



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/06/2014 TO 25/06/2014

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
2014/06/25	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/25	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	2025	07/08/2014	109.01	Call	Bond Future	8,062.7800	8.0628	8,175.9600	8.1760	1.404	0	0	0
2014/06/25	2025	07/08/2014			Bond Future	117.0728	117.0728	117.1860	117.1860	0.097	0.0000	0.0000	0
2014/06/25	2025	07/08/2014	108.99	Call	Bond Future	8,082.7800	8.0828	8,195.9600	8.1960	1.400	0	0	0
2014/06/25	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2025	07/08/2014	109.00	Call	Bond Future	8,072.7800	8.0728	8,185.9600	8.1860	1.402	0	0	0
2014/06/25	2025	06/11/2014	117.01	Call	Bond Future	1,832.0000	1.8320	1,943.8900	1.9439	6.108	0	0	0
2014/06/25	2025	06/11/2014			Bond Future	118.8420	118.8420	118.9539	118.9539	0.094	0.0000	0.0000	0
2014/06/25	2025	06/11/2014	116.99	Call	Bond Future	1,852.0000	1.8520	1,963.8900	1.9639	6.042	0	0	0
2014/06/25	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2025	06/11/2014	117.00	Call	Bond Future	1,842.0000	1.8420	1,953.8900	1.9539	6.074	0	0	0
2014/06/25	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2030	07/08/2014			Bond Future	8.8565	93.1162	8.8889	92.8604	0.366	0.0000	0.0000	4,181
2014/06/25	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2030	07/08/2014	8.99	Call	Bond Future	1,046.9400	1.0469	791.1600	0.7912	(24.431)	0	0	0
2014/06/25	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2030	07/08/2014	9.00	Call	Bond Future	1,124.6600	1.1247	868.8800	0.8689	(22.743)	0	0	0
2014/06/25	2030	07/08/2014	9.01	Call	Bond Future	1,202.2900	1.2023	946.5100	0.9465	(21.274)	0	0	0
2014/06/25	2030	06/11/2014	9.01	Call	Bond Future	573.4900	0.5735	311.5000	0.3115	(45.683)	0	0	0
2014/06/25	2030	06/11/2014			Bond Future	8.9359	94.5124	8.9697	94.2504	0.378	0.0000	0.0000	0
2014/06/25	2030	06/11/2014	8.99	Call	Bond Future	419.1600	0.4192	157.1700	0.1572	(62.504)	0	0	0
2014/06/25	2030	06/11/2014	9.00	Call	Bond Future	496.3700	0.4964	234.3800	0.2344	(52.781)	0	0	0
2014/06/25	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2030	05/02/2015			Bond Future	9.0144	91.9692	9.0492	91.7034	0.386	0.0000	0.0000	0
2014/06/25	2030	05/02/2015	9.25	Call	Bond Future	1,776.6600	1.7767	1,510.8800	1.5109	(14.960)	0	0	0
2014/06/25	2030	05/02/2015	9.24	Call	Bond Future	1,702.2600	1.7023	1,436.4800	1.4365	(15.613)	0	0	0
2014/06/25	2030	05/02/2015	9.26	Call	Bond Future	1,850.9700	1.8510	1,585.1900	1.5852	(14.359)	0	0	0
2014/06/25	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	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
2014/06/25	2037	07/08/2014	9.06	Put	Bond Future	127.5900	0.1276	515.0300	0.5150	303.660	0	0	0
2014/06/25	2037	07/08/2014			Bond Future	9.0740	94.8071	9.1167	94.4197	0.471	0.0000	0.0000	10,002
2014/06/25	2037	07/08/2014	9.05	Put	Bond Future	218.8900	0.2189	606.3300	0.6063	177.002	0	0	0
2014/06/25	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2037	07/08/2014	9.04	Put	Bond Future	310.3300	0.3103	697.7700	0.6978	124.848	0	0	0
2014/06/25	2037	06/11/2014	9.69	Call	Bond Future	4,655.2200	4.6552	4,259.5600	4.2596	(8.499)	0	0	0
2014/06/25	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2037	06/11/2014			Bond Future	9.1496	96.2288	9.1938	95.8331	0.484	0.0000	0.0000	0
2014/06/25	2037	06/11/2014	9.70	Call	Bond Future	4,737.8300	4.7378	4,342.1700	4.3422	(8.351)	0	0	0
2014/06/25	2037	06/11/2014	9.71	Call	Bond Future	4,820.3200	4.8203	4,424.6600	4.4247	(8.208)	0	0	0
2014/06/25	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2037	05/02/2015			Bond Future	9.2241	93.4617	9.2697	93.0601	0.494	0.0000	0.0000	0
2014/06/25	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2037	05/02/2015	9.50	Call	Bond Future	2,388.6900	2.3887	1,987.0400	1.9870	(16.815)	0	0	0
2014/06/25	2037	05/02/2015	9.51	Call	Bond Future	2,473.4300	2.4734	2,071.7800	2.0718	(16.239)	0	0	0
2014/06/25	2037	05/02/2015	9.49	Call	Bond Future	2,303.8200	2.3038	1,902.1700	1.9022	(17.434)	0	0	0
2014/06/25	2038	07/08/2014			Bond Future	121.9398	121.9398	122.0599	122.0599	0.099	0.0000	0.0000	911
2014/06/25	2038	07/08/2014	106.00	Call	Bond Future	15,939.7700	15.9398	16,059.9200	16.0599	0.754	0	0	0
2014/06/25	2038	07/08/2014	106.01	Call	Bond Future	15,929.7700	15.9298	16,049.9200	16.0499	0.754	0	0	0
2014/06/25	2038	07/08/2014	105.99	Call	Bond Future	15,949.7700	15.9498	16,069.9200	16.0699	0.753	0	0	0
2014/06/25	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2038	06/11/2014	120.01	Call	Bond Future	3,772.4400	3.7724	3,891.4100	3.8914	3.154	0	0	0
2014/06/25	2038	06/11/2014			Bond Future	123.7824	123.7824	123.9014	123.9014	0.096	0.0000	0.0000	0
2014/06/25	2038	06/11/2014	119.99	Call	Bond Future	3,792.4400	3.7924	3,911.4100	3.9114	3.137	0	0	0
2014/06/25	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2038	06/11/2014	120.00	Call	Bond Future	3,782.4400	3.7824	3,901.4100	3.9014	3.145	0	0	0
2014/06/25	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2046	07/08/2014			Bond Future	121.9475	121.9475	122.0672	122.0672	0.098	0.0000	0.0000	5,218
2014/06/25	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2046	07/08/2014	104.44	Call	Bond Future	17,507.5400	17.5075	17,627.1500	17.6271	0.683	0	0	0
2014/06/25	2046	07/08/2014	104.45	Call	Bond Future	17,497.5400	17.4975	17,617.1500	17.6171	0.684	0	0	0
2014/06/25	2046	07/08/2014	104.43	Call	Bond Future	17,517.5400	17.5175	17,637.1500	17.6371	0.683	0	0	0
2014/06/25	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2046	06/11/2014	104.45	Call	Bond Future	17,994.9100	17.9949	18,113.3100	18.1133	0.658	0	0	0
2014/06/25	2046	06/11/2014			Bond Future	122.4449	122.4449	122.5633	122.5633	0.097	0.0000	0.0000	0
2014/06/25	2046	06/11/2014	104.43	Call	Bond Future	18,014.9100	18.0149	18,133.3100	18.1333	0.657	0	0	0
2014/06/25	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
2014/06/25	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2046	06/11/2014	104.44	Call	Bond Future	18,004.9100	18.0049	18,123.3100	18.1233	0.658	0	0	0
