



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/06/2014 TO 13/06/2014

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
2014/06/13	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	0904	31/03/2036		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
2014/06/13	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	2025	07/08/2014	109.01	Call	Bond Future	7,612.5100	7.6125	7,762.2000	7.7622	1.966	0	0	0
2014/06/13	2025	07/08/2014			Bond Future	116.6225	116.6225	116.7722	116.7722	0.128	0.0000	0.0000	0
2014/06/13	2025	07/08/2014	108.99	Call	Bond Future	7,632.5100	7.6325	7,782.2000	7.7822	1.961	0	0	0
2014/06/13	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2025	07/08/2014	109.00	Call	Bond Future	7,622.5100	7.6225	7,772.2000	7.7722	1.964	0	0	0
2014/06/13	2025	06/11/2014	117.01	Call	Bond Future	1,383.1200	1.3831	1,533.4100	1.5334	10.866	0	0	0
2014/06/13	2025	06/11/2014			Bond Future	118.3931	118.3931	118.5434	118.5434	0.127	0.0000	0.0000	0
2014/06/13	2025	06/11/2014	116.99	Call	Bond Future	1,403.1200	1.4031	1,553.4100	1.5534	10.711	0	0	0
2014/06/13	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2025	06/11/2014	117.00	Call	Bond Future	1,393.1200	1.3931	1,543.4100	1.5434	10.788	0	0	0
2014/06/13	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2030	07/08/2014			Bond Future	8.9065	92.7221	8.9666	92.2515	0.675	0.0000	0.0000	4,308
2014/06/13	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2030	07/08/2014	8.99	Call	Bond Future	652.8800	0.6529	182.2500	0.1823	(72.085)	0	0	0
2014/06/13	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2030	07/08/2014	9.00	Call	Bond Future	730.6000	0.7306	259.9700	0.2600	(64.417)	0	0	0
2014/06/13	2030	07/08/2014	9.01	Call	Bond Future	808.2300	0.8082	337.6000	0.3376	(58.230)	0	0	0
2014/06/13	2030	06/11/2014	9.01	Call	Bond Future	180.2900	0.1803	0.0000	0.0000	(100.000)	0	0	0
2014/06/13	2030	06/11/2014			Bond Future	8.9866	94.1192	9.0489	93.6400	0.692	0.0000	0.0000	0
2014/06/13	2030	06/11/2014	8.99	Call	Bond Future	25.9600	0.0260	0.0000	0.0000	(100.000)	0	0	0
2014/06/13	2030	06/11/2014	9.00	Call	Bond Future	103.1700	0.1032	0.0000	0.0000	(100.000)	0	0	0
2014/06/13	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	453.2000	0.4532	100.000	0	0	0
2014/06/13	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	298.8700	0.2989	100.000	0	0	0
2014/06/13	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	375.9900	0.3760	100.000	0	0	0
2014/06/13	2030	05/02/2015			Bond Future	9.0662	91.5741	9.1304	91.0882	0.708	0.0000	0.0000	0
2014/06/13	2030	05/02/2015	9.25	Call	Bond Future	1,381.5600	1.3816	895.6800	0.8957	(35.169)	0	0	0
2014/06/13	2030	05/02/2015	9.24	Call	Bond Future	1,307.1600	1.3072	821.2800	0.8213	(37.171)	0	0	0
2014/06/13	2030	05/02/2015	9.26	Call	Bond Future	1,455.8700	1.4559	969.9900	0.9700	(33.374)	0	0	0
2014/06/13	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2030	05/02/2015	9.26	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/13	2037	07/08/2014	9.06	Put	Bond Future	253.1700	0.2532	796.8700	0.7969	214.757	0	0	0
2014/06/13	2037	07/08/2014			Bond Future	9.0878	94.6815	9.1479	94.1378	0.662	0.0000	0.0000	10,102
2014/06/13	2037	07/08/2014	9.05	Put	Bond Future	344.4700	0.3445	888.1700	0.8882	157.837	0	0	0
2014/06/13	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2037	07/08/2014	9.04	Put	Bond Future	435.9100	0.4359	979.6100	0.9796	124.728	0	0	0
2014/06/13	2037	06/11/2014	9.69	Call	Bond Future	4,534.6800	4.5347	3,981.3800	3.9814	(12.202)	0	0	0
2014/06/13	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2037	06/11/2014			Bond Future	9.1630	96.1082	9.2251	95.5549	0.678	0.0000	0.0000	0
2014/06/13	2037	06/11/2014	9.70	Call	Bond Future	4,617.2900	4.6173	4,063.9900	4.0640	(11.983)	0	0	0
2014/06/13	2037	06/11/2014	9.71	Call	Bond Future	4,699.7800	4.6998	4,146.4800	4.1465	(11.773)	0	0	0
2014/06/13	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2037	05/02/2015			Bond Future	9.2375	93.3435	9.3014	92.7823	0.692	0.0000	0.0000	0
2014/06/13	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2037	05/02/2015	9.50	Call	Bond Future	2,270.4400	2.2704	1,709.3000	1.7093	(24.715)	0	0	0
2014/06/13	2037	05/02/2015	9.51	Call	Bond Future	2,355.1800	2.3552	1,794.0400	1.7940	(23.826)	0	0	0
2014/06/13	2037	05/02/2015	9.49	Call	Bond Future	2,185.5700	2.1856	1,624.4300	1.6244	(25.675)	0	0	0
2014/06/13	2038	07/08/2014			Bond Future	121.9196	121.9196	121.6207	121.6207	(0.245)	0.0000	0.0000	725
2014/06/13	2038	07/08/2014	106.00	Call	Bond Future	15,919.5700	15.9196	15,620.6500	15.6207	(1.878)	0	0	0
2014/06/13	2038	07/08/2014	106.01	Call	Bond Future	15,909.5700	15.9096	15,610.6500	15.6107	(1.879)	0	0	0
2014/06/13	2038	07/08/2014	105.99	Call	Bond Future	15,929.5700	15.9296	15,630.6500	15.6307	(1.877)	0	0	0
2014/06/13	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2038	06/11/2014	120.01	Call	Bond Future	3,760.5300	3.7605	3,455.3300	3.4553	(8.116)	0	0	0
2014/06/13	2038	06/11/2014			Bond Future	123.7705	123.7705	123.4653	123.4653	(0.247)	0.0000	0.0000	0
2014/06/13	2038	06/11/2014	119.99	Call	Bond Future	3,780.5300	3.7805	3,475.3300	3.4753	(8.073)	0	0	0
2014/06/13	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2038	06/11/2014	120.00	Call	Bond Future	3,770.5300	3.7705	3,465.3300	3.4653	(8.094)	0	0	0
2014/06/13	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2046	07/08/2014			Bond Future	121.3168	121.3168	121.6297	121.6297	0.258	0.0000	0.0000	5,218
2014/06/13	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2046	07/08/2014	104.44	Call	Bond Future	16,876.7700	16.8768	17,189.7400	17.1897	1.854	0	0	0
2014/06/13	2046	07/08/2014	104.45	Call	Bond Future	16,866.7700	16.8668	17,179.7400	17.1797	1.856	0	0	0
2014/06/13	2046	07/08/2014	104.43	Call	Bond Future	16,886.7700	16.8868	17,199.7400	17.1997	1.853	0	0	0
2014/06/13	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2046	06/11/2014	104.45	Call	Bond Future	17,362.9300	17.3629	17,678.9500	17.6789	1.820	0	0	0
2014/06/13	2046	06/11/2014			Bond Future	121.8129	121.8129	122.1290	122.1290	0.259	0.0000	0.0000	0
