267	102.0905	7.9504	102.0308	0.299	0.0000	0.0000	0
2014/03/31	R203	06/11/2014	6.98	Call	Bond Future	481.5300	0.4815	435.7000	0.4357	(9.518)	0	0	14
2014/03/31	R203	06/11/2014	6.84	Call	Bond Future	402.0100	0.4020	360.5400	0.3605	(10.316)	0	0	45
2014/03/31	R203	06/11/2014	6.85	Call	Bond Future	407.3300	0.4073	365.5500	0.3655	(10.257)	0	0	0
2014/03/31	R203	06/11/2014	6.98	Put	Bond Future	2,898.7500	2.8988	2,912.6300	2.9126	0.479	0	0	0
2014/03/31	R203	06/11/2014	6.84	Put	Bond Future	3,182.8100	3.1828	3,201.0500	3.2011	0.573	0	0	0
2014/03/31	R203	06/11/2014	6.86	Put	Bond Future	3,141.4600	3.1415	3,159.0900	3.1591	0.561	0	0	0
2014/03/31	R203	06/11/2014	6.85	Put	Bond Future	3,162.1100	3.1621	3,180.0400	3.1800	0.567	0	0	0
2014/03/31	R203	05/02/2015	7.69	Call	Bond Future	1,129.4900	1.1295	1,061.2000	1.0612	(6.046)	0	0	55
2014/03/31	R203	05/02/2015			Bond Future	8.0949	103.7169	8.1216	103.6554	0.330	0.0000	0.0000	0
2014/03/31	R203	05/02/2015	8.34	Put	Bond Future	1,312.9800	1.3130	1,300.0000	1.3000	(0.989)	0	0	0
2014/03/31	R203	05/02/2015	8.35	Call	Bond Future	1,888.8000	1.8888	1,814.2400	1.8142	(3.947)	0	0	0
2014/03/31	R203	05/02/2015	8.36	Call	Bond Future	1,902.1800	1.9022	1,827.5100	1.8275	(3.925)	0	0	0
2014/03/31	R203	05/02/2015	8.34	Call	Bond Future	1,875.4700	1.8755	1,801.0100	1.8010	(3.970)	0	0	0
2014/03/31	R203	05/02/2015	8.36	Put	Bond Future	1,293.9800	1.2940	1,280.7900	1.2808	(1.019)	0	0	0
2014/03/31	R203	05/02/2015	7.69	Put	Bond Future	2,067.1700	2.0672	2,060.3600	2.0604	(0.329)	0	0	0
2014/03/31	R203	05/02/2015	8.35	Put	Bond Future	1,303.4500	1.3034	1,290.3700	1.2904	(1.003)	0	0	0
2014/03/31	R204	08/05/2014			Bond Future	7.8399	103.7392	7.8589	103.6663	0.243	0.0000	0.0000	31,051
2014/03/31	R204	08/05/2014	6.05	Call	Bond Future	0.2300	0.0002	0.0900	0.0001	(60.870)	0	0	0
2014/03/31	R204	08/05/2014	6.06	Call	Bond Future	0.2500	0.0003	0.0900	0.0001	(64.000)	0	0	0
2014/03/31	R204	08/05/2014	6.04	Call	Bond Future	0.2200	0.0002	0.0800	0.0001	(63.636)	0	0	0
2014/03/31	R204	08/05/2014	6.05	Put	Bond Future	7,133.3800	7.1334	7,206.0700	7.2061	1.019	0	0	0
2014/03/31	R204	08/05/2014	6.04	Put	Bond Future	7,174.9200	7.1749	7,247.6100	7.2476	1.013	0	0	0
2014/03/31	R204	08/05/2014	6.06	Put	Bond Future	7,091.8600	7.0919	7,164.5300	7.1645	1.025	0	0	0
2014/03/31	R204	07/08/2014			Bond Future	7.9718	101.2227	7.9925	101.1478	0.260	0.0000	0.0000	300
2014/03/31	R204	07/08/2014	7.44	Put	Bond Future	2,628.3400	2.6283	2,637.0100	2.6370	0.330	0	0	0
2014/03/31	R204	07/08/2014	7.46	Put	Bond Future	2,576.7200	2.5767	2,583.9300	2.5839	0.280	0	0	0