2014/06/25	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2050	07/08/2014			Bond Future	127.3377	127.3377	127.4636	127.4636	0.099	0.0000	0.0000	2,800
2014/06/25	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2050	07/08/2014	112.00	Call	Bond Future	15,337.7000	15.3377	15,463.6100	15.4636	0.821	0	0	0
2014/06/25	2050	07/08/2014	112.01	Call	Bond Future	15,327.7000	15.3277	15,453.6100	15.4536	0.821	0	0	0
2014/06/25	2050	07/08/2014	111.99	Call	Bond Future	15,347.7000	15.3477	15,473.6100	15.4736	0.820	0	0	0
2014/06/25	2050	06/11/2014			Bond Future	129.2616	129.2616	129.3865	129.3865	0.097	0.0000	0.0000	0
2014/06/25	2050	06/11/2014	126.00	Call	Bond Future	3,261.5500	3.2615	3,386.4500	3.3864	3.829	0	0	0
2014/06/25	2050	06/11/2014	126.01	Call	Bond Future	3,251.5500	3.2515	3,376.4500	3.3764	3.841	0	0	0
2014/06/25	2050	06/11/2014	125.99	Call	Bond Future	3,271.5500	3.2715	3,396.4500	3.3964	3.818	0	0	0
2014/06/25	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	AL12	07/08/2014			Index Future	496.3990	496.3990	494.8280	494.8280	(0.316)	0.0000	0.0000	0
2014/06/25	AL12	06/11/2014			Index Future	503.8340	503.8340	502.2320	502.2320	(0.318)	0.0000	0.0000	0
2014/06/25	AL12	05/02/2015			Index Future	511.6310	511.6310	510.0080	510.0080	(0.317)	0.0000	0.0000	0
2014/06/25	AL37	07/08/2014			Index Future	424.8000	424.8000	424.2000	424.2000	(0.141)	0.0000	0.0000	0
2014/06/25	AL37	06/11/2014			Index Future	431.1620	431.1620	430.5470	430.5470	(0.143)	0.0000	0.0000	0
2014/06/25	AL7T	07/08/2014			Index Future	499.5190	499.5190	498.3600	498.3600	(0.232)	0.0000	0.0000	1
2014/06/25	AL7T	06/11/2014			Index Future	507.0000	507.0000	505.8170	505.8170	(0.233)	0.0000	0.0000	0
2014/06/25	ALBI	07/08/2014			Index Future	454.0250	454.0250	453.0270	453.0270	(0.220)	0.0000	0.0000	645
2014/06/25	ALBI	06/11/2014			Index Future	460.8250	460.8250	459.8060	459.8060	(0.221)	0.0000	0.0000	0
2014/06/25	ALBI	05/02/2015			Index Future	467.9570	467.9570	466.9250	466.9250	(0.221)	0.0000	0.0000	0
2014/06/25	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
2014/06/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/25	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
2014/06/25	EL28	07/08/2014	114.00	Call	Bond Future	9,999.6000	9.9996	10,121.2700	10.1213	1.217	0	0	0
2014/06/25	EL28	07/08/2014			Bond Future	123.9996	123.9996	124.1213	124.1213	0.098	0.0000	0.0000	0
2014/06/25	EL28	07/08/2014	114.01	Call	Bond Future	9,989.6000	9.9896	10,111.2700	10.1113	1.218	0	0	0
2014/06/25	EL28	07/08/2014	113.99	Call	Bond Future	10,009.6000	10.0096	10,131.2700	10.1313	1.216	0	0	0
2014/06/25	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	EL28	06/11/2014			Bond Future	124.3921	124.3921	124.5125	124.5125	0.097	0.0000	0.0000	0
2014/06/25	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	EL28	06/11/2014	122.00	Call	Bond Future	2,392.0700	2.3921	2,512.5000	2.5125	5.035	0	0	0
2014/06/25	EL28	06/11/2014	122.01	Call	Bond Future	2,382.0700	2.3821	2,502.5000	2.5025	5.056	0	0	0
2014/06/25	EL28	06/11/2014	121.99	Call	Bond Future	2,402.0700	2.4021	2,522.5000	2.5225	5.014	0	0	0
2014/06/25	ES33	07/08/2014			Bond Future	9.6987	84.0906	9.7357	83.8189	0.382	0.0000	0.0000	6,220
2014/06/25	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	ES33	07/08/2014	10.14	Call	Bond Future	3,143.9200	3.1439	2,872.2300	2.8722	(8.642)	0	0	0
2014/06/25	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	ES33	07/08/2014	10.15	Call	Bond Future	3,212.9500	3.2130	2,941.2600	2.9413	(8.456)	0	0	0
2014/06/25	ES33	07/08/2014	10.16	Call	Bond Future	3,281.8800	3.2819	3,010.1900	3.0102	(8.278)	0	0	0
2014/06/25	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	ES33	06/11/2014			Bond Future	9.7993	81.5663	9.8379	81.2884	0.394	0.0000	0.0000	0
2014/06/25	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	ES33	06/11/2014	10.29	Call	Bond Future	3,425.8600	3.4259	3,148.0000	3.1480	(8.111)	0	0	0
2014/06/25	ES33	06/11/2014	10.30	Call	Bond Future	3,493.3100	3.4933	3,215.4500	3.2155	(7.954)	0	0	0
2014/06/25	ES33	06/11/2014	10.31	Call	Bond Future	3,560.6600	3.5607	3,282.8000	3.2828	(7.804)	0	0	0
2014/06/25	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	ES33	05/02/2015	10.00	Call	Bond Future	702.5700	0.7026	420.6200	0.4206	(40.131)	0	0	0
2014/06/25	ES33	05/02/2015			Bond Future	9.9003	82.8297	9.9402	82.5477	0.402	0.0000	0.0000	0
2014/06/25	ES33	05/02/2015	10.01	Call	Bond Future	772.5300	0.7725	490.5800	0.4906	(36.497)	0	0	0
2014/06/25	ES33	05/02/2015	9.99	Call	Bond Future	632.5200	0.6325	350.5700	0.3506	(44.576)	0	0	0
2014/06/25	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	GOVI	07/08/2014			GOVI	452.8900	452.8900	451.9670	451.9670	(0.204)	0.0000	0.0000	524
2014/06/25	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	GOVI	07/08/2014	459.99	Put	GOVI	71,000.0000	7.1000	80,230.0000	8.0230	13.000	0	0	0
2014/06/25	GOVI	07/08/2014	460.01	Put	GOVI	71,200.0000	7.1200	80,430.0000	8.0430	12.963	0	0	0
2014/06/25	GOVI	07/08/2014	460.00	Put	GOVI	71,100.0000	7.1100	80,330.0000	8.0330	12.982	0	0	0
2014/06/25	GOVI	06/11/2014	449.01	Call	GOVI	106,630.0000	10.6630	97,200.0000	9.7200	(8.844)	0	0	0
2014/06/25	GOVI	06/11/2014			GOVI	459.6730	459.6730	458.7300	458.7300	(0.205)	0.0000	0.0000	28
2014/06/25	GOVI	06/11/2014	448.99	Call	GOVI	106,830.0000	10.6830	97,400.0000	9.7400	(8.827)	0	0	0
2014/06/25	GOVI	06/11/2014	449.00	Call	GOVI	106,730.0000	10.6730	97,300.0000	9.7300	(8.835)	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
2014/06/25	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	GOVI	05/02/2015	459.99	Call	GOVI	67,970.0000	6.7970	58,420.0000	5.8420	(14.050)	0	0	0
2014/06/25	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	GOVI	05/02/2015			GOVI	466.7870	466.7870	465.8320	465.8320	(0.205)	0.0000	0.0000	0
2014/06/25	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	GOVI	05/02/2015	460.00	Call	GOVI	67,870.0000	6.7870	58,320.0000	5.8320	(14.071)	0	0	0
2014/06/25	GOVI	05/02/2015	460.01	Call	GOVI	67,770.0000	6.7770	58,220.0000	5.8220	(14.092)	0	0	0
2014/06/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/25	ICAA	07/08/2014			Can-Do Interest Rate	143.3847	143.3847	143.5495	143.5495	0.115	0.0000	0.0000	635