2014/06/13	2046	06/11/2014	104.43	Call	Bond Future	17,382.9300	17.3829	17,698.9500	17.6989	1.818	0	0	0
2014/06/13	2046	06/11/2014	104.45	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
2014/06/13	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2046	06/11/2014	104.44	Call	Bond Future	17,372.9300	17.3729	17,688.9500	17.6889	1.819	0	0	0
2014/06/13	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2050	07/08/2014			Bond Future	126.9550	126.9550	126.9974	126.9974	0.033	0.0000	0.0000	2,720
2014/06/13	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2050	07/08/2014	112.00	Call	Bond Future	14,955.0300	14.9550	14,997.4400	14.9974	0.284	0	0	0
2014/06/13	2050	07/08/2014	112.01	Call	Bond Future	14,945.0300	14.9450	14,987.4400	14.9874	0.284	0	0	0
2014/06/13	2050	07/08/2014	111.99	Call	Bond Future	14,965.0300	14.9650	15,007.4400	15.0074	0.283	0	0	0
2014/06/13	2050	06/11/2014			Bond Future	128.8821	128.8821	128.9235	128.9235	0.032	0.0000	0.0000	0
2014/06/13	2050	06/11/2014	126.00	Call	Bond Future	2,882.1400	2.8821	2,923.5000	2.9235	1.435	0	0	0
2014/06/13	2050	06/11/2014	126.01	Call	Bond Future	2,872.1400	2.8721	2,913.5000	2.9135	1.440	0	0	0
2014/06/13	2050	06/11/2014	125.99	Call	Bond Future	2,892.1400	2.8921	2,933.5000	2.9335	1.430	0	0	0
2014/06/13	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	AL12	07/08/2014			Index Future	493.9680	493.9680	491.7020	491.7020	(0.459)	0.0000	0.0000	0
2014/06/13	AL12	06/11/2014			Index Future	501.4090	501.4090	499.1010	499.1010	(0.460)	0.0000	0.0000	0
2014/06/13	AL12	05/02/2015			Index Future	509.1940	509.1940	506.8540	506.8540	(0.460)	0.0000	0.0000	0
2014/06/13	AL37	07/08/2014			Index Future	423.4910	423.4910	422.9200	422.9200	(0.135)	0.0000	0.0000	0
2014/06/13	AL37	06/11/2014			Index Future	429.8710	429.8710	429.2840	429.2840	(0.137)	0.0000	0.0000	0
2014/06/13	AL7T	07/08/2014			Index Future	496.8450	496.8450	495.8300	495.8300	(0.204)	0.0000	0.0000	1
2014/06/13	AL7T	06/11/2014			Index Future	504.3290	504.3290	503.2910	503.2910	(0.206)	0.0000	0.0000	0
2014/06/13	ALBI	07/08/2014			Index Future	452.2590	452.2590	451.0110	451.0110	(0.276)	0.0000	0.0000	646
2014/06/13	ALBI	06/11/2014			Index Future	459.0710	459.0710	457.7980	457.7980	(0.277)	0.0000	0.0000	0
2014/06/13	ALBI	05/02/2015			Index Future	466.1990	466.1990	464.9100	464.9100	(0.276)	0.0000	0.0000	0
2014/06/13	C023	28/02/2023			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
2014/06/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/13	CS33	15/09/2033			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
2014/06/13	EL28	07/08/2014	114.00	Call	Bond Future	9,491.0500	9.4911	9,821.3700	9.8214	3.480	0	0	0
2014/06/13	EL28	07/08/2014			Bond Future	123.4910	123.4910	123.8214	123.8214	0.267	0.0000	0.0000	0
2014/06/13	EL28	07/08/2014	114.01	Call	Bond Future	9,481.0500	9.4811	9,811.3700	9.8114	3.484	0	0	0
2014/06/13	EL28	07/08/2014	113.99	Call	Bond Future	9,501.0500	9.5011	9,831.3700	9.8314	3.477	0	0	0
2014/06/13	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	EL28	06/11/2014			Bond Future	123.8844	123.8844	124.2180	124.2180	0.269	0.0000	0.0000	0
2014/06/13	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	EL28	06/11/2014	122.00	Call	Bond Future	1,884.4500	1.8844	2,218.0000	2.2180	17.700	0	0	0
2014/06/13	EL28	06/11/2014	122.01	Call	Bond Future	1,874.4500	1.8744	2,208.0000	2.2080	17.795	0	0	0
2014/06/13	EL28	06/11/2014	121.99	Call	Bond Future	1,894.4500	1.8944	2,228.0000	2.2280	17.607	0	0	0
2014/06/13	ES33	07/08/2014			Bond Future	9.7346	83.8276	9.7945	83.3911	0.616	0.0000	0.0000	6,220
2014/06/13	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	ES33	07/08/2014	10.14	Call	Bond Future	2,880.9200	2.8809	2,444.4400	2.4444	(15.151)	0	0	0
2014/06/13	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	ES33	07/08/2014	10.15	Call	Bond Future	2,949.9500	2.9500	2,513.4700	2.5135	(14.796)	0	0	0
2014/06/13	ES33	07/08/2014	10.16	Call	Bond Future	3,018.8800	3.0189	2,582.4000	2.5824	(14.458)	0	0	0
2014/06/13	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	ES33	06/11/2014			Bond Future	9.8355	81.3052	9.8976	80.8609	0.631	0.0000	0.0000	0
2014/06/13	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	ES33	06/11/2014	10.29	Call	Bond Future	3,164.8100	3.1648	2,720.5400	2.7205	(14.038)	0	0	0
2014/06/13	ES33	06/11/2014	10.30	Call	Bond Future	3,232.2600	3.2323	2,787.9900	2.7880	(13.745)	0	0	0
2014/06/13	ES33	06/11/2014	10.31	Call	Bond Future	3,299.6100	3.2996	2,855.3400	2.8553	(13.464)	0	0	0
2014/06/13	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	ES33	05/02/2015	10.00	Call	Bond Future	441.0200	0.4410	0.0000	0.0000	(100.000)	0	0	0
2014/06/13	ES33	05/02/2015			Bond Future	9.9373	82.5681	10.0014	82.1176	0.645	0.0000	0.0000	0
2014/06/13	ES33	05/02/2015	10.01	Call	Bond Future	510.9800	0.5110	60.4400	0.0604	(88.172)	0	0	0
2014/06/13	ES33	05/02/2015	9.99	Call	Bond Future	370.9700	0.3710	0.0000	0.0000	(100.000)	0	0	0
2014/06/13	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	9.5200	0.0095	100.000	0	0	0
2014/06/13	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	79.5700	0.0796	100.000	0	0	0
2014/06/13	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	GOVI	07/08/2014			GOVI	451.1710	451.1710	450.0050	450.0050	(0.258)	0.0000	0.0000	520
2014/06/13	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	GOVI	07/08/2014	459.99	Put	GOVI	88,190.0000	8.8190	99,850.0000	9.9850	13.221	0	0	0
2014/06/13	GOVI	07/08/2014	460.01	Put	GOVI	88,390.0000	8.8390	100,050.0000	10.0050	13.192	0	0	0
2014/06/13	GOVI	07/08/2014	460.00	Put	GOVI	88,290.0000	8.8290	99,950.0000	9.9950	13.206	0	0	0
2014/06/13	GOVI	06/11/2014	449.01	Call	GOVI	89,570.0000	8.9570	77,670.0000	7.7670	(13.286)	0	0	0
2014/06/13	GOVI	06/11/2014			GOVI	457.9670	457.9670	456.7770	456.7770	(0.260)	0.0000	0.0000	28
2014/06/13	GOVI	06/11/2014	448.99	Call	GOVI	89,770.0000	8.9770	77,870.0000	7.7870	(13.256)	0	0	0
2014/06/13	GOVI	06/11/2014	449.00	Call	GOVI	89,670.0000	8.9670	77,770.0000	7.7770	(13.271)	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