2014/03/31	R204	07/08/2014	7.45	Put	Bond Future	2,602.4600	2.6025	2,610.4000	2.6104	0.305	0	0	0
2014/03/31	R204	07/08/2014	7.78	Call	Bond Future	1,133.2400	1.1332	1,042.4000	1.0424	(8.016)	0	0	0
2014/03/31	R204	07/08/2014	7.46	Call	Bond Future	699.6900	0.6997	631.9200	0.6319	(9.686)	0	0	0
2014/03/31	R204	07/08/2014	7.44	Call	Bond Future	677.1000	0.6771	610.7900	0.6108	(9.793)	0	0	0
2014/03/31	R204	07/08/2014	7.78	Put	Bond Future	1,831.7700	1.8318	1,815.9100	1.8159	(0.866)	0	0	530
2014/03/31	R204	07/08/2014	7.45	Call	Bond Future	688.3300	0.6883	621.2900	0.6213	(9.740)	0	0	0
2014/03/31	R204	06/11/2014	7.99	Put	Bond Future	2,084.8600	2.0849	2,068.5200	2.0685	(0.784)	0	0	1,270
2014/03/31	R204	06/11/2014			Bond Future	8.0979	102.7755	8.1204	102.6984	0.277	0.0000	0.0000	0
2014/03/31	R204	06/11/2014	6.99	Put	Bond Future	4,431.6600	4.4317	4,459.1400	4.4591	0.620	0	0	0
2014/03/31	R204	06/11/2014	7.01	Put	Bond Future	4,374.1300	4.3741	4,401.0800	4.4011	0.616	0	0	0
2014/03/31	R204	06/11/2014	7.00	Put	Bond Future	4,402.8500	4.4029	4,429.9600	4.4300	0.616	0	0	0
2014/03/31	R204	06/11/2014	6.99	Call	Bond Future	539.0300	0.5390	489.4700	0.4895	(9.194)	0	0	0
2014/03/31	R204	06/11/2014	7.99	Call	Bond Future	1,713.6200	1.7136	1,620.2400	1.6202	(5.449)	0	0	0
2014/03/31	R204	06/11/2014	7.00	Call	Bond Future	546.1700	0.5462	496.2400	0.4962	(9.142)	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
2014/03/31	R204	06/11/2014	7.01	Call	Bond Future	553.4000	0.5534	503.3100	0.5033	(9.051)	0	0	0
2014/03/31	R207	08/05/2014	6.19	Put	Bond Future	8,801.3000	8.8013	8,906.9100	8.9069	1.200	0	0	0
2014/03/31	R207	08/05/2014	6.21	Put	Bond Future	8,704.0200	8.7040	8,809.6200	8.8096	1.213	0	0	0
2014/03/31	R207	08/05/2014			Bond Future	8.0963	98.5569	8.1204	98.4513	0.299	0.0000	0.0000	19,048
2014/03/31	R207	08/05/2014	6.20	Put	Bond Future	8,752.6500	8.7526	8,858.2600	8.8583	1.207	0	0	0
2014/03/31	R207	08/05/2014	6.20	Call	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	0
2014/03/31	R207	08/05/2014	6.21	Call	Bond Future	0.1300	0.0001	0.0400	0.0000	(69.231)	0	0	0
2014/03/31	R207	08/05/2014	6.19	Call	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	0
2014/03/31	R207	07/08/2014	7.69	Call	Bond Future	830.1300	0.8301	746.9800	0.7470	(10.017)	0	0	0
2014/03/31	R207	07/08/2014	7.70	Put	Bond Future	3,064.5400	3.0645	3,089.0300	3.0890	0.799	0	0	0
2014/03/31	R207	07/08/2014			Bond Future	8.2220	96.3567	8.2478	96.2484	0.314	0.0000	0.0000	100
2014/03/31	R207	07/08/2014	7.70	Call	Bond Future	843.2800	0.8433	759.4700	0.7595	(9.939)	0	0	0