2014/06/25	IGOV	07/08/2014			Index Future	216.7000	216.7000	216.8710	216.8710	0.079	0.0000	0.0000	1,266
2014/06/25	IGOV	06/11/2014			Index Future	219.9730	219.9730	220.1420	220.1420	0.077	0.0000	0.0000	87
2014/06/25	IGOV	05/02/2015			Index Future	223.4030	223.4030	223.5770	223.5770	0.078	0.0000	0.0000	0
2014/06/25	ILBI	07/08/2014			Index Future	587.7020	587.7020	588.5220	588.5220	0.140	0.0000	0.0000	210
2014/06/25	ILBI	06/11/2014			Index Future	596.5820	596.5820	597.4120	597.4120	0.139	0.0000	0.0000	0
2014/06/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/25	JBAF	16/07/2014			Jibar Tradeable Future	5.7900	94.2100	5.7900	94.2100	0.000	0.0000	0.0000	545
2014/06/25	JBAF	20/08/2014			Jibar Tradeable Future	6.0500	93.9500	6.0700	93.9300	0.331	0.0000	0.0000	0
2014/06/25	JBAF	17/09/2014			Jibar Tradeable Future	6.1100	93.8900	6.1300	93.8700	0.327	0.0000	0.0000	33,000
2014/06/25	JBAF	15/10/2014			Jibar Tradeable Future	6.2400	93.7600	6.2800	93.7200	0.641	0.0000	0.0000	0
2014/06/25	JBAF	19/11/2014			Jibar Tradeable Future	6.3000	93.7000	6.3600	93.6400	0.952	0.0000	0.0000	0
2014/06/25	JBAF	17/12/2014			Jibar Tradeable Future	6.4300	93.5700	6.4800	93.5200	0.778	0.0000	0.0000	0
2014/06/25	JBAF	18/03/2015			Jibar Tradeable Future	6.6900	93.3100	6.7300	93.2700	0.598	0.0000	0.0000	2,850
2014/06/25	JBAF	17/06/2015			Jibar Tradeable Future	6.9400	93.0600	6.9800	93.0200	0.576	0.0000	0.0000	5,000
2014/06/25	JBAF	16/09/2015			Jibar Tradeable Future	7.1300	92.8700	7.1700	92.8300	0.561	0.0000	0.0000	0
2014/06/25	JBAF	15/12/2015			Jibar Tradeable Future	7.2800	92.7200	7.3300	92.6700	0.687	0.0000	0.0000	0
2014/06/25	JBAF	16/03/2016			Jibar Tradeable Future	7.4200	92.5800	7.4600	92.5400	0.539	0.0000	0.0000	0
2014/06/25	JBAF	15/06/2016			Jibar Tradeable Future	7.5500	92.4500	7.5900	92.4100	0.530	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
2014/06/25	R023	07/08/2014	8.51	Call	Bond Future	2,307.7000		2.3077	2,100.5000	2.1005	(8.979)	0	0	0
2014/06/25	R023	07/08/2014			Bond Future	8.1889		100.8064	8.2264	100.5826	0.459	0.0000	0.0000	12,508
2014/06/25	R023	07/08/2014	8.49	Call	Bond Future	2,220.5600		2.2206	2,015.3300	2.0153	(9.242)	0	0	0
2014/06/25	R023	07/08/2014	8.50	Call	Bond Future	2,263.9600		2.2640	2,057.7200	2.0577	(9.110)	0	0	0
2014/06/25	R023	07/08/2014	8.49	Put	Bond Future	446.1900		0.4462	464.6700	0.4647	4.142	0	0	0
2014/06/25	R023	07/08/2014	8.51	Put	Bond Future	416.9500		0.4170	433.4600	0.4335	3.960	0	0	0
2014/06/25	R023	07/08/2014	8.50	Put	Bond Future	431.3800		0.4314	448.8500	0.4488	4.050	0	0	0
2014/06/25	R023	06/11/2014			Bond Future	8.2781		98.3970	8.3177	98.1675	0.478	0.0000	0.0000	0
2014/06/25	R023	06/11/2014	8.59	Put	Bond Future	1,282.7400		1.2827	1,356.4300	1.3564	5.745	0	0	0
2014/06/25	R023	06/11/2014	8.61	Put	Bond Future	1,242.6100		1.2426	1,314.4900	1.3145	5.785	0	0	0
2014/06/25	R023	06/11/2014	8.59	Call	Bond Future	3,071.6900		3.0717	2,915.8700	2.9159	(5.073)	0	0	0
2014/06/25	R023	06/11/2014	8.60	Put	Bond Future	1,262.5500		1.2625	1,335.3400	1.3353	5.765	0	0	0
2014/06/25	R023	06/11/2014	8.60	Call	Bond Future	3,108.1500		3.1081	2,951.4300	2.9514	(5.042)	0	0	0
2014/06/25	R023	06/11/2014	8.61	Call	Bond Future	3,144.8200		3.1448	2,987.1900	2.9872	(5.012)	0	0	0
2014/06/25	R023	05/02/2015			Bond Future	8.3669		99.9208	8.4083	99.6880	0.494	0.0000	0.0000	0
2014/06/25	R023	05/02/2015	8.74	Put	Bond Future	1,837.0000		1.8370	1,918.3800	1.9184	4.430	0	0	0
2014/06/25	R023	05/02/2015	8.75	Call	Bond Future	3,947.8900		3.9479	3,795.7800	3.7958	(3.853)	0	0	0
2014/06/25	R023	05/02/2015	8.76	Call	Bond Future	3,982.4900		3.9825	3,829.6900	3.8297	(3.837)	0	0	0
2014/06/25	R023	05/02/2015	8.74	Call	Bond Future	3,913.4300		3.9134	3,762.0000	3.7620	(3.869)	0	0	0
2014/06/25	R023	05/02/2015	8.76	Put	Bond Future	1,796.3600		1.7964	1,876.3700	1.8764	4.454	0	0	0
2014/06/25	R023	05/02/2015	8.75	Put	Bond Future	1,816.5900		1.8166	1,897.2900	1.8973	4.442	0	0	0
2014/06/25	R157	07/08/2014	6.76	Put	Bond Future	145.3700		0.1454	167.0900	0.1671	14.941	0	0	0
2014/06/25	R157	07/08/2014			Bond Future	6.7402		112.4918	6.7831	112.4449	0.637	0.0000	0.0000	6,048
2014/06/25	R157	07/08/2014	6.75	Put	Bond Future	150.5000		0.1505	172.7400	0.1727	14.777	0	0	0
2014/06/25	R157	07/08/2014	6.74	Call	Bond Future	155.7300		0.1557	131.6100	0.1316	(15.488)	0	0	0
2014/06/25	R157	07/08/2014	6.75	Call	Bond Future	161.2400		0.1612	136.5900	0.1366	(15.288)	0	0	0
2014/06/25	R157	07/08/2014	6.76	Call	Bond Future	167.0300		0.1670	141.8600	0.1419	(15.069)	0	0	0
2014/06/25	R157	07/08/2014	6.74	Put	Bond Future	155.9100		0.1559	178.6800	0.1787	14.605	0	0	0
2014/06/25	R157	06/11/2014	6.19	Put	Bond Future	705.9200		0.7059	748.0700	0.7481	5.971	0	0	0
2014/06/25	R157	06/11/2014			Bond Future	6.9587		107.3653	7.0184	107.3150	0.859	0.0000	0.0000	0
2014/06/25	R157	06/11/2014	6.21	Put	Bond Future	691.6800		0.6917	733.5000	0.7335	6.046	0	0	0
2014/06/25	R157	06/11/2014	6.20	Put	Bond Future	698.7800		0.6988	740.7700	0.7408	6.009	0	0	0
2014/06/25	R157	06/11/2014	6.21	Call	Bond Future	58.0100		0.0580	49.5000	0.0495	(14.670)	0	0	0
2014/06/25	R157	06/11/2014	6.19	Call	Bond Future	55.2400		0.0552	47.0600	0.0471	(14.808)	0	0	0
2014/06/25	R157	06/11/2014	6.20	Call	Bond Future	56.6100		0.0566	48.2700	0.0483	(14.732)	0	0	0
2014/06/25	R157	05/02/2015	8.74	Call	Bond Future	928.6000		0.9286	886.3500	0.8864	(4.550)	0	0	0
2014/06/25	R157	05/02/2015	8.75	Put	Bond Future	82.4000		0.0824	90.9000	0.0909	10.316	0	0	0
2014/06/25	R157	05/02/2015			Bond Future	7.2954		109.0286	7.3817	108.9778	1.183	0.0000	0.0000	0
2014/06/25	R157	05/02/2015	8.74	Put	Bond Future	83.4000		0.0834	91.9900	0.0920	10.300	0	0	0
2014/06/25	R157	05/02/2015	8.76	Put	Bond Future	81.4000		0.0814	89.8200	0.0898	10.344	0	0	0
2014/06/25	R157	05/02/2015	8.75	Call	Bond Future	933.4100		0.9334	891.0700	0.8911	(4.536)	0	0	0
2014/06/25	R157	05/02/2015	8.76	Call	Bond Future	938.2100		0.9382	895.7900	0.8958	(4.521)	0	0	0
2014/06/25	R186	07/08/2014	8.31	Call	Bond Future	1,498.9800		1.4990	1,304.1400	1.3041	(12.998)	0	0	0
