



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 20/03/2014 to 20/03/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	2025	08/05/2014			Bond Future	110.8583		110.8575		(0.001)	0.0000	0.0000	0
2014/03/20	2025	08/05/2014	110.99	Put	Bond Future	131.6800	0.1317	132.5200	0.1325	0.638	0	0	0
2014/03/20	2025	08/05/2014	111.00	Put	Bond Future	141.6800	0.1417	142.5200	0.1425	0.593	0	0	0
2014/03/20	2025	08/05/2014	111.01	Put	Bond Future	151.6800	0.1517	152.5200	0.1525	0.554	0	0	0
2014/03/20	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2025	07/08/2014	109.01	Call	Bond Future	2,363.3900	2.3634	2,360.9900	2.3610	(0.102)	0	0	0
2014/03/20	2025	07/08/2014			Bond Future	111.3734		111.3710		(0.002)	0.0000	0.0000	0
2014/03/20	2025	07/08/2014	108.99	Call	Bond Future	2,383.3900	2.3834	2,380.9900	2.3810	(0.101)	0	0	0
2014/03/20	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2025	07/08/2014	109.00	Call	Bond Future	2,373.3900	2.3734	2,370.9900	2.3710	(0.101)	0	0	0
2014/03/20	2030	08/05/2014			Bond Future	9.0185	93.7620	9.0835	93.2565	0.721	0.0000	0.0000	1,559
2014/03/20	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2030	08/05/2014	8.99	Put	Bond Future	222.5100	0.2225	728.0100	0.7280	227.181	0	0	0
2014/03/20	2030	08/05/2014	9.01	Put	Bond Future	66.0600	0.0661	571.5600	0.5716	765.213	0	0	0
2014/03/20	2030	08/05/2014	9.00	Put	Bond Future	144.2400	0.1442	649.7400	0.6497	350.458	0	0	0
2014/03/20	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2030	07/08/2014	8.99	Put	Bond Future	938.9700	0.9390	1,453.1800	1.4532	54.763	0	0	0
2014/03/20	2030	07/08/2014			Bond Future	9.1116	91.1302	9.1790	90.6160	0.739	0.0000	0.0000	0
2014/03/20	2030	07/08/2014	9.01	Put	Bond Future	783.6200	0.7836	1,297.8300	1.2978	65.620	0	0	0
2014/03/20	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2030	07/08/2014	9.00	Put	Bond Future	861.2500	0.8613	1,375.4600	1.3755	59.705	0	0	0
2014/03/20	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2030	06/11/2014			Bond Future	9.1947	92.5312	9.2642	92.0098	0.756	0.0000	0.0000	0
2014/03/20	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2030	06/11/2014	8.99	Put	Bond Future	1,562.0200	1.5620	2,083.4700	2.0835	33.383	0	0	0
2014/03/20	2030	06/11/2014	9.01	Put	Bond Future	1,407.6900	1.4077	1,929.1400	1.9291	37.043	0	0	0
2014/03/20	2030	06/11/2014	9.00	Put	Bond Future	1,484.8100	1.4848	2,006.2600	2.0063	35.119	0	0	0
2014/03/20	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2037	08/05/2014			Bond Future	9.1493	96.2051	9.1940	95.8027	0.489	0.0000	0.0000	5,914
2014/03/20	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2037	08/05/2014	9.38	Call	Bond Future	2,046.5700	2.0466	1,644.2100	1.6442	(19.660)	0	0	0
2014/03/20	2037	08/05/2014	9.39	Call	Bond Future	2,133.6300	2.1336	1,731.2700	1.7313	(18.858)	0	0	0
2014/03/20	2037	08/05/2014	9.37	Call	Bond Future	1,959.3700	1.9594	1,557.0100	1.5570	(20.535)	0	0	0
2014/03/20	2037	07/08/2014	9.06	Put	Bond Future	1,575.9400	1.5759	1,985.6700	1.9857	25.999	0	0	0
2014/03/20	2037	07/08/2014			Bond Future	9.2351	93.3588	9.2814	92.9490	0.501	0.0000	0.0000	3,280
2014/03/20	2037	07/08/2014	9.05	Put	Bond Future	1,667.2400	1.6672	2,076.9700	2.0770	24.575	0	0	0
2014/03/20	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2037	07/08/2014	9.04	Put	Bond Future	1,758.6800	1.7587	2,168.4100	2.1684	23.298	0	0	0
2014/03/20	2037	06/11/2014	9.69	Call	Bond Future	3,220.9600	3.2210	2,805.5600	2.8056	(12.897)	0	0	0
2014/03/20	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2037	06/11/2014			Bond Future	9.3115	94.6768	9.3591	94.2614	0.511	0.0000	0.0000	0
2014/03/20	2037	06/11/2014	9.70	Call	Bond Future	3,303.5800	3.3036	2,888.1800	2.8882	(12.574)	0	0	0
2014/03/20	2037	06/11/2014	9.71	Call	Bond Future	3,386.0800	3.3861	2,970.6800	2.9707	(12.268)	0	0	0
2014/03/20	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2038	08/05/2014			Bond Future	111.4104	111.4104	111.6151	111.6151	0.184	0.0000	0.0000	57