2014/03/31	R207	07/08/2014	7.71	Call	Bond Future	856.5600	0.8566	772.1000	0.7721	(9.860)	0	0	0
2014/03/31	R207	07/08/2014	7.69	Put	Bond Future	3,094.5500	3.0945	3,119.7000	3.1197	0.813	0	0	0
2014/03/31	R207	07/08/2014	7.71	Put	Bond Future	3,034.6800	3.0347	3,058.5200	3.0585	0.786	0	0	0
2014/03/31	R207	06/11/2014	7.36	Put	Bond Future	4,829.5100	4.8295	4,871.3400	4.8713	0.866	0	0	0
2014/03/31	R207	06/11/2014			Bond Future	8.3362	97.8350	8.3638	97.7242	0.331	0.0000	0.0000	0
2014/03/31	R207	06/11/2014	7.35	Put	Bond Future	4,862.1200	4.8621	4,903.9500	4.9039	0.860	0	0	0
2014/03/31	R207	06/11/2014	7.36	Call	Bond Future	801.5300	0.8015	732.5600	0.7326	(8.605)	0	0	0
2014/03/31	R207	06/11/2014	7.34	Call	Bond Future	782.1900	0.7822	713.2300	0.7132	(8.816)	0	0	0
2014/03/31	R207	06/11/2014	7.35	Call	Bond Future	791.8200	0.7918	722.8500	0.7228	(8.710)	0	0	0
2014/03/31	R207	06/11/2014	7.34	Put	Bond Future	4,894.8300	4.8948	4,936.6700	4.9367	0.855	0	0	0
2014/03/31	R208	08/05/2014	6.31	Call	Bond Future	0.1800	0.0002	0.0600	0.0001	(66.667)	0	0	0
2014/03/31	R208	08/05/2014			Bond Future	8.2019	93.2592	8.2313	93.1142	0.358	0.0000	0.0000	11,730
2014/03/31	R208	08/05/2014	6.29	Call	Bond Future	0.1500	0.0002	0.0500	0.0001	(66.667)	0	0	0
2014/03/31	R208	08/05/2014	6.31	Put	Bond Future	9,950.6000	9.9506	10,095.4700	10.0955	1.456	0	0	0
2014/03/31	R208	08/05/2014	6.30	Put	Bond Future	10,006.5700	10.0066	10,151.4500	10.1514	1.448	0	0	0
2014/03/31	R208	08/05/2014	6.29	Put	Bond Future	10,062.5700	10.0626	10,207.4600	10.2075	1.440	0	0	0
2014/03/31	R208	08/05/2014	6.30	Call	Bond Future	0.1600	0.0002	0.0500	0.0001	(68.750)	0	0	0
2014/03/31	R208	07/08/2014	8.28	Call	Bond Future	1,931.5100	1.9315	1,787.4700	1.7875	(7.457)	0	0	0
2014/03/31	R208	07/08/2014			Bond Future	8.3102	94.6226	8.3412	94.4745	0.374	0.0000	0.0000	100
2014/03/31	R208	07/08/2014	7.80	Call	Bond Future	997.8500	0.9978	898.8100	0.8988	(9.925)	0	0	0
2014/03/31	R208	07/08/2014	7.79	Put	Bond Future	3,509.2200	3.5092	3,559.3200	3.5593	1.428	0	0	0
2014/03/31	R208	07/08/2014	7.81	Put	Bond Future	3,441.4700	3.4415	3,489.5900	3.4896	1.398	0	0	0
2014/03/31	R208	07/08/2014	7.80	Put	Bond Future	3,475.2500	3.4752	3,524.3600	3.5244	1.413	0	0	0
2014/03/31	R208	07/08/2014	8.28	Put	Bond Future	2,075.8300	2.0758	2,079.9400	2.0799	0.198	0	0	630
2014/03/31	R208	07/08/2014	7.81	Call	Bond Future	1,013.4000	1.0134	913.3700	0.9134	(9.871)	0	0	0
2014/03/31	R208	07/08/2014	7.79	Call	Bond Future	982.4500	0.9825	884.4000	0.8844	(9.980)	0	0	0
2014/03/31	R208	06/11/2014	7.46	Call	Bond Future	947.3700	0.9474	855.2100	0.8552	(9.728)	0	0	0