2014/06/25	R186	07/08/2014	8.43	Put	Bond Future	1,183.7400		1.1837	1,242.4200	1.2424	4.957	0	0	105
2014/06/25	R186	07/08/2014	8.70	Put	Bond Future	493.6500		0.4937	512.1800	0.5122	3.754	0	0	1,000
2014/06/25	R186	07/08/2014			Bond Future	8.3284		118.0327	8.3611	117.7552	0.393	0.0000	0.0000	48,860



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
2014/06/25	R186	07/08/2014	7.60	Put	Bond Future	6,503.1800	6.5032	6,752.5400	6.7525	3.834	0	0	0
2014/06/25	R186	07/08/2014	8.00	Call	Bond Future	545.8300	0.5458	435.8900	0.4359	(20.142)	0	0	105
2014/06/25	R186	07/08/2014	8.92	Put	Bond Future	212.7600	0.2128	216.2700	0.2163	1.650	0	0	840
2014/06/25	R186	07/08/2014	8.29	Call	Bond Future	1,417.8000	1.4178	1,227.4300	1.2274	(13.427)	0	0	0
2014/06/25	R186	07/08/2014	8.25	Call	Bond Future	1,264.0800	1.2641	1,082.9800	1.0830	(14.327)	0	0	1,200
2014/06/25	R186	07/08/2014	8.30	Call	Bond Future	1,458.0400	1.4580	1,265.4200	1.2654	(13.211)	0	0	0
2014/06/25	R186	07/08/2014	8.29	Put	Bond Future	1,744.0000	1.7440	1,831.1200	1.8311	4.995	0	0	0
2014/06/25	R186	07/08/2014	9.20	Put	Bond Future	61.6600	0.0617	60.5300	0.0605	(1.833)	0	0	2,100
2014/06/25	R186	07/08/2014	7.60	Call	Bond Future	85.4200	0.0854	57.2900	0.0573	(32.931)	0	0	210
2014/06/25	R186	07/08/2014	8.00	Put	Bond Future	3,380.2500	3.3802	3,547.8000	3.5478	4.957	0	0	0
2014/06/25	R186	07/08/2014	8.31	Put	Bond Future	1,654.9000	1.6549	1,737.5500	1.7375	4.994	0	0	0
2014/06/25	R186	07/08/2014	8.92	Call	Bond Future	5,088.4800	5.0885	4,814.5000	4.8145	(5.384)	0	0	0
2014/06/25	R186	07/08/2014	8.30	Put	Bond Future	1,699.0600	1.6991	1,783.9300	1.7839	4.995	0	0	0
2014/06/25	R186	07/08/2014	9.20	Call	Bond Future	7,145.6600	7.1457	6,867.0400	6.8670	(3.899)	0	0	0
2014/06/25	R186	07/08/2014	8.43	Call	Bond Future	2,042.2700	2.0423	1,823.4600	1.8235	(10.714)	0	0	0
2014/06/25	R186	07/08/2014	8.70	Call	Bond Future	3,590.2400	3.5902	3,331.2800	3.3313	(7.213)	0	0	0
2014/06/25	R186	07/08/2014	8.25	Put	Bond Future	1,931.8700	1.9319	2,028.2600	2.0283	4.989	0	0	0
2014/06/25	R186	06/11/2014	8.14	Call	Bond Future	1,992.2200	1.9922	1,833.2800	1.8333	(7.978)	0	0	0
2014/06/25	R186	06/11/2014	8.15	Put	Bond Future	4,182.4400	4.1824	4,306.6700	4.3067	2.970	0	0	0
2014/06/25	R186	06/11/2014			Bond Future	8.4063	119.8017	8.4406	119.5171	0.408	0.0000	0.0000	103
2014/06/25	R186	06/11/2014	9.17	Call	Bond Future	6,996.3700	6.9964	6,732.6900	6.7327	(3.769)	0	0	0
2014/06/25	R186	06/11/2014	8.15	Call	Bond Future	2,025.1100	2.0251	1,864.7500	1.8647	(7.919)	0	0	0
2014/06/25	R186	06/11/2014	8.16	Call	Bond Future	2,058.3500	2.0584	1,896.5600	1.8966	(7.860)	0	0	0
2014/06/25	R186	06/11/2014	9.17	Put	Bond Future	883.4500	0.8834	904.3600	0.9044	2.367	0	0	2,010
2014/06/25	R186	06/11/2014	8.14	Put	Bond Future	4,234.8600	4.2349	4,360.5100	4.3605	2.967	0	0	0
2014/06/25	R186	06/11/2014	8.16	Put	Bond Future	4,130.4600	4.1305	4,253.2600	4.2533	2.973	0	0	0
2014/06/25	R186	05/02/2015	9.00	Call	Bond Future	6,352.0900	6.3521	6,064.1800	6.0642	(4.533)	0	0	0
2014/06/25	R186	05/02/2015			Bond Future	8.4815	116.3616	8.5171	116.0730	0.419	0.0000	0.0000	0
2014/06/25	R186	05/02/2015	8.75	Call	Bond Future	5,121.9400	5.1219	4,845.4600	4.8455	(5.398)	0	0	0
2014/06/25	R186	05/02/2015	8.76	Call	Bond Future	5,168.9400	5.1689	4,891.7700	4.8918	(5.362)	0	0	0
2014/06/25	R186	05/02/2015	8.74	Call	Bond Future	5,075.4900	5.0755	4,799.3700	4.7994	(5.440)	0	0	0
2014/06/25	R186	05/02/2015	8.76	Put	Bond Future	2,933.5400	2.9335	2,945.0000	2.9450	0.391	0	0	0
2014/06/25	R186	05/02/2015	8.75	Put	Bond Future	2,965.7800	2.9658	2,977.9300	2.9779	0.410	0	0	0
2014/06/25	R186	05/02/2015	9.00	Put	Bond Future	2,238.1000	2.2381	2,238.8200	2.2388	0.032	0	0	9,600
2014/06/25	R186	05/02/2015	8.74	Put	Bond Future	2,998.6400	2.9986	3,011.1500	3.0112	0.417	0	0	0
2014/06/25	R197	07/08/2014			Bond Future	286.4572	286.4572	287.1736	287.1736	0.250	0.0000	0.0000	905
2014/06/25	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R197	07/08/2014	270.00	Call	Bond Future	16,457.2500	16.4572	17,173.6000	17.1736	4.353	0	0	0
2014/06/25	R197	07/08/2014	270.01	Call	Bond Future	16,447.2500	16.4472	17,163.6000	17.1636	4.355	0	0	0
2014/06/25	R197	07/08/2014	269.99	Call	Bond Future	16,467.2500	16.4672	17,183.6000	17.1836	4.350	0	0	0
2014/06/25	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R197	06/11/2014			Bond Future	290.7857	290.7857	291.5057	291.5057	0.248	0.0000	0.0000	0
2014/06/25	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R197	06/11/2014	285.00	Call	Bond Future	5,785.7100	5.7857	6,505.6700	6.5057	12.444	0	0	0
2014/06/25	R197	06/11/2014	285.01	Call	Bond Future	5,775.7100	5.7757	6,495.6700	6.4957	12.465	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
2014/06/25	R197	06/11/2014	284.99	Call	Bond Future	5,795.7100		5.7957	6,515.6700	6.5157	12.422	0	0	0
2014/06/25	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R201	07/08/2014	5.31	Put	Bond Future	283.6300		0.2836	293.9000	0.2939	3.621	0	0	0
2014/06/25	R201	07/08/2014			Bond Future	5.9423		102.1955	5.9854	102.1800	0.726	0.0000	0.0000	0
2014/06/25	R201	07/08/2014	5.30	Put	Bond Future	286.3000		0.2863	296.6300	0.2966	3.608	0	0	0
2014/06/25	R201	07/08/2014	5.31	Call	Bond Future	56.0500		0.0561	50.8300	0.0508	(9.313)	0	0	0
2014/06/25	R201	07/08/2014	5.29	Call	Bond Future	54.2000		0.0542	49.1000	0.0491	(9.410)	0	0	0
2014/06/25	R201	07/08/2014	5.30	Call	Bond Future	55.1200		0.0551	49.9600	0.0500	(9.361)	0	0	0
2014/06/25	R201	07/08/2014	5.29	Put	Bond Future	288.9900		0.2890	299.3800	0.2994	3.595	0	0	0
2014/06/25	R202	07/08/2014	207.99	Call	Bond Future	21,561.2800		21.5613	21,782.4900	21.7825	1.026	0	0	0
2014/06/25	R202	07/08/2014	208.00	Put	Bond Future	9.5900		0.0096	7.8700	0.0079	(17.935)	0	0	0
2014/06/25	R202	07/08/2014			Bond Future	229.5417		229.5417	229.7647	229.7647	0.097	0.0000	0.0000	44,627
2014/06/25	R202	07/08/2014	207.99	Put	Bond Future	9.5500		0.0096	7.8300	0.0078	(18.010)	0	0	0
2014/06/25	R202	07/08/2014	208.01	Put	Bond Future	9.6300		0.0096	7.9000	0.0079	(17.965)	0	0	0
2014/06/25	R202	07/08/2014	208.00	Call	Bond Future	21,551.3200		21.5513	21,772.5300	21.7725	1.026	0	0	0