2014/06/13	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	GOVI	05/02/2015	459.99	Call	GOVI	50,880.0000	5.0880	38,820.0000	3.8820	(23.703)	0	0	0
2014/06/13	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	GOVI	05/02/2015			GOVI	465.0780	465.0780	463.8720	463.8720	(0.259)	0.0000	0.0000	0
2014/06/13	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	GOVI	05/02/2015	460.00	Call	GOVI	50,780.0000	5.0780	38,720.0000	3.8720	(23.750)	0	0	0
2014/06/13	GOVI	05/02/2015	460.01	Call	GOVI	50,680.0000	5.0680	38,620.0000	3.8620	(23.796)	0	0	0
2014/06/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/13	ICAA	07/08/2014			Can-Do Interest Rate	142.9802	142.9802	143.0235	143.0235	0.030	0.0000	0.0000	635
2014/06/13	IGOV	07/08/2014			Index Future	215.6880	215.6880	215.8850	215.8850	0.091	0.0000	0.0000	1,267
2014/06/13	IGOV	06/11/2014			Index Future	218.9640	218.9640	219.1600	219.1600	0.090	0.0000	0.0000	87
2014/06/13	IGOV	05/02/2015			Index Future	222.3890	222.3890	222.5910	222.5910	0.091	0.0000	0.0000	0
2014/06/13	ILBI	07/08/2014			Index Future	585.6640	585.6640	586.1800	586.1800	0.088	0.0000	0.0000	210
2014/06/13	ILBI	06/11/2014			Index Future	594.5350	594.5350	595.0560	595.0560	0.088	0.0000	0.0000	0
2014/06/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/13	JBAF	18/06/2014			Jibar Tradeable Future	5.8000	94.2000	5.8000	94.2000	0.000	0.0000	0.0000	2,000
2014/06/13	JBAF	16/07/2014			Jibar Tradeable Future	5.8700	94.1300	5.8700	94.1300	0.000	0.0000	0.0000	545
2014/06/13	JBAF	20/08/2014			Jibar Tradeable Future	6.0200	93.9800	6.0300	93.9700	0.166	0.0000	0.0000	0
2014/06/13	JBAF	17/09/2014			Jibar Tradeable Future	6.1500	93.8500	6.1000	93.9000	(0.813)	0.0000	0.0000	1,000
2014/06/13	JBAF	15/10/2014			Jibar Tradeable Future	6.2500	93.7500	6.2700	93.7300	0.320	0.0000	0.0000	0
2014/06/13	JBAF	19/11/2014			Jibar Tradeable Future	6.4000	93.6000	6.4100	93.5900	0.156	0.0000	0.0000	0
2014/06/13	JBAF	17/12/2014			Jibar Tradeable Future	6.5100	93.4900	6.5400	93.4600	0.461	0.0000	0.0000	0
2014/06/13	JBAF	18/03/2015			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,850
2014/06/13	JBAF	17/06/2015			Jibar Tradeable Future	7.0600	92.9400	7.0800	92.9200	0.283	0.0000	0.0000	5,000
2014/06/13	JBAF	16/09/2015			Jibar Tradeable Future	7.2200	92.7800	7.2600	92.7400	0.554	0.0000	0.0000	0
2014/06/13	JBAF	15/12/2015			Jibar Tradeable Future	7.3900	92.6100	7.4200	92.5800	0.406	0.0000	0.0000	0
2014/06/13	JBAF	16/03/2016			Jibar Tradeable Future	7.5500	92.4500	7.5800	92.4200	0.397	0.0000	0.0000	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
2014/06/13	R023	07/08/2014	8.51	Call	Bond Future	2,073.9800		2.0740	1,947.0900	1.9471	(6.118)	0	0	0
2014/06/13	R023	07/08/2014			Bond Future	8.2752		100.2935	8.3048	100.1182	0.358	0.0000	0.0000	12,508
2014/06/13	R023	07/08/2014	8.49	Call	Bond Future	1,996.3000		1.9963	1,871.6200	1.8716	(6.246)	0	0	0
2014/06/13	R023	07/08/2014	8.50	Call	Bond Future	2,034.9600		2.0350	1,909.1700	1.9092	(6.181)	0	0	0
2014/06/13	R023	07/08/2014	8.49	Put	Bond Future	734.7500		0.7347	785.3800	0.7854	6.891	0	0	0
2014/06/13	R023	07/08/2014	8.51	Put	Bond Future	696.0500		0.6961	744.4700	0.7445	6.956	0	0	0
2014/06/13	R023	07/08/2014	8.50	Put	Bond Future	715.2000		0.7152	764.7200	0.7647	6.924	0	0	0
2014/06/13	R023	06/11/2014			Bond Future	8.3668		97.8835	8.3980	97.7040	0.373	0.0000	0.0000	0
2014/06/13	R023	06/11/2014	8.59	Put	Bond Future	1,576.5200		1.5765	1,641.5600	1.6416	4.126	0	0	0
2014/06/13	R023	06/11/2014	8.61	Put	Bond Future	1,531.6100		1.5316	1,595.2300	1.5952	4.154	0	0	0
2014/06/13	R023	06/11/2014	8.59	Call	Bond Future	2,852.0100		2.8520	2,737.5300	2.7375	(4.014)	0	0	0
2014/06/13	R023	06/11/2014	8.60	Put	Bond Future	1,553.9500		1.5540	1,618.2700	1.6183	4.139	0	0	0
2014/06/13	R023	06/11/2014	8.60	Call	Bond Future	2,886.0900		2.8861	2,770.8900	2.7709	(3.992)	0	0	0
2014/06/13	R023	06/11/2014	8.61	Call	Bond Future	2,920.3600		2.9204	2,804.4600	2.8045	(3.969)	0	0	0
2014/06/13	R023	05/02/2015			Bond Future	8.4589		99.4036	8.4913	99.2222	0.383	0.0000	0.0000	0
2014/06/13	R023	05/02/2015	8.74	Put	Bond Future	2,098.7500		2.0988	2,166.1900	2.1662	3.213	0	0	0
2014/06/13	R023	05/02/2015	8.75	Call	Bond Future	3,690.8700		3.6909	3,576.2900	3.5763	(3.104)	0	0	0
2014/06/13	R023	05/02/2015	8.76	Call	Bond Future	3,723.8000		3.7238	3,608.6900	3.6087	(3.091)	0	0	0
2014/06/13	R023	05/02/2015	8.74	Call	Bond Future	3,658.0700		3.6581	3,544.0300	3.5440	(3.117)	0	0	0
2014/06/13	R023	05/02/2015	8.76	Put	Bond Future	2,054.7800		2.0548	2,121.1500	2.1212	3.230	0	0	0
2014/06/13	R023	05/02/2015	8.75	Put	Bond Future	2,076.6800		2.0767	2,143.5800	2.1436	3.221	0	0	0
2014/06/13	R157	07/08/2014	6.76	Put	Bond Future	205.8700		0.2059	213.2400	0.2132	3.580	0	0	0
2014/06/13	R157	07/08/2014			Bond Future	6.8125		112.4127	6.8272	112.3968	0.215	0.0000	0.0000	6,048
2014/06/13	R157	07/08/2014	6.75	Put	Bond Future	211.9600		0.2120	219.4900	0.2195	3.553	0	0	0
2014/06/13	R157	07/08/2014	6.74	Call	Bond Future	138.9500		0.1389	130.6700	0.1307	(5.959)	0	0	0
2014/06/13	R157	07/08/2014	6.75	Call	Bond Future	143.6800		0.1437	135.2300	0.1352	(5.881)	0	0	0
2014/06/13	R157	07/08/2014	6.76	Call	Bond Future	148.5100		0.1485	139.9000	0.1399	(5.798)	0	0	0
2014/06/13	R157	07/08/2014	6.74	Put	Bond Future	218.1500		0.2182	225.8500	0.2259	3.530	0	0	0
2014/06/13	R157	06/11/2014	6.19	Put	Bond Future	773.8700		0.7739	788.6800	0.7887	1.914	0	0	0
2014/06/13	R157	06/11/2014			Bond Future	7.0446		107.2930	7.0658	107.2751	0.302	0.0000	0.0000	0
2014/06/13	R157	06/11/2014	6.21	Put	Bond Future	759.3600		0.7594	774.0500	0.7741	1.935	0	0	0
2014/06/13	R157	06/11/2014	6.20	Put	Bond Future	766.6000		0.7666	781.3500	0.7814	1.924	0	0	0
2014/06/13	R157	06/11/2014	6.21	Call	Bond Future	53.3800		0.0534	50.2000	0.0502	(5.957)	0	0	0
2014/06/13	R157	06/11/2014	6.19	Call	Bond Future	50.8800		0.0509	47.8200	0.0478	(6.014)	0	0	0
2014/06/13	R157	06/11/2014	6.20	Call	Bond Future	52.1200		0.0521	49.0000	0.0490	(5.986)	0	0	0