2014/03/31	R208	06/11/2014			Bond Future	8.4140	92.6749	8.4467	92.5237	0.390	0.0000	0.0000	0
2014/03/31	R208	06/11/2014	7.44	Call	Bond Future	924.6900	0.9247	833.7900	0.8338	(9.830)	0	0	0
2014/03/31	R208	06/11/2014	7.45	Call	Bond Future	935.9800	0.9360	844.4500	0.8444	(9.779)	0	0	0
2014/03/31	R208	06/11/2014	8.50	Put	Bond Future	2,435.9800	2.4360	2,405.9300	2.4059	(1.234)	0	0	1,520
2014/03/31	R208	06/11/2014	7.44	Put	Bond Future	5,560.8500	5.5609	5,621.1900	5.6212	1.085	0	0	0
2014/03/31	R208	06/11/2014	7.46	Put	Bond Future	5,485.4900	5.4855	5,544.5700	5.5446	1.077	0	0	0
2014/03/31	R208	06/11/2014	8.50	Call	Bond Future	2,832.2600	2.8323	2,650.9700	2.6510	(6.401)	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
2014/03/31	R208	06/11/2014	7.45	Put	Bond Future	5,523.1100	5.5231	5,582.8200	5.5828	1.081	0	0	0
2014/03/31	R209	08/05/2014	9.63	Call	Bond Future	5,646.8800	5.6469	5,362.0500	5.3621	(5.044)	0	0	0
2014/03/31	R209	08/05/2014			Bond Future	8.8844	75.4952	8.9190	75.2306	0.390	0.0000	0.0000	25,078
2014/03/31	R209	08/05/2014	7.85	Call	Bond Future	61.1300	0.0611	37.5800	0.0376	(38.524)	0	0	0
2014/03/31	R209	08/05/2014	9.00	Put	Bond Future	1,409.9700	1.4100	1,407.2600	1.4073	(0.192)	0	0	0
2014/03/31	R209	08/05/2014	9.50	Call	Bond Future	4,876.1200	4.8761	4,588.6700	4.5887	(5.895)	0	0	0
2014/03/31	R209	08/05/2014	7.86	Call	Bond Future	64.0000	0.0640	39.5500	0.0396	(38.203)	0	0	0
2014/03/31	R209	08/05/2014	8.50	Put	Bond Future	3,742.3500	3.7424	3,857.5000	3.8575	3.077	0	0	0
2014/03/31	R209	08/05/2014	9.75	Put	Bond Future	174.2500	0.1743	157.2600	0.1573	(9.750)	0	0	7,262
2014/03/31	R209	08/05/2014	9.85	Put	Bond Future	124.6600	0.1247	110.5400	0.1105	(11.327)	0	0	10,000
2014/03/31	R209	08/05/2014	7.84	Call	Bond Future	58.3800	0.0584	35.7000	0.0357	(38.849)	0	0	0
2014/03/31	R209	08/05/2014	7.85	Put	Bond Future	8,687.3700	8.6874	8,928.3700	8.9284	2.774	0	0	0
2014/03/31	R209	08/05/2014	9.50	Put	Bond Future	380.4100	0.3804	357.5100	0.3575	(6.020)	0	0	640
2014/03/31	R209	08/05/2014	7.84	Put	Bond Future	8,775.2800	8.7753	9,017.1500	9.0172	2.756	0	0	0
2014/03/31	R209	08/05/2014	9.63	Put	Bond Future	256.0600	0.2561	235.7800	0.2358	(7.920)	0	0	883
2014/03/31	R209	08/05/2014	9.85	Call	Bond Future	6,989.6400	6.9896	6,710.9700	6.7110	(3.987)	0	0	0
2014/03/31	R209	08/05/2014	7.86	Put	Bond Future	8,599.7200	8.5997	8,839.8200	8.8398	2.792	0	0	0
2014/03/31	R209	08/05/2014	8.50	Call	Bond Future	703.2800	0.7033	553.8800	0.5539	(21.243)	0	0	640
2014/03/31	R209	08/05/2014	9.00	Call	Bond Future	2,287.6300	2.2876	2,020.3700	2.0204	(11.683)	0	0	640