2014/06/25	R202	07/08/2014	208.01	Call	Bond Future	21,541.3600		21.5414	21,762.5600	21.7626	1.027	0	0	0
2014/06/25	R202	06/11/2014	226.99	Call	Bond Future	6,019.9900		6.0200	6,240.7600	6.2408	3.667	0	0	0
2014/06/25	R202	06/11/2014			Bond Future	233.0100		233.0100	233.2308	233.2308	0.095	0.0000	0.0000	0
2014/06/25	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R202	06/11/2014	227.00	Call	Bond Future	6,009.9900		6.0100	6,230.7600	6.2308	3.673	0	0	0
2014/06/25	R202	06/11/2014	227.01	Call	Bond Future	5,999.9900		6.0000	6,220.7600	6.2208	3.680	0	0	0
2014/06/25	R203	07/08/2014	7.30	Call	Bond Future	414.3900		0.4144	367.3400	0.3673	(11.354)	0	0	0
2014/06/25	R203	07/08/2014			Bond Future	7.3196		105.8853	7.3515	105.7970	0.436	0.0000	0.0000	24,351
2014/06/25	R203	07/08/2014	7.31	Call	Bond Future	427.9200		0.4279	380.1100	0.3801	(11.173)	0	0	0
2014/06/25	R203	07/08/2014	6.84	Put	Bond Future	1,395.3200		1.3953	1,472.0200	1.4720	5.497	0	0	0
2014/06/25	R203	07/08/2014	7.29	Put	Bond Future	483.0800		0.4831	525.0700	0.5251	8.692	0	0	0
2014/06/25	R203	07/08/2014	7.31	Put	Bond Future	454.4900		0.4545	494.9700	0.4950	8.907	0	0	0
2014/06/25	R203	07/08/2014	7.29	Call	Bond Future	401.1300		0.4011	354.8300	0.3548	(11.542)	0	0	0
2014/06/25	R203	07/08/2014	7.30	Put	Bond Future	468.6400		0.4686	509.8800	0.5099	8.800	0	0	0
2014/06/25	R203	07/08/2014	6.84	Call	Bond Future	57.4200		0.0574	45.8300	0.0458	(20.185)	0	0	46
2014/06/25	R203	06/11/2014	6.86	Call	Bond Future	238.0200		0.2380	209.3900	0.2094	(12.028)	0	0	0
2014/06/25	R203	06/11/2014			Bond Future	7.4459		103.3091	7.4821	103.2169	0.485	0.0000	0.0000	200
2014/06/25	R203	06/11/2014	6.98	Call	Bond Future	315.3300		0.3153	280.8300	0.2808	(10.941)	0	0	14
2014/06/25	R203	06/11/2014	6.84	Call	Bond Future	226.7400		0.2267	199.0400	0.1990	(12.217)	0	0	45
2014/06/25	R203	06/11/2014	6.85	Call	Bond Future	232.3300		0.2323	204.1600	0.2042	(12.125)	0	0	0
2014/06/25	R203	06/11/2014	6.98	Put	Bond Future	1,513.9400		1.5139	1,571.6400	1.5716	3.811	0	0	0
2014/06/25	R203	06/11/2014	6.84	Put	Bond Future	1,788.9300		1.7889	1,853.4300	1.8534	3.606	0	0	0
2014/06/25	R203	06/11/2014	6.86	Put	Bond Future	1,748.1700		1.7482	1,811.7400	1.8117	3.636	0	0	0
2014/06/25	R203	06/11/2014	6.85	Put	Bond Future	1,768.5000		1.7685	1,832.5300	1.8325	3.621	0	0	0
2014/06/25	R203	05/02/2015	7.69	Call	Bond Future	1,145.4400		1.1454	1,089.7400	1.0897	(4.863)	0	0	55
2014/06/25	R203	05/02/2015			Bond Future	7.5809		104.9091	7.6209	104.8158	0.527	0.0000	0.0000	0
2014/06/25	R203	05/02/2015	8.34	Put	Bond Future	389.5400		0.3895	408.5500	0.4085	4.880	0	0	0
2014/06/25	R203	05/02/2015	8.35	Call	Bond Future	2,161.8600		2.1619	2,087.2600	2.0873	(3.451)	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
2014/06/25	R203	05/02/2015	8.36	Call	Bond Future	2,179.5000	2.1795	2,104.6800	2.1047	(3.433)	0	0	0
2014/06/25	R203	05/02/2015	8.34	Call	Bond Future	2,144.2600	2.1443	2,069.8900	2.0699	(3.468)	0	0	0
2014/06/25	R203	05/02/2015	8.36	Put	Bond Future	379.0700	0.3791	397.6300	0.3976	4.896	0	0	0
2014/06/25	R203	05/02/2015	7.69	Put	Bond Future	890.8900	0.8909	928.5700	0.9286	4.229	0	0	0
2014/06/25	R203	05/02/2015	8.35	Put	Bond Future	384.2800	0.3843	403.0600	0.4031	4.887	0	0	0
2014/06/25	R204	07/08/2014			Bond Future	7.5811	102.6519	7.6080	102.5526	0.355	0.0000	0.0000	14,498
2014/06/25	R204	07/08/2014	7.44	Put	Bond Future	920.8600	0.9209	962.4700	0.9625	4.519	0	0	0
2014/06/25	R204	07/08/2014	7.46	Put	Bond Future	875.0700	0.8751	914.5000	0.9145	4.506	0	0	0
2014/06/25	R204	07/08/2014	7.45	Put	Bond Future	897.8000	0.8978	938.3100	0.9383	4.512	0	0	0
2014/06/25	R204	07/08/2014	7.46	Call	Bond Future	427.2500	0.4273	367.3600	0.3674	(14.018)	0	0	0
2014/06/25	R204	07/08/2014	7.78	Call	Bond Future	1,062.9100	1.0629	976.9000	0.9769	(8.092)	0	0	0
2014/06/25	R204	07/08/2014	7.44	Call	Bond Future	398.8300	0.3988	341.1200	0.3411	(14.470)	0	0	0
2014/06/25	R204	07/08/2014	7.78	Put	Bond Future	332.2300	0.3322	345.5400	0.3455	4.006	0	0	530
2014/06/25	R204	07/08/2014	7.45	Call	Bond Future	412.8800	0.4129	354.0700	0.3541	(14.244)	0	0	0
2014/06/25	R204	06/11/2014	7.99	Put	Bond Future	680.5400	0.6805	704.0600	0.7041	3.456	0	0	1,270
2014/06/25	R204	06/11/2014			Bond Future	7.6892	104.1904	7.7188	104.0871	0.385	0.0000	0.0000	200
2014/06/25	R204	06/11/2014	6.99	Put	Bond Future	2,753.1900	2.7532	2,828.5700	2.8286	2.738	0	0	0
2014/06/25	R204	06/11/2014	7.01	Put	Bond Future	2,695.1900	2.6952	2,769.6100	2.7696	2.761	0	0	0
2014/06/25	R204	06/11/2014	7.00	Put	Bond Future	2,724.1300	2.7241	2,799.0200	2.7990	2.749	0	0	0
2014/06/25	R204	06/11/2014	6.99	Call	Bond Future	275.4700	0.2755	247.5300	0.2475	(10.143)	0	0	0
2014/06/25	R204	06/11/2014	7.99	Call	Bond Future	1,724.2100	1.7242	1,644.4100	1.6444	(4.628)	0	0	0
2014/06/25	R204	06/11/2014	7.00	Call	Bond Future	282.3600	0.2824	253.9300	0.2539	(10.069)	0	0	0
2014/06/25	R204	06/11/2014	7.01	Call	Bond Future	289.3700	0.2894	260.4700	0.2605	(9.987)	0	0	0
2014/06/25	R204	05/02/2015			Bond Future	7.7975	101.7693	7.8293	101.6647	0.408	0.0000	0.0000	0
2014/06/25	R204	05/02/2015	8.25	Call	Bond Future	2,329.3300	2.3293	2,257.5400	2.2575	(3.082)	0	0	0
2014/06/25	R204	05/02/2015	8.26	Call	Bond Future	2,350.9300	2.3509	2,278.8300	2.2788	(3.067)	0	0	0
2014/06/25	R204	05/02/2015	8.24	Call	Bond Future	2,307.8100	2.3078	2,236.3600	2.2364	(3.096)	0	0	0
2014/06/25	R204	05/02/2015	8.26	Put	Bond Future	841.6200	0.8416	874.1700	0.8742	3.868	0	0	0
2014/06/25	R204	05/02/2015	8.25	Put	Bond Future	852.3600	0.8524	885.2200	0.8852	3.855	0	0	0
2014/06/25	R204	05/02/2015	8.24	Put	Bond Future	863.1900	0.8632	896.3900	0.8964	3.846	0	0	0
2014/06/25	R207	07/08/2014	7.69	Call	Bond Future	521.6600	0.5217	436.9300	0.4369	(16.242)	0	0	0
2014/06/25	R207	07/08/2014	7.70	Put	Bond Future	1,067.8100	1.0678	1,140.0600	1.1401	6.766	0	0	0
2014/06/25	R207	07/08/2014			Bond Future	7.8231	98.0486	7.8601	97.8901	0.473	0.0000	0.0000	33,961
2014/06/25	R207	07/08/2014	7.70	Call	Bond Future	538.5100	0.5385	452.2300	0.4522	(16.022)	0	0	0
2014/06/25	R207	07/08/2014	7.71	Call	Bond Future	555.7300	0.5557	467.9000	0.4679	(15.804)	0	0	0