2014/06/13	R157	05/02/2015	8.74	Call	Bond Future	878.9500		0.8789	864.5700	0.8646	(1.636)	0	0	0
2014/06/13	R157	05/02/2015	8.75	Put	Bond Future	101.2500		0.1013	104.1500	0.1041	2.864	0	0	0
2014/06/13	R157	05/02/2015			Bond Future	7.4119		108.9600	7.4413	108.9426	0.397	0.0000	0.0000	0
2014/06/13	R157	05/02/2015	8.74	Put	Bond Future	102.4100		0.1024	105.3400	0.1053	2.861	0	0	0
2014/06/13	R157	05/02/2015	8.76	Put	Bond Future	100.1000		0.1001	102.9700	0.1030	2.867	0	0	0
2014/06/13	R157	05/02/2015	8.75	Call	Bond Future	883.6000		0.8836	869.1900	0.8692	(1.631)	0	0	0
2014/06/13	R157	05/02/2015	8.76	Call	Bond Future	888.2500		0.8883	873.8100	0.8738	(1.626)	0	0	0
2014/06/13	R186	07/08/2014	8.31	Call	Bond Future	1,415.4000		1.4154	1,223.7800	1.2238	(13.538)	0	0	0
2014/06/13	R186	07/08/2014	8.43	Put	Bond Future	1,671.6700		1.6717	1,862.3500	1.8624	11.407	0	0	105
2014/06/13	R186	07/08/2014	8.70	Put	Bond Future	820.1800		0.8202	932.3400	0.9323	13.675	0	0	1,000
2014/06/13	R186	07/08/2014			Bond Future	8.4032		117.3999	8.4532	116.9792	0.596	0.0000	0.0000	48,362

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
2014/06/13	R186	07/08/2014	7.60	Put	Bond Future	7,158.8100		7.1588	7,553.2000	7.5532	5.509	0	0	0
2014/06/13	R186	07/08/2014	8.00	Call	Bond Future	557.9600		0.5580	458.7100	0.4587	(17.788)	0	0	105
2014/06/13	R186	07/08/2014	8.92	Put	Bond Future	418.3600		0.4184	482.9300	0.4829	15.434	0	0	840
2014/06/13	R186	07/08/2014	8.29	Call	Bond Future	1,343.2800		1.3433	1,158.0800	1.1581	(13.787)	0	0	0
2014/06/13	R186	07/08/2014	8.25	Call	Bond Future	1,206.5700		1.2066	1,034.1300	1.0341	(14.292)	0	0	1,200
2014/06/13	R186	07/08/2014	8.30	Call	Bond Future	1,379.0300		1.3790	1,190.6300	1.1906	(13.662)	0	0	0
2014/06/13	R186	07/08/2014	8.29	Put	Bond Future	2,302.2700		2.3023	2,537.8600	2.5379	10.233	0	0	0
2014/06/13	R186	07/08/2014	9.20	Put	Bond Future	156.9200		0.1569	184.3600	0.1844	17.487	0	0	2,100
2014/06/13	R186	07/08/2014	7.60	Call	Bond Future	108.2600		0.1083	81.8600	0.0819	(24.386)	0	0	210
2014/06/13	R186	07/08/2014	8.00	Put	Bond Future	4,025.1700		4.0252	4,346.7100	4.3467	7.988	0	0	0
2014/06/13	R186	07/08/2014	8.31	Put	Bond Future	2,204.1100		2.2041	2,433.2800	2.4333	10.397	0	0	0
2014/06/13	R186	07/08/2014	8.92	Call	Bond Future	4,661.2900		4.6613	4,305.0700	4.3051	(7.642)	0	0	0
2014/06/13	R186	07/08/2014	8.30	Put	Bond Future	2,252.8400		2.2528	2,485.2300	2.4852	10.315	0	0	0
2014/06/13	R186	07/08/2014	9.20	Call	Bond Future	6,608.1300		6.6081	6,214.7800	6.2148	(5.953)	0	0	0
2014/06/13	R186	07/08/2014	8.43	Call	Bond Future	1,897.4100		1.8974	1,667.3000	1.6673	(12.128)	0	0	0
2014/06/13	R186	07/08/2014	8.70	Call	Bond Future	3,283.9800		3.2840	2,975.3500	2.9754	(9.398)	0	0	0
2014/06/13	R186	07/08/2014	8.25	Put	Bond Future	2,507.1500		2.5072	2,755.5000	2.7555	9.906	0	0	0
2014/06/13	R186	06/11/2014	8.14	Call	Bond Future	1,856.1800		1.8562	1,693.7500	1.6938	(8.751)	0	0	0
2014/06/13	R186	06/11/2014	8.15	Put	Bond Future	4,677.9700		4.6780	4,942.6700	4.9427	5.658	0	0	0
2014/06/13	R186	06/11/2014			Bond Future	8.4828	119.1678	8.5350	118.7388	0.615	8.5200	8.4930	103	
2014/06/13	R186	06/11/2014	9.17	Call	Bond Future	6,582.3300		6.5823	6,247.2400	6.2472	(5.091)	0	0	0
2014/06/13	R186	06/11/2014	8.15	Call	Bond Future	1,886.7500		1.8868	1,722.5100	1.7225	(8.705)	0	0	0
2014/06/13	R186	06/11/2014	8.16	Call	Bond Future	1,917.6500		1.9176	1,751.5800	1.7516	(8.660)	0	0	0
2014/06/13	R186	06/11/2014	9.17	Put	Bond Future	1,103.3000		1.1033	1,197.1500	1.1972	8.506	0	0	2,010
2014/06/13	R186	06/11/2014	8.14	Put	Bond Future	4,732.7100		4.7327	4,999.2200	4.9992	5.631	0	0	0
2014/06/13	R186	06/11/2014	8.16	Put	Bond Future	4,623.6500		4.6237	4,886.5200	4.8865	5.685	0	0	0
2014/06/13	R186	05/02/2015	9.00	Call	Bond Future	6,042.1000		6.0421	5,754.8600	5.7549	(4.754)	0	0	0
2014/06/13	R186	05/02/2015			Bond Future	8.5603	115.7230	8.6143	115.2884	0.630	0.0000	0.0000	0	
2014/06/13	R186	05/02/2015	8.75	Call	Bond Future	4,865.1700		4.8652	4,609.7200	4.6097	(5.251)	0	0	0
2014/06/13	R186	05/02/2015	8.76	Call	Bond Future	4,910.0400		4.9100	4,653.2700	4.6533	(5.229)	0	0	0
2014/06/13	R186	05/02/2015	8.74	Call	Bond Future	4,820.5000		4.8205	4,566.3800	4.5664	(5.272)	0	0	0
2014/06/13	R186	05/02/2015	8.76	Put	Bond Future	3,313.2700		3.3133	3,491.0900	3.4911	5.367	0	0	0
2014/06/13	R186	05/02/2015	8.75	Put	Bond Future	3,347.6400		3.3476	3,526.7800	3.5268	5.351	0	0	0
2014/06/13	R186	05/02/2015	9.00	Put	Bond Future	2,566.7400		2.5667	2,714.0900	2.7141	5.741	0	0	9,600
2014/06/13	R186	05/02/2015	8.74	Put	Bond Future	3,382.2800		3.3823	3,562.7500	3.5627	5.336	0	0	0
2014/06/13	R197	07/08/2014			Bond Future	285.4185		285.4185	285.5099	285.5099	0.032	0.0000	0.0000	905
2014/06/13	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R197	07/08/2014	270.00	Call	Bond Future	15,418.4700		15.4185	15,509.9200	15.5099	0.593	0	0	0
2014/06/13	R197	07/08/2014	270.01	Call	Bond Future	15,408.4700		15.4085	15,499.9200	15.4999	0.594	0	0	0
2014/06/13	R197	07/08/2014	269.99	Call	Bond Future	15,428.4700		15.4285	15,519.9200	15.5199	0.593	0	0	0
2014/06/13	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R197	06/11/2014			Bond Future	289.7513	289.7513	289.8398	289.8398	0.031	0.0000	0.0000	0	
2014/06/13	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R197	06/11/2014	285.00	Call	Bond Future	4,751.2700		4.7513	4,839.8100	4.8398	1.864	0	0	0
2014/06/13	R197	06/11/2014	285.01	Call	Bond Future	4,741.2700		4.7413	4,829.8100	4.8298	1.867	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
2014/06/13	R197	06/11/2014	284.99	Call	Bond Future	4,761.2700		4.7613	4,849.8100	4.8498	1.860	0	0	0
2014/06/13	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R201	07/08/2014	5.31	Put	Bond Future	328.0200		0.3280	333.7700	0.3338	1.753	0	0	0
2014/06/13	R201	07/08/2014			Bond Future	6.0538		102.1555	6.0793	102.1463	0.421	0.0000	0.0000	0
2014/06/13	R201	07/08/2014	5.30	Put	Bond Future	330.7200		0.3307	336.5000	0.3365	1.748	0	0	0
2014/06/13	R201	07/08/2014	5.31	Call	Bond Future	60.4200		0.0604	57.0200	0.0570	(5.627)	0	0	0