2014/03/31	R209	08/05/2014	9.75	Call	Bond Future	6,375.3900	6.3754	6,093.8500	6.0938	(4.416)	0	0	0
2014/03/31	R209	07/08/2014	9.04	Put	Bond Future	3,037.3400	3.0373	3,031.2300	3.0312	(0.201)	0	0	0
2014/03/31	R209	07/08/2014			Bond Future	8.9562	76.5988	8.9919	76.3296	0.399	0.0000	0.0000	100
2014/03/31	R209	07/08/2014	9.06	Put	Bond Future	2,966.7300	2.9667	2,959.6600	2.9597	(0.238)	0	0	0
2014/03/31	R209	07/08/2014	9.05	Put	Bond Future	3,001.8800	3.0019	2,995.2800	2.9953	(0.220)	0	0	0
2014/03/31	R209	07/08/2014	9.05	Call	Bond Future	3,706.0300	3.7060	3,430.2100	3.4302	(7.442)	0	0	0
2014/03/31	R209	07/08/2014	9.06	Call	Bond Future	3,745.3400	3.7453	3,469.0500	3.4690	(7.377)	0	0	0
2014/03/31	R209	07/08/2014	9.04	Call	Bond Future	3,666.9100	3.6669	3,391.5800	3.3916	(7.509)	0	0	0
2014/03/31	R209	06/11/2014			Bond Future	9.0237	74.6266	9.0605	74.3525	0.408	0.0000	0.0000	0
2014/03/31	R209	06/11/2014	8.99	Put	Bond Future	4,548.4600	4.5485	4,566.8100	4.5668	0.403	0	0	0
2014/03/31	R209	06/11/2014	9.01	Put	Bond Future	4,470.6900	4.4707	4,487.8200	4.4878	0.383	0	0	0
2014/03/31	R209	06/11/2014	9.00	Put	Bond Future	4,509.5600	4.5096	4,526.7200	4.5267	0.381	0	0	0
2014/03/31	R209	06/11/2014	8.99	Call	Bond Future	4,296.0900	4.2961	4,040.3700	4.0404	(5.952)	0	0	0
2014/03/31	R209	06/11/2014	9.00	Call	Bond Future	4,332.1900	4.3322	4,075.2800	4.0753	(5.930)	0	0	0
2014/03/31	R209	06/11/2014	9.01	Call	Bond Future	4,368.2100	4.3682	4,111.2700	4.1113	(5.882)	0	0	0
2014/03/31	R210	08/05/2014			Bond Future	162.3217	162.3217	163.4949	163.4949	0.723	0.0000	0.0000	719
2014/03/31	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R210	08/05/2014	160.01	Call	Bond Future	2,311.6500	2.3116	3,484.9400	3.4849	50.756	0	0	0
2014/03/31	R210	08/05/2014	159.99	Call	Bond Future	2,331.6500	2.3316	3,504.9400	3.5049	50.320	0	0	0
2014/03/31	R210	08/05/2014	160.00	Call	Bond Future	2,321.6500	2.3216	3,494.9400	3.4949	50.537	0	0	0
2014/03/31	R210	07/08/2014			Bond Future	164.7147	164.7147	165.9035	165.9035	0.722	0.0000	0.0000	0
2014/03/31	R210	07/08/2014	159.00	Call	Bond Future	5,714.6700	5.7147	6,903.5200	6.9035	20.803	0	0	0
2014/03/31	R210	07/08/2014	159.01	Call	Bond Future	5,704.6700	5.7047	6,893.5200	6.8935	20.840	0	0	0
2014/03/31	R210	07/08/2014	158.99	Call	Bond Future	5,724.6700	5.7247	6,913.5200	6.9135	20.767	0	0	0
2014/03/31	R210	07/08/2014	159.01	Put	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
2014/03/31	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R211	08/05/2014	130.00	Put	Bond Future	2,456.8300	2.4568	2,340.6600	2.3407	(4.728)	0	0	0