2014/06/25	R207	07/08/2014	7.69	Put	Bond Future	1,094.1200	1.0941	1,167.9200	1.1679	6.745	0	0	0
2014/06/25	R207	07/08/2014	7.71	Put	Bond Future	1,041.8900	1.0419	1,112.5900	1.1126	6.786	0	0	0
2014/06/25	R207	06/11/2014	7.36	Put	Bond Future	2,858.9300	2.8589	2,961.2600	2.9613	3.579	0	0	0
2014/06/25	R207	06/11/2014			Bond Future	7.9222	99.5184	7.9620	99.3550	0.502	0.0000	0.0000	100
2014/06/25	R207	06/11/2014	7.35	Put	Bond Future	2,890.6200	2.8906	2,993.7700	2.9938	3.568	0	0	0
2014/06/25	R207	06/11/2014	7.36	Call	Bond Future	514.4000	0.5144	453.3700	0.4534	(11.864)	0	0	0
2014/06/25	R207	06/11/2014	7.34	Call	Bond Future	493.3100	0.4933	433.9200	0.4339	(12.039)	0	0	0
2014/06/25	R207	06/11/2014	7.35	Call	Bond Future	503.7700	0.5038	443.5600	0.4436	(11.952)	0	0	0
2014/06/25	R207	06/11/2014	7.34	Put	Bond Future	2,922.5000	2.9225	3,026.4700	3.0265	3.558	0	0	0
2014/06/25	R207	05/02/2015	8.49	Put	Bond Future	1,076.0000	1.0760	1,120.8100	1.1208	4.164	0	0	0
2014/06/25	R207	05/02/2015			Bond Future	8.0223	97.4185	8.0645	97.2528	0.526	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
2014/06/25	R207	05/02/2015	8.51	Put	Bond Future	1,050.5800	1.0506	1,094.4600	1.0945	4.177	0	0	0
2014/06/25	R207	05/02/2015	8.50	Call	Bond Future	2,918.8600	2.9189	2,797.5500	2.7975	(4.156)	0	0	0
2014/06/25	R207	05/02/2015	8.51	Call	Bond Future	2,944.5900	2.9446	2,822.8200	2.8228	(4.135)	0	0	0
2014/06/25	R207	05/02/2015	8.49	Call	Bond Future	2,893.2300	2.8932	2,772.3900	2.7724	(4.177)	0	0	0
2014/06/25	R207	05/02/2015	8.50	Put	Bond Future	1,063.2300	1.0632	1,107.5700	1.1076	4.170	0	0	0
2014/06/25	R207	07/05/2015			Bond Future	8.0959	99.0869	8.1418	98.9147	0.567	0.0000	0.0000	0
2014/06/25	R207	07/05/2015	8.25	Call	Bond Future	2,503.8900	2.5039	2,391.7500	2.3918	(4.479)	0	0	0
2014/06/25	R207	07/05/2015	7.73	Call	Bond Future	1,555.7800	1.5558	1,465.1400	1.4651	(5.826)	0	0	66
2014/06/25	R207	07/05/2015	8.24	Put	Bond Future	1,944.1700	1.9442	2,004.2400	2.0042	3.090	0	0	0
2014/06/25	R207	07/05/2015	8.26	Put	Bond Future	1,910.9800	1.9110	1,970.5200	1.9705	3.116	0	0	0
2014/06/25	R207	07/05/2015	7.73	Put	Bond Future	2,942.1000	2.9421	3,023.5900	3.0236	2.770	0	0	0
2014/06/25	R207	07/05/2015	8.25	Put	Bond Future	1,927.3400	1.9273	1,987.3300	1.9873	3.113	0	0	0
2014/06/25	R207	07/05/2015	8.26	Call	Bond Future	2,524.8100	2.5248	2,412.2200	2.4122	(4.459)	0	0	0
2014/06/25	R207	07/05/2015	8.24	Call	Bond Future	2,483.4300	2.4834	2,371.3700	2.3714	(4.512)	0	0	0
2014/06/25	R208	07/08/2014	8.28	Call	Bond Future	1,763.7100	1.7637	1,601.4200	1.6014	(9.202)	0	0	0
2014/06/25	R208	07/08/2014			Bond Future	7.9882	96.1768	8.0256	95.9946	0.468	0.0000	0.0000	16,437
2014/06/25	R208	07/08/2014	7.80	Call	Bond Future	494.0800	0.4941	400.4500	0.4005	(18.950)	0	0	0
2014/06/25	R208	07/08/2014	7.79	Put	Bond Future	1,450.1200	1.4501	1,540.5000	1.5405	6.233	0	0	0
2014/06/25	R208	07/08/2014	7.81	Put	Bond Future	1,384.8300	1.3848	1,471.7100	1.4717	6.274	0	0	0
2014/06/25	R208	07/08/2014	7.80	Put	Bond Future	1,417.2600	1.4173	1,505.8900	1.5059	6.254	0	0	0
2014/06/25	R208	07/08/2014	7.81	Call	Bond Future	510.9800	0.5110	415.6000	0.4156	(18.666)	0	0	0
2014/06/25	R208	07/08/2014	8.28	Put	Bond Future	353.8100	0.3538	373.7800	0.3738	5.644	0	0	630
2014/06/25	R208	07/08/2014	7.79	Call	Bond Future	477.5700	0.4776	385.6900	0.3857	(19.239)	0	0	0
2014/06/25	R208	06/11/2014	7.46	Call	Bond Future	536.2300	0.5362	480.6800	0.4807	(10.359)	0	0	0
2014/06/25	R208	06/11/2014			Bond Future	8.0828	94.2203	8.1226	94.0329	0.492	0.0000	0.0000	100
2014/06/25	R208	06/11/2014	7.44	Call	Bond Future	513.7100	0.5137	459.7900	0.4598	(10.496)	0	0	0
2014/06/25	R208	06/11/2014	7.45	Call	Bond Future	524.8800	0.5249	470.1500	0.4702	(10.427)	0	0	0
2014/06/25	R208	06/11/2014	8.50	Put	Bond Future	840.7700	0.8408	890.6800	0.8907	5.936	0	0	1,520
2014/06/25	R208	06/11/2014	7.44	Put	Bond Future	3,604.5200	3.6045	3,737.9300	3.7379	3.701	0	0	0
2014/06/25	R208	06/11/2014	7.46	Put	Bond Future	3,529.0000	3.5290	3,660.7800	3.6608	3.734	0	0	0
2014/06/25	R208	06/11/2014	8.50	Call	Bond Future	2,782.4000	2.7824	2,644.9800	2.6450	(4.939)	0	0	0
2014/06/25	R208	06/11/2014	7.45	Put	Bond Future	3,566.6600	3.5667	3,699.2600	3.6993	3.718	0	0	0
2014/06/25	R208	05/02/2015	8.51	Call	Bond Future	2,973.5100	2.9735	2,817.8900	2.8179	(5.234)	0	0	0
2014/06/25	R208	05/02/2015			Bond Future	8.1760	95.6796	8.2178	95.4896	0.511	0.0000	0.0000	0
2014/06/25	R208	05/02/2015	8.49	Call	Bond Future	2,918.5200	2.9185	2,763.6500	2.7637	(5.306)	0	0	0
2014/06/25	R208	05/02/2015	8.51	Put	Bond Future	1,468.4400	1.4684	1,502.8000	1.5028	2.340	0	0	0
2014/06/25	R208	05/02/2015	8.50	Put	Bond Future	1,485.5200	1.4855	1,520.1000	1.5201	2.328	0	0	0
2014/06/25	R208	05/02/2015	8.49	Put	Bond Future	1,502.7400	1.5027	1,537.8500	1.5378	2.336	0	0	0
2014/06/25	R208	05/02/2015	8.50	Call	Bond Future	2,945.9600	2.9460	2,790.5600	2.7906	(5.275)	0	0	0
2014/06/25	R209	07/08/2014	9.04	Put	Bond Future	1,332.0800	1.3321	1,411.8200	1.4118	5.986	0	0	0
2014/06/25	R209	07/08/2014			Bond Future	8.9948	76.3077	9.0327	76.0234	0.422	0.0000	0.0000	27,051
2014/06/25	R209	07/08/2014	9.06	Put	Bond Future	1,263.6900	1.2637	1,339.4600	1.3395	5.996	0	0	0
2014/06/25	R209	07/08/2014	9.05	Put	Bond Future	1,297.5600	1.2976	1,375.3100	1.3753	5.992	0	0	0
2014/06/25	R209	07/08/2014	9.05	Call	Bond Future	1,710.5300	1.7105	1,504.0300	1.5040	(12.072)	0	0	0
2014/06/25	R209	07/08/2014	9.06	Call	Bond Future	1,751.1200	1.7511	1,542.6400	1.5426	(11.906)	0	0	0
2014/06/25	R209	07/08/2014	9.04	Call	Bond Future	1,670.4700	1.6705	1,465.9600	1.4660	(12.243)	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
2014/06/25	R209	06/11/2014	9.50	Call	Bond Future	4,662.6900	4.6627	4,463.9400	4.4639	(4.263)	0	0	0
2014/06/25	R209	06/11/2014	8.95	Call	Bond Future	2,450.2300	2.4502	2,305.4600	2.3055	(5.908)	0	0	2,050
2014/06/25	R209	06/11/2014			Bond Future	9.0669	74.3049	9.1062	74.0146	0.433	0.0000	0.0000	100
2014/06/25	R209	06/11/2014	8.99	Put	Bond Future	3,160.8000	3.1608	3,301.4800	3.3015	4.451	0	0	0
2014/06/25	R209	06/11/2014	10.00	Call	Bond Future	7,146.7600	7.1468	6,905.6700	6.9057	(3.373)	0	0	0