2014/06/13	R201	07/08/2014	5.29	Call	Bond Future	58.6300		0.0586	55.2900	0.0553	(5.697)	0	0	0
2014/06/13	R201	07/08/2014	5.30	Call	Bond Future	59.5200		0.0595	56.1500	0.0562	(5.662)	0	0	0
2014/06/13	R201	07/08/2014	5.29	Put	Bond Future	333.4400		0.3334	339.2500	0.3392	1.742	0	0	0
2014/06/13	R202	07/08/2014	207.99	Call	Bond Future	20,582.6900		20.5827	20,990.4700	20.9905	1.981	0	0	0
2014/06/13	R202	07/08/2014	208.00	Put	Bond Future	37.7400		0.0377	31.0300	0.0310	(17.780)	0	0	0
2014/06/13	R202	07/08/2014			Bond Future	228.5351		228.5351	228.9496	228.9496	0.181	0.0000	0.0000	44,627
2014/06/13	R202	07/08/2014	207.99	Put	Bond Future	37.6100		0.0376	30.9200	0.0309	(17.788)	0	0	0
2014/06/13	R202	07/08/2014	208.01	Put	Bond Future	37.8600		0.0379	31.1300	0.0311	(17.776)	0	0	0
2014/06/13	R202	07/08/2014	208.00	Call	Bond Future	20,572.8200		20.5728	20,980.5800	20.9806	1.982	0	0	0
2014/06/13	R202	07/08/2014	208.01	Call	Bond Future	20,562.9400		20.5629	20,970.6800	20.9707	1.983	0	0	0
2014/06/13	R202	06/11/2014	226.99	Call	Bond Future	5,014.4500		5.0144	5,431.4100	5.4314	8.315	0	0	0
2014/06/13	R202	06/11/2014			Bond Future	232.0044		232.0044	232.4214	232.4214	0.180	0.0000	0.0000	0
2014/06/13	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R202	06/11/2014	227.00	Call	Bond Future	5,004.4500		5.0044	5,421.4100	5.4214	8.332	0	0	0
2014/06/13	R202	06/11/2014	227.01	Call	Bond Future	4,994.4500		4.9944	5,411.4100	5.4114	8.348	0	0	0
2014/06/13	R203	07/08/2014	7.30	Call	Bond Future	357.9600		0.3580	337.8700	0.3379	(5.612)	0	0	0
2014/06/13	R203	07/08/2014			Bond Future	7.4015		105.6590	7.4157	105.6197	0.192	0.0000	0.0000	24,601
2014/06/13	R203	07/08/2014	7.31	Call	Bond Future	369.5000		0.3695	349.0300	0.3490	(5.540)	0	0	0
2014/06/13	R203	07/08/2014	6.84	Put	Bond Future	1,617.9200		1.6179	1,651.7700	1.6518	2.092	0	0	0
2014/06/13	R203	07/08/2014	7.29	Put	Bond Future	654.9200		0.6549	674.4600	0.6745	2.984	0	0	0
2014/06/13	R203	07/08/2014	7.31	Put	Bond Future	622.3800		0.6224	641.1700	0.6412	3.019	0	0	0
2014/06/13	R203	07/08/2014	7.29	Call	Bond Future	346.6600		0.3467	326.9400	0.3269	(5.689)	0	0	0
2014/06/13	R203	07/08/2014	7.30	Put	Bond Future	638.5200		0.6385	657.6900	0.6577	3.002	0	0	0
2014/06/13	R203	07/08/2014	6.84	Call	Bond Future	53.7100		0.0537	48.3000	0.0483	(10.073)	0	0	46
2014/06/13	R203	06/11/2014	6.86	Call	Bond Future	218.3700		0.2184	208.4300	0.2084	(4.552)	0	0	0
2014/06/13	R203	06/11/2014			Bond Future	7.5331		103.0868	7.5493	103.0454	0.216	7.5380	7.5380	200
2014/06/13	R203	06/11/2014	6.98	Call	Bond Future	289.0800		0.2891	276.9600	0.2770	(4.193)	0	0	14
2014/06/13	R203	06/11/2014	6.84	Call	Bond Future	207.8200		0.2078	198.2300	0.1982	(4.615)	0	0	45
2014/06/13	R203	06/11/2014	6.85	Call	Bond Future	213.0500		0.2130	203.2800	0.2033	(4.586)	0	0	0
2014/06/13	R203	06/11/2014	6.98	Put	Bond Future	1,709.9300		1.7099	1,739.2400	1.7392	1.714	0	0	0
2014/06/13	R203	06/11/2014	6.84	Put	Bond Future	1,992.2500		1.9922	2,024.0900	2.0241	1.598	0	0	0
2014/06/13	R203	06/11/2014	6.86	Put	Bond Future	1,950.7600		1.9508	1,982.2500	1.9822	1.614	0	0	0
2014/06/13	R203	06/11/2014	6.85	Put	Bond Future	1,971.4600		1.9715	2,003.1200	2.0031	1.606	0	0	0
2014/06/13	R203	05/02/2015	7.69	Call	Bond Future	1,059.6900		1.0597	1,036.5900	1.0366	(2.180)	0	0	55
2014/06/13	R203	05/02/2015			Bond Future	7.6757		104.6880	7.6934	104.6467	0.231	0.0000	0.0000	0
2014/06/13	R203	05/02/2015	8.34	Put	Bond Future	472.8700		0.4729	482.5600	0.4826	2.049	0	0	0
2014/06/13	R203	05/02/2015	8.35	Call	Bond Future	2,023.2800		2.0233	1,991.6300	1.9916	(1.564)	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
2014/06/13	R203	05/02/2015	8.36	Call	Bond Future	2,040.2100	2.0402	2,008.4600	2.0085	(1.556)	0	0	0
2014/06/13	R203	05/02/2015	8.34	Call	Bond Future	2,006.4100	2.0064	1,974.8600	1.9749	(1.572)	0	0	0
2014/06/13	R203	05/02/2015	8.36	Put	Bond Future	460.9600	0.4610	470.4500	0.4705	2.059	0	0	0
2014/06/13	R203	05/02/2015	7.69	Put	Bond Future	1,026.3200	1.0263	1,044.4600	1.0445	1.767	0	0	0
2014/06/13	R203	05/02/2015	8.35	Put	Bond Future	466.8800	0.4669	476.4700	0.4765	2.054	0	0	0
2014/06/13	R204	07/08/2014			Bond Future	7.6293	102.4742	7.6539	102.3837	0.323	0.0000	0.0000	15,498
2014/06/13	R204	07/08/2014	7.44	Put	Bond Future	1,109.7700	1.1098	1,163.8300	1.1638	4.871	0	0	0
2014/06/13	R204	07/08/2014	7.46	Put	Bond Future	1,062.1900	1.0622	1,114.7300	1.1147	4.946	0	0	0
2014/06/13	R204	07/08/2014	7.45	Put	Bond Future	1,085.8300	1.0858	1,139.1300	1.1391	4.909	0	0	0
2014/06/13	R204	07/08/2014	7.46	Call	Bond Future	436.6400	0.4366	398.6300	0.3986	(8.705)	0	0	0
2014/06/13	R204	07/08/2014	7.78	Call	Bond Future	1,022.1500	1.0222	960.2600	0.9603	(6.055)	0	0	0
2014/06/13	R204	07/08/2014	7.44	Call	Bond Future	410.0100	0.4100	373.5200	0.3735	(8.900)	0	0	0
2014/06/13	R204	07/08/2014	7.78	Put	Bond Future	469.2000	0.4692	497.8600	0.4979	6.108	0	0	530
2014/06/13	R204	07/08/2014	7.45	Call	Bond Future	423.1800	0.4232	385.9300	0.3859	(8.802)	0	0	0
2014/06/13	R204	06/11/2014	7.99	Put	Bond Future	800.0300	0.8000	832.1200	0.8321	4.011	0	0	1,270
2014/06/13	R204	06/11/2014			Bond Future	7.7388	104.0173	7.7656	103.9239	0.347	7.7620	7.7620	200
2014/06/13	R204	06/11/2014	6.99	Put	Bond Future	2,932.8300	2.9328	3,007.0200	3.0070	2.530	0	0	0
2014/06/13	R204	06/11/2014	7.01	Put	Bond Future	2,874.5400	2.8745	2,948.0500	2.9481	2.557	0	0	0
2014/06/13	R204	06/11/2014	6.99	Call	Bond Future	282.0100	0.2820	262.7700	0.2628	(6.822)	0	0	0
2014/06/13	R204	06/11/2014	7.00	Put	Bond Future	2,903.6200	2.9036	2,977.4800	2.9775	2.544	0	0	0
2014/06/13	R204	06/11/2014	7.99	Call	Bond Future	1,670.6000	1.6706	1,609.2600	1.6093	(3.672)	0	0	0
2014/06/13	R204	06/11/2014	7.00	Call	Bond Future	288.7500	0.2888	269.1800	0.2692	(6.777)	0	0	0
2014/06/13	R204	06/11/2014	7.01	Call	Bond Future	295.6200	0.2956	275.7000	0.2757	(6.738)	0	0	0
2014/06/13	R204	05/02/2015			Bond Future	7.8496	101.5980	7.8783	101.5039	0.365	0.0000	0.0000	0
2014/06/13	R204	05/02/2015	8.25	Call	Bond Future	2,253.6800	2.2537	2,190.7100	2.1907	(2.794)	0	0	0