2014/03/31	R211	08/05/2014			Bond Future	127.5432	127.5432	127.6593	127.6593	0.091	0.0000	0.0000	390
2014/03/31	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R211	08/05/2014	129.99	Put	Bond Future	2,446.8300	2.4468	2,330.6600	2.3307	(4.748)	0	0	0
2014/03/31	R211	08/05/2014	130.01	Put	Bond Future	2,466.8300	2.4668	2,350.6600	2.3507	(4.709)	0	0	0
2014/03/31	R211	07/08/2014	127.99	Put	Bond Future	130.8500	0.1309	14.3500	0.0144	(89.033)	0	0	0
2014/03/31	R211	07/08/2014			Bond Future	127.8592	127.8592	127.9757	127.9757	0.091	0.0000	0.0000	0
2014/03/31	R211	07/08/2014	128.01	Put	Bond Future	150.8500	0.1509	34.3500	0.0344	(77.229)	0	0	0
2014/03/31	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R211	07/08/2014	128.00	Put	Bond Future	140.8500	0.1409	24.3500	0.0244	(82.712)	0	0	0
2014/03/31	R212	08/05/2014			Bond Future	131.3140	131.3140	131.6992	131.6992	0.293	0.0000	0.0000	21,797
2014/03/31	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R212	08/05/2014	131.99	Put	Bond Future	675.9800	0.6760	290.7700	0.2908	(56.985)	0	0	0
2014/03/31	R212	08/05/2014	132.01	Put	Bond Future	695.9800	0.6960	310.7700	0.3108	(55.348)	0	0	0
2014/03/31	R212	08/05/2014	132.00	Put	Bond Future	685.9800	0.6860	300.7700	0.3008	(56.155)	0	0	0
2014/03/31	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R212	07/08/2014	128.99	Call	Bond Future	2,542.9000	2.5429	2,932.3600	2.9324	15.316	0	0	0
2014/03/31	R212	07/08/2014			Bond Future	131.5329	131.5329	131.9224	131.9224	0.296	0.0000	0.0000	0
2014/03/31	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R212	07/08/2014	129.00	Call	Bond Future	2,532.9000	2.5329	2,922.3600	2.9224	15.376	0	0	0
2014/03/31	R212	07/08/2014	129.01	Call	Bond Future	2,522.9000	2.5229	2,912.3600	2.9124	15.437	0	0	0
2014/03/31	R213	08/05/2014	7.65	Put	Bond Future	9,179.0900	9.1791	9,468.6400	9.4686	3.154	0	0	0
2014/03/31	R213	08/05/2014			Bond Future	8.7467	86.1603	8.7863	85.8541	0.453	0.0000	0.0000	21,705
2014/03/31	R213	08/05/2014	7.64	Put	Bond Future	9,266.9800	9.2670	9,557.2200	9.5572	3.132	0	0	0
2014/03/31	R213	08/05/2014	7.66	Put	Bond Future	9,091.4100	9.0914	9,380.2300	9.3802	3.177	0	0	0
2014/03/31	R213	08/05/2014	7.65	Call	Bond Future	36.9300	0.0369	20.2800	0.0203	(45.085)	0	0	0
2014/03/31	R213	08/05/2014	7.64	Call	Bond Future	35.1200	0.0351	19.1600	0.0192	(45.444)	0	0	0
2014/03/31	R213	08/05/2014	7.66	Call	Bond Future	38.8300	0.0388	21.4500	0.0215	(44.759)	0	0	0
2014/03/31	R213	07/08/2014	8.86	Call	Bond Future	3,420.5700	3.4206	3,155.8400	3.1558	(7.739)	0	0	0