2014/06/25	R209	06/11/2014	9.05	Put	Bond Future	2,924.9500	2.9250	3,059.7700	3.0598	4.609	0	0	0
2014/06/25	R209	06/11/2014	9.58	Put	Bond Future	1,379.6400	1.3796	1,463.3300	1.4633	6.066	0	0	907
2014/06/25	R209	06/11/2014	9.01	Put	Bond Future	3,080.6400	3.0806	3,219.2400	3.2192	4.499	0	0	0
2014/06/25	R209	06/11/2014	9.50	Put	Bond Future	1,556.5200	1.5565	1,648.1300	1.6481	5.886	0	0	5,500
2014/06/25	R209	06/11/2014	10.05	Call	Bond Future	7,409.6700	7.4097	7,161.7000	7.1617	(3.347)	0	0	0
2014/06/25	R209	06/11/2014	8.95	Put	Bond Future	3,325.4400	3.3254	3,471.0300	3.4710	4.378	0	0	0
2014/06/25	R209	06/11/2014	9.00	Put	Bond Future	3,120.5300	3.1205	3,259.9900	3.2600	4.469	0	0	0
2014/06/25	R209	06/11/2014	9.95	Call	Bond Future	6,885.7700	6.8858	6,648.1300	6.6481	(3.451)	0	0	0
2014/06/25	R209	06/11/2014	8.50	Call	Bond Future	1,207.9700	1.2080	1,117.7300	1.1177	(7.470)	0	0	5,500
2014/06/25	R209	06/11/2014	8.75	Put	Bond Future	4,240.9000	4.2409	4,411.1500	4.4112	4.014	0	0	0
2014/06/25	R209	06/11/2014	8.99	Call	Bond Future	2,586.7900	2.5868	2,437.1100	2.4371	(5.786)	0	0	0
2014/06/25	R209	06/11/2014	9.25	Call	Bond Future	3,571.0800	3.5711	3,397.7000	3.3977	(4.855)	0	0	0
2014/06/25	R209	06/11/2014	10.05	Put	Bond Future	645.9600	0.6460	688.3500	0.6883	6.562	0	0	2,050
2014/06/25	R209	06/11/2014	10.00	Put	Bond Future	703.0100	0.7030	752.2800	0.7523	7.008	0	0	1,640
2014/06/25	R209	06/11/2014	9.05	Call	Bond Future	2,799.2200	2.7992	2,643.6800	2.6437	(5.557)	0	0	2,050
2014/06/25	R209	06/11/2014	9.58	Call	Bond Future	5,037.1700	5.0372	4,830.5000	4.8305	(4.103)	0	0	0
2014/06/25	R209	06/11/2014	9.00	Call	Bond Future	2,621.5200	2.6215	2,470.6200	2.4706	(5.756)	0	0	1,640
2014/06/25	R209	06/11/2014	9.25	Put	Bond Future	2,232.5000	2.2325	2,349.4800	2.3495	5.240	0	0	2,200
2014/06/25	R209	06/11/2014	8.75	Call	Bond Future	1,831.0200	1.8310	1,710.9100	1.7109	(6.560)	0	0	2,200
2014/06/25	R209	06/11/2014	9.01	Call	Bond Future	2,656.5200	2.6565	2,504.7600	2.5048	(5.713)	0	0	0
2014/06/25	R209	06/11/2014	9.95	Put	Bond Future	764.4200	0.7644	817.1400	0.8171	6.897	0	0	2,050
2014/06/25	R209	06/11/2014	8.50	Put	Bond Future	5,605.4700	5.6055	5,805.5900	5.8056	3.570	0	0	0
2014/06/25	R209	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	4,406.4900	4.4065	100.000	0	0	90
2014/06/25	R209	05/02/2015			Bond Future	9.1368	75.4560	9.1772	75.1613	0.442	0.0000	0.0000	0
2014/06/25	R209	05/02/2015	9.25	Call	Bond Future	4,285.3600	4.2854	3,973.5500	3.9736	(7.276)	0	0	0
2014/06/25	R209	05/02/2015	9.26	Call	Bond Future	4,323.6300	4.3236	4,011.0900	4.0111	(7.229)	0	0	0
2014/06/25	R209	05/02/2015	9.25	Put	Bond Future	3,464.0600	3.4641	3,446.9000	3.4469	(0.495)	0	0	0
2014/06/25	R209	05/02/2015	9.24	Call	Bond Future	4,247.4800	4.2475	3,936.4100	3.9364	(7.324)	0	0	0
2014/06/25	R209	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	3,099.2600	3.0993	100.000	0	0	0
2014/06/25	R209	05/02/2015	9.24	Put	Bond Future	3,498.1800	3.4982	3,481.7600	3.4818	(0.469)	0	0	0
2014/06/25	R209	05/02/2015	9.26	Put	Bond Future	3,430.4400	3.4304	3,412.5500	3.4125	(0.522)	0	0	0
2014/06/25	R210	07/08/2014			Bond Future	172.1349	172.1349	172.3016	172.3016	0.097	0.0000	0.0000	618
2014/06/25	R210	07/08/2014	159.00	Call	Bond Future	13,134.8800	13.1349	13,301.6000	13.3016	1.269	0	0	0
2014/06/25	R210	07/08/2014	159.01	Call	Bond Future	13,124.8800	13.1249	13,291.6000	13.2916	1.270	0	0	0
2014/06/25	R210	07/08/2014	158.99	Call	Bond Future	13,144.8800	13.1449	13,311.6000	13.3116	1.268	0	0	0
2014/06/25	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R210	06/11/2014			Bond Future	172.6965	172.6965	172.8615	172.8615	0.096	0.0000	0.0000	0
2014/06/25	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R210	06/11/2014	168.99	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
2014/06/25	R210	06/11/2014	169.00	Call	Bond Future	3,696.4500	3.6964	3,861.4600	3.8615	4.464	0	0	0
2014/06/25	R210	06/11/2014	169.01	Call	Bond Future	3,686.4500	3.6864	3,851.4600	3.8515	4.476	0	0	0
2014/06/25	R210	06/11/2014	168.99	Call	Bond Future	3,706.4500	3.7064	3,871.4600	3.8715	4.452	0	0	0
2014/06/25	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R211	07/08/2014			Bond Future	130.9436	130.9436	131.0605	131.0605	0.089	0.0000	0.0000	390
2014/06/25	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R211	07/08/2014	128.00	Call	Bond Future	2,943.6500	2.9437	3,060.4600	3.0605	3.968	0	0	0
2014/06/25	R211	07/08/2014	128.01	Call	Bond Future	2,933.6500	2.9337	3,050.4600	3.0505	3.982	0	0	0
2014/06/25	R211	07/08/2014	127.99	Call	Bond Future	2,953.6500	2.9537	3,070.4600	3.0705	3.955	0	0	0
2014/06/25	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R211	06/11/2014	130.00	Call	Bond Future	2,922.4600	2.9225	3,037.8100	3.0378	3.947	0	0	0
2014/06/25	R211	06/11/2014	130.01	Call	Bond Future	2,912.4600	2.9125	3,027.8100	3.0278	3.961	0	0	0
2014/06/25	R211	06/11/2014			Bond Future	132.9225	132.9225	133.0378	133.0378	0.087	0.0000	0.0000	0
2014/06/25	R211	06/11/2014	129.99	Call	Bond Future	2,932.4600	2.9325	3,047.8100	3.0478	3.934	0	0	0
2014/06/25	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R212	07/08/2014	128.99	Call	Bond Future	6,324.3900	6.3244	6,548.5900	6.5486	3.545	0	0	0
2014/06/25	R212	07/08/2014			Bond Future	135.3144	135.3144	135.5386	135.5386	0.166	0.0000	0.0000	20,029
2014/06/25	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R212	07/08/2014	129.00	Call	Bond Future	6,314.3900	6.3144	6,538.5900	6.5386	3.551	0	0	0
2014/06/25	R212	07/08/2014	129.01	Call	Bond Future	6,304.3900	6.3044	6,528.5900	6.5286	3.556	0	0	0
2014/06/25	R212	06/11/2014			Bond Future	137.3593	137.3593	137.5835	137.5835	0.163	0.0000	0.0000	0
2014/06/25	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R212	06/11/2014	135.00	Call	Bond Future	2,359.2600	2.3593	2,583.5300	2.5835	9.506	0	0	0
2014/06/25	R212	06/11/2014	135.01	Call	Bond Future	2,349.2600	2.3493	2,573.5300	2.5735	9.546	0	0	0
2014/06/25	R212	06/11/2014	134.99	Call	Bond Future	2,369.2600	2.3693	2,593.5300	2.5935	9.466	0	0	0
2014/06/25	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R213	07/08/2014	8.86	Call	Bond Future	1,527.7300	1.5277	1,356.0100	1.3560	(11.240)	0	0	0