2014/06/13	R204	05/02/2015	8.26	Call	Bond Future	2,274.6400	2.2746	2,211.3800	2.2114	(2.781)	0	0	0
2014/06/13	R204	05/02/2015	8.24	Call	Bond Future	2,232.8100	2.2328	2,170.1300	2.1701	(2.807)	0	0	0
2014/06/13	R204	05/02/2015	8.26	Put	Bond Future	936.6700	0.9367	967.5000	0.9675	3.291	0	0	0
2014/06/13	R204	05/02/2015	8.25	Put	Bond Future	948.0500	0.9481	979.1700	0.9792	3.283	0	0	0
2014/06/13	R204	05/02/2015	8.24	Put	Bond Future	959.5300	0.9595	990.9400	0.9909	3.273	0	0	0
2014/06/13	R207	07/08/2014	7.69	Call	Bond Future	479.6800	0.4797	410.9800	0.4110	(14.322)	0	0	0
2014/06/13	R207	07/08/2014	7.70	Put	Bond Future	1,384.0800	1.3841	1,506.2400	1.5062	8.826	0	0	0
2014/06/13	R207	07/08/2014			Bond Future	7.9073	97.6882	7.9525	97.4959	0.571	0.0000	0.0000	30,770
2014/06/13	R207	07/08/2014	7.70	Call	Bond Future	494.3600	0.4944	424.2100	0.4242	(14.190)	0	0	0
2014/06/13	R207	07/08/2014	7.71	Call	Bond Future	509.3500	0.5094	437.7300	0.4377	(14.061)	0	0	0
2014/06/13	R207	07/08/2014	7.69	Put	Bond Future	1,412.5600	1.4126	1,536.1700	1.5362	8.751	0	0	0
2014/06/13	R207	07/08/2014	7.71	Put	Bond Future	1,355.9300	1.3559	1,476.6200	1.4766	8.901	0	0	0
2014/06/13	R207	06/11/2014	7.36	Put	Bond Future	3,182.6700	3.1827	3,331.5100	3.3315	4.677	0	0	0
2014/06/13	R207	06/11/2014			Bond Future	8.0097	99.1597	8.0578	98.9630	0.601	0.0000	0.0000	100
2014/06/13	R207	06/11/2014	7.35	Put	Bond Future	3,215.2600	3.2153	3,364.8300	3.3648	4.652	0	0	0
2014/06/13	R207	06/11/2014	7.36	Call	Bond Future	479.4600	0.4795	431.5800	0.4316	(9.986)	0	0	0
2014/06/13	R207	06/11/2014	7.34	Call	Bond Future	460.1400	0.4601	413.7200	0.4137	(10.088)	0	0	0
2014/06/13	R207	06/11/2014	7.35	Call	Bond Future	469.7300	0.4697	422.5800	0.4226	(10.038)	0	0	0
2014/06/13	R207	06/11/2014	7.34	Put	Bond Future	3,248.0100	3.2480	3,398.3100	3.3983	4.627	0	0	0
2014/06/13	R207	05/02/2015	8.49	Put	Bond Future	1,239.9500	1.2400	1,311.2300	1.3112	5.749	0	0	0
2014/06/13	R207	05/02/2015			Bond Future	8.1141	97.0586	8.1650	96.8595	0.628	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
2014/06/13	R207	05/02/2015	8.51	Put	Bond Future	1,212.1700	1.2122	1,282.2500	1.2822	5.781	0	0	0
2014/06/13	R207	05/02/2015	8.50	Call	Bond Future	2,721.7400	2.7217	2,593.3600	2.5934	(4.717)	0	0	0
2014/06/13	R207	05/02/2015	8.51	Call	Bond Future	2,746.2900	2.7463	2,617.3100	2.6173	(4.697)	0	0	0
2014/06/13	R207	05/02/2015	8.49	Call	Bond Future	2,697.2900	2.6973	2,569.5100	2.5695	(4.737)	0	0	0
2014/06/13	R207	05/02/2015	8.50	Put	Bond Future	1,226.0000	1.2260	1,296.6800	1.2967	5.765	0	0	0
2014/06/13	R208	07/08/2014	8.28	Call	Bond Future	1,596.3800	1.5964	1,447.1600	1.4472	(9.347)	0	0	0
2014/06/13	R208	07/08/2014			Bond Future	8.0705	95.7766	8.1156	95.5582	0.559	0.0000	0.0000	13,421
2014/06/13	R208	07/08/2014	7.80	Call	Bond Future	476.6100	0.4766	406.1300	0.4061	(14.788)	0	0	0
2014/06/13	R208	07/08/2014	7.79	Put	Bond Future	1,834.7400	1.8347	1,984.2400	1.9842	8.148	0	0	0
2014/06/13	R208	07/08/2014	7.81	Put	Bond Future	1,765.6600	1.7657	1,912.0400	1.9120	8.290	0	0	0
2014/06/13	R208	07/08/2014	7.80	Put	Bond Future	1,800.0200	1.8000	1,947.9600	1.9480	8.219	0	0	0
2014/06/13	R208	07/08/2014	7.81	Call	Bond Future	491.5800	0.4916	419.5400	0.4195	(14.655)	0	0	0
2014/06/13	R208	07/08/2014	8.28	Put	Bond Future	586.7100	0.5867	655.9100	0.6559	11.795	0	0	630
2014/06/13	R208	07/08/2014	7.79	Call	Bond Future	461.9600	0.4620	393.0400	0.3930	(14.919)	0	0	0
2014/06/13	R208	06/11/2014	7.46	Call	Bond Future	508.3900	0.5084	457.4800	0.4575	(10.014)	0	0	0
2014/06/13	R208	06/11/2014			Bond Future	8.1677	93.8208	8.2154	93.5977	0.584	0.0000	0.0000	100
2014/06/13	R208	06/11/2014	7.44	Call	Bond Future	487.5500	0.4876	438.2100	0.4382	(10.120)	0	0	0
2014/06/13	R208	06/11/2014	7.45	Call	Bond Future	497.8900	0.4979	447.7700	0.4478	(10.066)	0	0	0
2014/06/13	R208	06/11/2014	8.50	Put	Bond Future	1,052.9300	1.0529	1,127.9000	1.1279	7.120	0	0	1,520
2014/06/13	R208	06/11/2014	7.44	Put	Bond Future	3,977.7900	3.9778	4,151.6000	4.1516	4.370	0	0	0
2014/06/13	R208	06/11/2014	7.46	Put	Bond Future	3,900.5900	3.9006	4,072.8300	4.0728	4.416	0	0	0
2014/06/13	R208	06/11/2014	8.50	Call	Bond Future	2,595.1300	2.5951	2,446.9500	2.4469	(5.710)	0	0	0
2014/06/13	R208	06/11/2014	7.45	Put	Bond Future	3,939.1000	3.9391	4,112.1300	4.1121	4.393	0	0	0
2014/06/13	R208	05/02/2015	8.51	Call	Bond Future	2,775.5100	2.7755	2,639.2500	2.6393	(4.909)	0	0	0
2014/06/13	R208	05/02/2015			Bond Future	8.2645	95.2781	8.3144	95.0522	0.605	0.0000	0.0000	0
2014/06/13	R208	05/02/2015	8.49	Call	Bond Future	2,723.2200	2.7232	2,588.3800	2.5884	(4.951)	0	0	0
2014/06/13	R208	05/02/2015	8.51	Put	Bond Future	1,671.9300	1.6719	1,761.5500	1.7616	5.360	0	0	0
2014/06/13	R208	05/02/2015	8.50	Put	Bond Future	1,690.3500	1.6903	1,780.6800	1.7807	5.344	0	0	0
2014/06/13	R208	05/02/2015	8.49	Put	Bond Future	1,708.9300	1.7089	1,799.9700	1.8000	5.327	0	0	0
2014/06/13	R208	05/02/2015	8.50	Call	Bond Future	2,749.3000	2.7493	2,613.7500	2.6138	(4.930)	0	0	0
2014/06/13	R209	07/08/2014	9.04	Put	Bond Future	1,671.2700	1.6713	1,880.3200	1.8803	12.508	0	0	0
2014/06/13	R209	07/08/2014			Bond Future	9.0280	76.0591	9.0881	75.6115	0.666	0.0000	0.0000	25,602
2014/06/13	R209	07/08/2014	9.06	Put	Bond Future	1,598.9900	1.5990	1,801.8200	1.8018	12.685	0	0	0
2014/06/13	R209	07/08/2014	9.05	Put	Bond Future	1,634.8400	1.6348	1,840.7800	1.8408	12.597	0	0	0
2014/06/13	R209	07/08/2014	9.05	Call	Bond Future	1,799.2900	1.7993	1,557.5800	1.5576	(13.434)	0	0	0
2014/06/13	R209	07/08/2014	9.06	Call	Bond Future	1,837.9000	1.8379	1,593.0800	1.5931	(13.321)	0	0	0
2014/06/13	R209	07/08/2014	9.04	Call	Bond Future	1,761.1400	1.7611	1,522.5400	1.5225	(13.548)	0	0	0
2014/06/13	R209	06/11/2014	9.50	Call	Bond Future	4,597.1100	4.5971	4,287.8500	4.2879	(6.727)	0	0	0
2014/06/13	R209	06/11/2014	8.95	Call	Bond Future	2,445.6300	2.4456	2,231.8000	2.2318	(8.743)	0	0	2,050
2014/06/13	R209	06/11/2014			Bond Future	9.1003	74.0581	9.1623	73.6026	0.682	0.0000	0.0000	100
2014/06/13	R209	06/11/2014	8.99	Put	Bond Future	3,399.4600	3.3995	3,633.7900	3.6338	6.893	0	0	0