2014/03/31	R213	07/08/2014			Bond Future	8.8229	87.4199	8.8639	87.1082	0.465	0.0000	0.0000	0
2014/03/31	R213	07/08/2014	8.84	Call	Bond Future	3,344.2700	3.3443	3,080.5400	3.0805	(7.886)	0	0	0
2014/03/31	R213	07/08/2014	8.85	Call	Bond Future	3,382.3000	3.3823	3,118.0700	3.1181	(7.812)	0	0	0
2014/03/31	R213	07/08/2014	8.84	Put	Bond Future	3,213.8200	3.2138	3,261.7500	3.2618	1.491	0	0	0
2014/03/31	R213	07/08/2014	8.86	Put	Bond Future	3,138.1900	3.1382	3,185.1200	3.1851	1.495	0	0	0
2014/03/31	R213	07/08/2014	8.85	Put	Bond Future	3,175.8400	3.1758	3,223.2700	3.2233	1.493	0	0	0
2014/03/31	R213	06/11/2014	8.84	Call	Bond Future	4,191.7500	4.1918	3,890.3600	3.8904	(7.190)	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
2014/03/31	R213	06/11/2014	8.85	Put	Bond Future	4,574.5300	4.5745	4,589.1700	4.5892	0.320	0	0	0
2014/03/31	R213	06/11/2014			Bond Future	8.8960	85.2187	8.9384	84.9016	0.476	0.0000	0.0000	0
2014/03/31	R213	06/11/2014	8.85	Call	Bond Future	4,227.8900	4.2279	3,925.3500	3.9254	(7.156)	0	0	0
2014/03/31	R213	06/11/2014	8.86	Call	Bond Future	4,264.1900	4.2642	3,960.5200	3.9605	(7.121)	0	0	0
2014/03/31	R213	06/11/2014	8.84	Put	Bond Future	4,614.0000	4.6140	4,629.7900	4.6298	0.342	0	0	0
2014/03/31	R213	06/11/2014	8.86	Put	Bond Future	4,535.3100	4.5353	4,548.8200	4.5488	0.298	0	0	0
2014/03/31	R214	08/05/2014			Bond Future	8.9536	76.5069	8.9882	76.2305	0.387	0.0000	0.0000	5,055
2014/03/31	R214	08/05/2014	9.00	Call	Bond Future	2,045.7600	2.0458	1,790.5200	1.7905	(12.477)	0	0	0
2014/03/31	R214	08/05/2014	8.99	Put	Bond Future	1,713.8000	1.7138	1,736.9000	1.7369	1.348	0	0	0
2014/03/31	R214	08/05/2014	9.01	Put	Bond Future	1,638.9200	1.6389	1,658.3900	1.6584	1.188	0	0	0
2014/03/31	R214	08/05/2014	9.00	Put	Bond Future	1,675.8500	1.6759	1,697.0400	1.6970	1.264	0	0	0
2014/03/31	R214	08/05/2014	9.01	Call	Bond Future	2,088.1800	2.0882	1,831.2200	1.8312	(12.305)	0	0	0
2014/03/31	R214	08/05/2014	8.99	Call	Bond Future	2,004.2300	2.0042	1,750.9000	1.7509	(12.640)	0	0	0
2014/03/31	R214	07/08/2014	9.54	Put	Bond Future	1,796.8300	1.7968	1,825.3900	1.8254	1.589	0	0	0
2014/03/31	R214	07/08/2014			Bond Future	9.0237	77.5323	9.0594	77.2510	0.396	0.0000	0.0000	0
2014/03/31	R214	07/08/2014	9.56	Put	Bond Future	1,749.9500	1.7500	1,777.9400	1.7779	1.599	0	0	0
2014/03/31	R214	07/08/2014	9.55	Put	Bond Future	1,773.2600	1.7733	1,801.5300	1.8015	1.594	0	0	0
2014/03/31	R214	07/08/2014	9.56	Call	Bond Future	5,794.8300	5.7948	5,541.5200	5.5415	(4.371)	0	0	0
2014/03/31	R214	07/08/2014	9.54	Call	Bond Future	5,697.5300	5.6975	5,444.7900	5.4448	(4.436)	0	0	0