2014/06/25	R213	07/08/2014			Bond Future	8.8524	87.1954	8.8851	86.9474	0.370	0.0000	0.0000	24,963
2014/06/25	R213	07/08/2014	8.84	Call	Bond Future	1,452.1500	1.4522	1,284.0800	1.2841	(11.574)	0	0	0
2014/06/25	R213	07/08/2014	8.85	Call	Bond Future	1,489.6600	1.4897	1,319.7500	1.3197	(11.406)	0	0	0
2014/06/25	R213	07/08/2014	8.84	Put	Bond Future	1,546.1700	1.5462	1,626.1300	1.6261	5.171	0	0	0
2014/06/25	R213	07/08/2014	8.86	Put	Bond Future	1,469.8200	1.4698	1,546.1300	1.5461	5.192	0	0	0
2014/06/25	R213	07/08/2014	8.85	Put	Bond Future	1,507.6700	1.5077	1,585.7900	1.5858	5.182	0	0	0
2014/06/25	R213	06/11/2014	8.84	Call	Bond Future	2,539.1400	2.5391	2,376.1600	2.3762	(6.419)	0	0	0
2014/06/25	R213	06/11/2014	8.85	Put	Bond Future	3,178.0500	3.1781	3,267.8200	3.2678	2.825	0	0	0
2014/06/25	R213	06/11/2014			Bond Future	8.9303	84.9614	8.9644	84.7075	0.381	0.0000	0.0000	0
2014/06/25	R213	06/11/2014	8.85	Call	Bond Future	2,574.0300	2.5740	2,409.9400	2.4099	(6.375)	0	0	0
2014/06/25	R213	06/11/2014	8.86	Call	Bond Future	2,609.1800	2.6092	2,443.9900	2.4440	(6.331)	0	0	0
2014/06/25	R213	06/11/2014	8.84	Put	Bond Future	3,218.7700	3.2188	3,309.6500	3.3096	2.823	0	0	0
2014/06/25	R213	06/11/2014	8.86	Put	Bond Future	3,137.6800	3.1377	3,226.3500	3.2263	2.826	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
2014/06/25	R213	05/02/2015	9.26	Put	Bond Future	2,978.0200	2.9780	2,985.3000	2.9853	0.244	0	0	0
2014/06/25	R213	05/02/2015			Bond Future	9.0075	86.2771	9.0426	86.0196	0.389	0.0000	0.0000	0
2014/06/25	R213	05/02/2015	9.25	Put	Bond Future	3,008.4000	3.0084	3,016.2700	3.0163	0.262	0	0	0
2014/06/25	R213	05/02/2015	9.24	Put	Bond Future	3,039.2900	3.0393	3,047.4900	3.0475	0.270	0	0	0
2014/06/25	R213	05/02/2015	9.25	Call	Bond Future	4,766.6500	4.7667	4,516.9500	4.5169	(5.238)	0	0	0
2014/06/25	R213	05/02/2015	9.26	Call	Bond Future	4,807.6200	4.8076	4,557.3300	4.5573	(5.206)	0	0	0
2014/06/25	R213	05/02/2015	9.24	Call	Bond Future	4,726.1000	4.7261	4,476.7300	4.4767	(5.276)	0	0	0
2014/06/25	R214	07/08/2014	9.54	Put	Bond Future	425.5200	0.4255	449.6000	0.4496	5.659	0	0	0
2014/06/25	R214	07/08/2014			Bond Future	9.0893	77.1101	9.1222	76.8539	0.362	0.0000	0.0000	6,032
2014/06/25	R214	07/08/2014	9.56	Put	Bond Future	398.2300	0.3982	420.6200	0.4206	5.622	0	0	0
2014/06/25	R214	07/08/2014	9.55	Put	Bond Future	411.6800	0.4117	434.9400	0.4349	5.650	0	0	0
2014/06/25	R214	07/08/2014	9.56	Call	Bond Future	3,927.6200	3.9276	3,693.8400	3.6938	(5.952)	0	0	0
2014/06/25	R214	07/08/2014	9.54	Call	Bond Future	3,810.7400	3.8107	3,578.6500	3.5787	(6.090)	0	0	0
2014/06/25	R214	07/08/2014	9.55	Call	Bond Future	3,869.0500	3.8690	3,636.1400	3.6361	(6.020)	0	0	0
2014/06/25	R214	06/11/2014	9.20	Call	Bond Future	3,153.2800	3.1533	2,986.0400	2.9860	(5.304)	0	0	2,500
2014/06/25	R214	06/11/2014	9.64	Call	Bond Future	5,086.1000	5.0861	4,878.4300	4.8784	(4.083)	0	0	0
2014/06/25	R214	06/11/2014			Bond Future	9.1616	74.9778	9.1957	74.7159	0.372	0.0000	0.0000	0
2014/06/25	R214	06/11/2014	9.20	Put	Bond Future	2,858.2600	2.8583	2,952.8900	2.9529	3.311	0	0	0
2014/06/25	R214	06/11/2014	9.65	Call	Bond Future	5,134.3300	5.1343	4,925.9000	4.9259	(4.060)	0	0	0
2014/06/25	R214	06/11/2014	9.66	Call	Bond Future	5,182.7300	5.1827	4,973.5500	4.9736	(4.036)	0	0	0
2014/06/25	R214	06/11/2014	9.80	Call	Bond Future	5,875.1200	5.8751	5,656.2400	5.6562	(3.726)	0	0	0
2014/06/25	R214	06/11/2014	9.64	Put	Bond Future	1,548.2700	1.5483	1,602.4700	1.6025	3.501	0	0	0
2014/06/25	R214	06/11/2014	9.66	Put	Bond Future	1,503.2300	1.5032	1,555.9200	1.5559	3.505	0	0	0
2014/06/25	R214	06/11/2014	9.80	Put	Bond Future	1,217.3300	1.2173	1,260.3200	1.2603	3.531	0	0	2,500
2014/06/25	R214	06/11/2014	9.65	Put	Bond Future	1,525.6100	1.5256	1,579.0500	1.5791	3.503	0	0	0
2014/06/25	R214	05/02/2015	9.50	Call	Bond Future	5,072.1700	5.0722	4,837.2400	4.8372	(4.632)	0	0	0
2014/06/25	R214	05/02/2015			Bond Future	9.2330	76.1390	9.2681	75.8733	0.380	0.0000	0.0000	0
2014/06/25	R214	05/02/2015	9.51	Call	Bond Future	5,113.9400	5.1139	4,878.3900	4.8784	(4.606)	0	0	0
2014/06/25	R214	05/02/2015	9.50	Put	Bond Future	3,088.5700	3.0886	3,119.4100	3.1194	0.999	0	0	0
2014/06/25	R214	05/02/2015	9.49	Call	Bond Future	5,030.7700	5.0308	4,796.2300	4.7962	(4.662)	0	0	0
2014/06/25	R214	05/02/2015	9.49	Put	Bond Future	3,119.8400	3.1198	3,151.0700	3.1511	1.001	0	0	0
2014/06/25	R214	05/02/2015	9.51	Put	Bond Future	3,057.7900	3.0578	3,088.0100	3.0880	0.988	0	0	0
2014/06/25	R248	07/08/2014			Bond Future	9.1707	99.5535	9.2086	99.1771	0.413	0.0000	0.0000	13,550
2014/06/25	R248	07/08/2014	9.65	Call	Bond Future	4,571.4500	4.5714	4,195.0400	4.1950	(8.234)	0	0	0
2014/06/25	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R248	07/08/2014	9.66	Call	Bond Future	4,662.6300	4.6626	4,286.2200	4.2862	(8.073)	0	0	0
2014/06/25	R248	07/08/2014	9.64	Call	Bond Future	4,480.1100	4.4801	4,103.7000	4.1037	(8.402)	0	0	0
2014/06/25	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R248	06/11/2014			Bond Future	9.2457	96.6195	9.2850	96.2350	0.425	0.0000	0.0000	0
2014/06/25	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R248	06/11/2014	9.72	Call	Bond Future	4,460.3100	4.4603	4,075.8600	4.0759	(8.619)	0	0	0
2014/06/25	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R248	06/11/2014	9.73	Call	Bond Future	4,550.2800	4.5503	4,165.8300	4.1658	(8.449)	0	0	0
2014/06/25	R248	06/11/2014	9.74	Call	Bond Future	4,640.0900	4.6401	4,255.6400	4.2556	(8.285)	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
2014/06/25	R248	05/02/2015			Bond Future	9.3200	98.1158	9.3605	97.7257	0.434	0.0000	0.0000	0
2014/06/25	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R248	05/02/2015	9.50	Call	Bond Future	1,712.4000	1.7124	1,322.2800	1.3223	(22.782)	0	0	0
2014/06/25	R248	05/02/2015	9.51	Call	Bond Future	1,805.9200	1.8059	1,415.8000	1.4158	(21.602)	0	0	0
2014/06/25	R248	05/02/2015	9.49	Call	Bond Future	1,618.7000	1.6187	1,228.5800	1.2286	(24.101)	0	0	0
2014/06/25	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/25	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **423977**