2014/06/13	R209	06/11/2014	10.00	Call	Bond Future	7,019.1000	7.0191	6,644.6000	6.6446	(5.335)	0	0	0
2014/06/13	R209	06/11/2014	9.05	Put	Bond Future	3,157.5500	3.1575	3,380.8700	3.3809	7.073	0	0	0
2014/06/13	R209	06/11/2014	9.58	Put	Bond Future	1,550.8100	1.5508	1,684.9800	1.6850	8.652	0	0	907
2014/06/13	R209	06/11/2014	9.01	Put	Bond Future	3,317.4400	3.3174	3,548.1000	3.5481	6.953	0	0	0
2014/06/13	R209	06/11/2014	9.50	Put	Bond Future	1,737.7900	1.7378	1,884.0600	1.8841	8.417	0	0	5,500

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
2014/06/13	R209	06/11/2014	10.05	Call	Bond Future	7,275.9900	7.2760	6,896.3500	6.8963	(5.218)	0	0	0
2014/06/13	R209	06/11/2014	8.95	Put	Bond Future	3,567.6900	3.5677	3,809.3900	3.8094	6.775	0	0	0
2014/06/13	R209	06/11/2014	9.00	Put	Bond Future	3,358.2700	3.3583	3,590.7700	3.5908	6.923	0	0	0
2014/06/13	R209	06/11/2014	9.95	Call	Bond Future	6,764.0000	6.7640	6,394.8900	6.3949	(5.457)	0	0	0
2014/06/13	R209	06/11/2014	8.50	Call	Bond Future	1,230.1000	1.2301	1,097.1000	1.0971	(10.812)	0	0	5,500
2014/06/13	R209	06/11/2014	8.75	Put	Bond Future	4,498.1900	4.4982	4,776.6900	4.7767	6.191	0	0	0
2014/06/13	R209	06/11/2014	8.99	Call	Bond Future	2,578.6000	2.5786	2,357.4000	2.3574	(8.578)	0	0	0
2014/06/13	R209	06/11/2014	9.25	Call	Bond Future	3,533.9500	3.5339	3,265.9700	3.2660	(7.583)	0	0	0
2014/06/13	R209	06/11/2014	10.05	Put	Bond Future	759.1300	0.7591	835.0200	0.8350	9.997	0	0	2,050
2014/06/13	R209	06/11/2014	10.00	Put	Bond Future	822.2000	0.8222	903.2300	0.9032	9.855	0	0	1,640
2014/06/13	R209	06/11/2014	9.05	Call	Bond Future	2,784.9700	2.7850	2,552.7600	2.5528	(8.338)	0	0	2,050
2014/06/13	R209	06/11/2014	9.58	Call	Bond Future	4,961.4900	4.9615	4,640.1300	4.6401	(6.477)	0	0	0
2014/06/13	R209	06/11/2014	9.00	Call	Bond Future	2,612.4100	2.6124	2,389.3800	2.3894	(8.537)	0	0	1,640
2014/06/13	R209	06/11/2014	9.25	Put	Bond Future	2,442.2200	2.4422	2,629.7700	2.6298	7.679	0	0	2,200
2014/06/13	R209	06/11/2014	8.75	Call	Bond Future	1,841.4600	1.8415	1,664.4300	1.6644	(9.614)	0	0	2,200
2014/06/13	R209	06/11/2014	9.01	Call	Bond Future	2,646.4700	2.6465	2,421.6000	2.4216	(8.497)	0	0	0
2014/06/13	R209	06/11/2014	9.95	Put	Bond Future	889.5000	0.8895	975.9200	0.9759	9.716	0	0	2,050
2014/06/13	R209	06/11/2014	8.50	Put	Bond Future	5,874.4500	5.8745	6,196.9800	6.1970	5.490	0	0	0
2014/06/13	R209	05/02/2015			Bond Future	9.1707	75.2085	9.2345	74.7465	0.695	0.0000	0.0000	0
2014/06/13	R209	05/02/2015	9.25	Call	Bond Future	4,229.6800	4.2297	3,971.9100	3.9719	(6.094)	0	0	0
2014/06/13	R209	05/02/2015	9.26	Call	Bond Future	4,267.1900	4.2672	4,008.0800	4.0081	(6.072)	0	0	0
2014/06/13	R209	05/02/2015	9.24	Call	Bond Future	4,192.5700	4.1926	3,936.1400	3.9361	(6.116)	0	0	0
2014/06/13	R209	05/02/2015	9.25	Put	Bond Future	3,655.7800	3.6558	3,860.0400	3.8600	5.587	0	0	0
2014/06/13	R209	05/02/2015	9.24	Put	Bond Future	3,690.6700	3.6907	3,896.2700	3.8963	5.571	0	0	0
2014/06/13	R209	05/02/2015	9.26	Put	Bond Future	3,621.4000	3.6214	3,824.3200	3.8243	5.603	0	0	0
2014/06/13	R210	07/08/2014			Bond Future	171.4370	171.4370	171.8922	171.8922	0.265	0.0000	0.0000	618
2014/06/13	R210	07/08/2014	159.00	Call	Bond Future	12,437.0100	12.4370	12,892.1600	12.8922	3.660	0	0	0
2014/06/13	R210	07/08/2014	159.01	Call	Bond Future	12,427.0100	12.4270	12,882.1600	12.8822	3.663	0	0	0
2014/06/13	R210	07/08/2014	158.99	Call	Bond Future	12,447.0100	12.4470	12,902.1600	12.9022	3.657	0	0	0
2014/06/13	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R210	06/11/2014			Bond Future	172.0001	172.0001	172.4597	172.4597	0.267	0.0000	0.0000	0
2014/06/13	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R210	06/11/2014	169.00	Call	Bond Future	3,000.1200	3.0001	3,459.6700	3.4597	15.318	0	0	0
2014/06/13	R210	06/11/2014	169.01	Call	Bond Future	2,990.1200	2.9901	3,449.6700	3.4497	15.369	0	0	0
2014/06/13	R210	06/11/2014	168.99	Call	Bond Future	3,010.1200	3.0101	3,469.6700	3.4697	15.267	0	0	0
2014/06/13	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R211	07/08/2014			Bond Future	130.5943	130.5943	130.6334	130.6334	0.030	0.0000	0.0000	390
2014/06/13	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R211	07/08/2014	128.00	Call	Bond Future	2,594.3000	2.5943	2,633.3600	2.6334	1.506	0	0	0
2014/06/13	R211	07/08/2014	128.01	Call	Bond Future	2,584.3000	2.5843	2,623.3600	2.6234	1.511	0	0	0
2014/06/13	R211	07/08/2014	127.99	Call	Bond Future	2,604.3000	2.6043	2,643.3600	2.6434	1.500	0	0	0
2014/06/13	R211	07/08/2014	128.00	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
2014/06/13	R211	06/11/2014	130.00	Call	Bond Future	2,577.1600	2.5772	2,614.8400	2.6148	1.462	0	0	0
2014/06/13	R211	06/11/2014	130.01	Call	Bond Future	2,567.1600	2.5672	2,604.8400	2.6048	1.468	0	0	0
2014/06/13	R211	06/11/2014			Bond Future	132.5772	132.5772	132.6148	132.6148	0.028	0.0000	0.0000	0
2014/06/13	R211	06/11/2014	129.99	Call	Bond Future	2,587.1600	2.5872	2,624.8400	2.6248	1.456	0	0	0
2014/06/13	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R212	07/08/2014	128.99	Call	Bond Future	5,652.9300	5.6529	5,696.6800	5.6967	0.774	0	0	0
2014/06/13	R212	07/08/2014			Bond Future	134.6429	134.6429	134.6867	134.6867	0.032	0.0000	0.0000	21,797
2014/06/13	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R212	07/08/2014	129.00	Call	Bond Future	5,642.9300	5.6429	5,686.6800	5.6867	0.775	0	0	0
2014/06/13	R212	07/08/2014	129.01	Call	Bond Future	5,632.9300	5.6329	5,676.6800	5.6767	0.777	0	0	0
2014/06/13	R212	06/11/2014			Bond Future	136.6874	136.6874	136.7297	136.7297	0.031	0.0000	0.0000	0
2014/06/13	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R212	06/11/2014	135.00	Call	Bond Future	1,687.3600	1.6874	1,729.7200	1.7297	2.510	0	0	0
2014/06/13	R212	06/11/2014	135.01	Call	Bond Future	1,677.3600	1.6774	1,719.7200	1.7197	2.525	0	0	0
2014/06/13	R212	06/11/2014	134.99	Call	Bond Future	1,697.3600	1.6974	1,739.7200	1.7397	2.496	0	0	0
2014/06/13	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R213	07/08/2014	8.86	Call	Bond Future	1,525.0400	1.5250	1,287.8300	1.2878	(15.554)	0	0	0