2014/03/31	R214	07/08/2014	9.55	Call	Bond Future	5,746.1100	5.7461	5,493.0800	5.4931	(4.404)	0	0	0
2014/03/31	R214	06/11/2014	9.64	Call	Bond Future	6,902.7800	6.9028	6,661.8700	6.6619	(3.490)	0	0	0
2014/03/31	R214	06/11/2014			Bond Future	9.0907	75.4343	9.1276	75.1479	0.405	0.0000	0.0000	0
2014/03/31	R214	06/11/2014	9.65	Call	Bond Future	6,947.5800	6.9476	6,706.5600	6.7066	(3.469)	0	0	0
2014/03/31	R214	06/11/2014	9.66	Call	Bond Future	6,992.4600	6.9925	6,751.3400	6.7513	(3.448)	0	0	0
2014/03/31	R214	06/11/2014	9.64	Put	Bond Future	2,815.6300	2.8156	2,861.0900	2.8611	1.615	0	0	0
2014/03/31	R214	06/11/2014	9.66	Put	Bond Future	2,763.6400	2.7636	2,808.8900	2.8089	1.637	0	0	0
2014/03/31	R214	06/11/2014	9.65	Put	Bond Future	2,789.5300	2.7895	2,834.8800	2.8349	1.626	0	0	0
2014/03/31	R248	08/05/2014	9.04	Put	Bond Future	0.0000	0.0000	299.5100	0.2995	100.000	0	0	0
2014/03/31	R248	08/05/2014			Bond Future	9.0297	98.7954	9.0694	98.3904	0.440	0.0000	0.0000	13,515
2014/03/31	R248	08/05/2014	9.06	Put	Bond Future	0.0000	0.0000	95.4400	0.0954	100.000	0	0	0
2014/03/31	R248	08/05/2014	9.04	Call	Bond Future	105.5000	0.1055	0.0000	0.0000	(100.000)	0	0	0
2014/03/31	R248	08/05/2014	9.05	Put	Bond Future	0.0000	0.0000	197.3800	0.1974	100.000	0	0	0
2014/03/31	R248	08/05/2014	9.05	Call	Bond Future	207.6300	0.2076	0.0000	0.0000	(100.000)	0	0	0
2014/03/31	R248	08/05/2014	9.06	Call	Bond Future	309.5700	0.3096	0.0000	0.0000	(100.000)	0	0	0
2014/03/31	R248	07/08/2014			Bond Future	9.1022	100.1185	9.1432	99.7065	0.450	0.0000	0.0000	0
2014/03/31	R248	07/08/2014	9.65	Call	Bond Future	5,257.9500	5.2579	4,845.9300	4.8459	(7.836)	0	0	0
2014/03/31	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R248	07/08/2014	9.66	Call	Bond Future	5,349.1300	5.3491	4,937.1100	4.9371	(7.703)	0	0	0
2014/03/31	R248	07/08/2014	9.64	Call	Bond Future	5,166.6000	5.1666	4,754.5800	4.7546	(7.975)	0	0	0
2014/03/31	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R248	06/11/2014			Bond Future	9.1718	97.2292	9.2141	96.8100	0.461	0.0000	0.0000	0
2014/03/31	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/31	R248	06/11/2014	9.72	Call	Bond Future	5,190.7600	5.1908	4,771.5700	4.7716	(8.076)	0	0	0
2014/03/31	R248	06/11/2014	9.73	Put	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 ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/31	R248 06/11/2014	9.73	Call	Bond Future	5,280.7400	5.2807	4,861.5500	4.8615	(7.938)	0	0	0
2014/03/31	R248 06/11/2014	9.74	Call	Bond Future	5,370.5500	5.3705	4,951.3600	4.9514	(7.805)	0	0	0

Total **423902**