2014/06/13	R213	07/08/2014			Bond Future	8.9064	86.7865	8.9717	86.2965	0.733	0.0000	0.0000	24,257
2014/06/13	R213	07/08/2014	8.84	Call	Bond Future	1,455.2700	1.4553	1,225.1100	1.2251	(15.816)	0	0	0
2014/06/13	R213	07/08/2014	8.85	Call	Bond Future	1,489.9100	1.4899	1,256.2200	1.2562	(15.685)	0	0	0
2014/06/13	R213	07/08/2014	8.84	Put	Bond Future	1,958.2500	1.9582	2,218.0600	2.2181	13.267	0	0	0
2014/06/13	R213	07/08/2014	8.86	Put	Bond Future	1,876.0900	1.8761	2,128.8500	2.1288	13.473	0	0	0
2014/06/13	R213	07/08/2014	8.85	Put	Bond Future	1,916.8800	1.9169	2,173.1600	2.1732	13.370	0	0	0
2014/06/13	R213	06/11/2014	8.84	Call	Bond Future	2,453.7600	2.4538	2,221.6600	2.2217	(9.459)	0	0	0
2014/06/13	R213	06/11/2014	8.85	Put	Bond Future	3,500.0700	3.5001	3,764.5700	3.7646	7.557	0	0	0
2014/06/13	R213	06/11/2014			Bond Future	8.9852	84.5524	9.0527	84.0538	0.751	0.0000	0.0000	0
2014/06/13	R213	06/11/2014	8.85	Call	Bond Future	2,487.0800	2.4871	2,252.9500	2.2529	(9.414)	0	0	0
2014/06/13	R213	06/11/2014	8.86	Call	Bond Future	2,520.6700	2.5207	2,284.5100	2.2845	(9.369)	0	0	0
2014/06/13	R213	06/11/2014	8.84	Put	Bond Future	3,542.3600	3.5424	3,808.8900	3.8089	7.524	0	0	0
2014/06/13	R213	06/11/2014	8.86	Put	Bond Future	3,458.1400	3.4581	3,720.6100	3.7206	7.590	0	0	0
2014/06/13	R213	05/02/2015	9.26	Put	Bond Future	3,262.1100	3.2621	3,471.3900	3.4714	6.415	0	0	0
2014/06/13	R213	05/02/2015			Bond Future	9.0636	85.8655	9.1331	85.3599	0.767	0.0000	0.0000	0
2014/06/13	R213	05/02/2015	9.25	Put	Bond Future	3,293.8100	3.2938	3,504.5400	3.5045	6.398	0	0	0
2014/06/13	R213	05/02/2015	9.24	Put	Bond Future	3,325.4900	3.3255	3,537.6600	3.5377	6.380	0	0	0
2014/06/13	R213	05/02/2015	9.25	Call	Bond Future	4,640.4700	4.6405	4,345.5100	4.3455	(6.356)	0	0	0
2014/06/13	R213	05/02/2015	9.26	Call	Bond Future	4,680.1200	4.6801	4,383.7100	4.3837	(6.333)	0	0	0
2014/06/13	R213	05/02/2015	9.24	Call	Bond Future	4,600.7100	4.6007	4,307.1900	4.3072	(6.380)	0	0	0
2014/06/13	R214	07/08/2014	9.54	Put	Bond Future	656.7800	0.6568	740.5100	0.7405	12.749	0	0	0
2014/06/13	R214	07/08/2014			Bond Future	9.1325	76.7739	9.1825	76.3881	0.547	0.0000	0.0000	6,154
2014/06/13	R214	07/08/2014	9.56	Put	Bond Future	621.9600	0.6220	702.0200	0.7020	12.872	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
2014/06/13	R214	07/08/2014	9.55	Put	Bond Future	639.1700	0.6392	721.0600	0.7211	12.812	0	0	0
2014/06/13	R214	07/08/2014	9.56	Call	Bond Future	3,815.1300	3.8151	3,509.3800	3.5094	(8.014)	0	0	0
2014/06/13	R214	07/08/2014	9.54	Call	Bond Future	3,705.7800	3.7058	3,403.7000	3.4037	(8.152)	0	0	0
2014/06/13	R214	07/08/2014	9.55	Call	Bond Future	3,760.3200	3.7603	3,456.4000	3.4564	(8.082)	0	0	0
2014/06/13	R214	06/11/2014	9.64	Call	Bond Future	4,964.0000	4.9640	4,691.0200	4.6910	(5.499)	0	0	0
2014/06/13	R214	06/11/2014	9.20	Call	Bond Future	3,097.5300	3.0975	2,887.1600	2.8872	(6.792)	0	0	2,500
2014/06/13	R214	06/11/2014			Bond Future	9.2053	74.6419	9.2569	74.2492	0.560	0.0000	0.0000	0
2014/06/13	R214	06/11/2014	9.65	Call	Bond Future	5,010.6600	5.0107	4,736.4200	4.7364	(5.473)	0	0	0
2014/06/13	R214	06/11/2014	9.20	Put	Bond Future	3,138.3800	3.1384	3,320.7100	3.3207	5.810	0	0	0
2014/06/13	R214	06/11/2014	9.66	Call	Bond Future	5,057.4900	5.0575	4,781.9900	4.7820	(5.447)	0	0	0
2014/06/13	R214	06/11/2014	9.80	Call	Bond Future	5,728.0800	5.7281	5,435.8000	5.4358	(5.103)	0	0	0
2014/06/13	R214	06/11/2014	9.64	Put	Bond Future	1,762.0400	1.7620	1,881.7600	1.8818	6.794	0	0	0
2014/06/13	R214	06/11/2014	9.66	Put	Bond Future	1,713.8600	1.7139	1,831.0600	1.8311	6.838	0	0	0
2014/06/13	R214	06/11/2014	9.65	Put	Bond Future	1,737.8100	1.7378	1,856.2700	1.8563	6.817	0	0	0
2014/06/13	R214	06/11/2014	9.80	Put	Bond Future	1,406.1600	1.4062	1,506.5800	1.5066	7.141	0	0	2,500
2014/06/13	R214	05/02/2015	9.50	Call	Bond Future	5,001.9000	5.0019	4,761.2300	4.7612	(4.812)	0	0	0
2014/06/13	R214	05/02/2015			Bond Future	9.2776	75.8013	9.3307	75.4030	0.572	0.0000	0.0000	0
2014/06/13	R214	05/02/2015	9.51	Call	Bond Future	5,042.5400	5.0425	4,800.7800	4.8008	(4.794)	0	0	0
2014/06/13	R214	05/02/2015	9.50	Put	Bond Future	3,356.0900	3.3561	3,513.6800	3.5137	4.696	0	0	0
2014/06/13	R214	05/02/2015	9.49	Call	Bond Future	4,961.3900	4.9614	4,721.8200	4.7218	(4.829)	0	0	0
2014/06/13	R214	05/02/2015	9.49	Put	Bond Future	3,388.2500	3.3882	3,546.9400	3.5469	4.684	0	0	0
2014/06/13	R214	05/02/2015	9.51	Put	Bond Future	3,324.1800	3.3242	3,480.6800	3.4807	4.708	0	0	0
2014/06/13	R248	07/08/2014			Bond Future	9.2244	99.0209	9.2693	98.5797	0.487	0.0000	0.0000	14,129
2014/06/13	R248	07/08/2014	9.65	Call	Bond Future	4,038.8400	4.0388	3,597.6200	3.5976	(10.924)	0	0	0
2014/06/13	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R248	07/08/2014	9.66	Call	Bond Future	4,130.0200	4.1300	3,688.8000	3.6888	(10.683)	0	0	0
2014/06/13	R248	07/08/2014	9.64	Call	Bond Future	3,947.5000	3.9475	3,506.2800	3.5063	(11.177)	0	0	0
2014/06/13	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R248	06/11/2014			Bond Future	9.3003	96.0859	9.3468	95.6365	0.499	0.0000	0.0000	0
2014/06/13	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R248	06/11/2014	9.72	Call	Bond Future	3,926.7400	3.9267	3,477.2800	3.4773	(11.446)	0	0	0
2014/06/13	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R248	06/11/2014	9.73	Call	Bond Future	4,016.7100	4.0167	3,567.2500	3.5673	(11.190)	0	0	0
2014/06/13	R248	06/11/2014	9.74	Call	Bond Future	4,106.5200	4.1065	3,657.0600	3.6571	(10.945)	0	0	0
2014/06/13	R248	05/02/2015			Bond Future	9.3759	97.5783	9.4237	97.1226	0.510	0.0000	0.0000	0
2014/06/13	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R248	05/02/2015	9.50	Call	Bond Future	1,174.8100	1.1748	719.1200	0.7191	(38.788)	0	0	0
2014/06/13	R248	05/02/2015	9.51	Call	Bond Future	1,268.3300	1.2683	812.6400	0.8126	(35.928)	0	0	0
2014/06/13	R248	05/02/2015	9.49	Call	Bond Future	1,081.1100	1.0811	625.4200	0.6254	(42.150)	0	0	0
2014/06/13	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/13	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

388639