2014/03/20	2038	08/05/2014	109.00	Call	Bond Future	2,410.3800	2.4104	2,615.1000	2.6151	8.493	0	0	0
2014/03/20	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2038	08/05/2014	109.01	Call	Bond Future	2,400.3800	2.4004	2,605.1000	2.6051	8.529	0	0	0
2014/03/20	2038	08/05/2014	108.99	Call	Bond Future	2,420.3800	2.4204	2,625.1000	2.6251	8.458	0	0	0
2014/03/20	2038	07/08/2014			Bond Future	111.7929	111.7929	111.9992	111.9992	0.184	0.0000	0.0000	0
2014/03/20	2038	07/08/2014	106.00	Call	Bond Future	5,792.9400	5.7929	5,999.1800	5.9992	3.560	0	0	0
2014/03/20	2038	07/08/2014	106.01	Call	Bond Future	5,782.9400	5.7829	5,989.1800	5.9892	3.566	0	0	0
2014/03/20	2038	07/08/2014	105.99	Call	Bond Future	5,802.9400	5.8029	6,009.1800	6.0092	3.554	0	0	0
2014/03/20	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2046	08/05/2014			Bond Future	108.1891	108.1891	108.1894	108.1894	0.000	0.0000	0.0000	5,218
2014/03/20	2046	08/05/2014	104.35	Call	Bond Future	3,839.1300	3.8391	3,839.3700	3.8394	0.006	0	0	0
2014/03/20	2046	08/05/2014	104.36	Call	Bond Future	3,829.1300	3.8291	3,829.3700	3.8294	0.006	0	0	0
2014/03/20	2046	08/05/2014	104.34	Call	Bond Future	3,849.1300	3.8491	3,849.3700	3.8494	0.006	0	0	0
2014/03/20	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2046	07/08/2014			Bond Future	109.7900	109.7900	109.7888	109.7888	(0.001)	0.0000	0.0000	0
2014/03/20	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2046	07/08/2014	104.44	Call	Bond Future	5,349.9500	5.3500	5,348.7600	5.3488	(0.022)	0	0	0
2014/03/20	2046	07/08/2014	104.45	Call	Bond Future	5,339.9500	5.3400	5,338.7600	5.3388	(0.022)	0	0	0
2014/03/20	2046	07/08/2014	104.43	Call	Bond Future	5,359.9500	5.3600	5,358.7600	5.3588	(0.022)	0	0	0
2014/03/20	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2046	06/11/2014	104.45	Call	Bond Future	5,700.3000	5.7003	5,699.8200	5.6998	(0.008)	0	0	0
2014/03/20	2046	06/11/2014			Bond Future	110.1503	110.1503	110.1498	110.1498	0.000	0.0000	0.0000	0
2014/03/20	2046	06/11/2014	104.43	Call	Bond Future	5,720.3000	5.7203	5,719.8200	5.7198	(0.008)	0	0	0
2014/03/20	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2046	06/11/2014	104.44	Call	Bond Future	5,710.3000	5.7103	5,709.8200	5.7098	(0.008)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2050	08/05/2014			Bond Future	116.2789	116.2789	116.2792	116.2792	0.000	0.0000	0.0000	472
2014/03/20	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2050	08/05/2014	114.99	Call	Bond Future	1,288.9100	1.2889	1,289.1900	1.2892	0.022	0	0	0
2014/03/20	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2050	08/05/2014	115.00	Call	Bond Future	1,278.9100	1.2789	1,279.1900	1.2792	0.022	0	0	0
2014/03/20	2050	08/05/2014	115.01	Call	Bond Future	1,268.9100	1.2689	1,269.1900	1.2692	0.022	0	0	0
2014/03/20	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2050	07/08/2014			Bond Future	116.5924	116.5924	116.5910	116.5910	(0.001)	0.0000	0.0000	0
2014/03/20	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	2050	07/08/2014	112.00	Call	Bond Future	4,592.4200	4.5924	4,591.0200	4.5910	(0.030)	0	0	0
2014/03/20	2050	07/08/2014	112.01	Call	Bond Future	4,582.4200	4.5824	4,581.0200	4.5810	(0.031)	0	0	0
2014/03/20	2050	07/08/2014	111.99	Call	Bond Future	4,602.4200	4.6024	4,601.0200	4.6010	(0.030)	0	0	0
2014/03/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	AL12	08/05/2014			Index Future	479.8020	479.8020	477.5450	477.5450	(0.470)	0.0000	0.0000	0
2014/03/20	AL12	07/08/2014			Index Future	486.0000	486.0000	484.5480	484.5480	(0.299)	0.0000	0.0000	0
2014/03/20	AL12	06/11/2014			Index Future	494.3000	494.3000	491.9930	491.9930	(0.467)	0.0000	0.0000	0
2014/03/20	AL37	08/05/2014			Index Future	409.8360	409.8360	408.3820	408.3820	(0.355)	0.0000	0.0000	0
2014/03/20	AL37	07/08/2014			Index Future	415.8510	415.8510	414.3700	414.3700	(0.356)	0.0000	0.0000	0
2014/03/20	AL7T	08/05/2014			Index Future	481.1100	481.1100	479.1140	479.1140	(0.415)	0.0000	0.0000	1
2014/03/20	AL7T	07/08/2014			Index Future	488.1720	488.1720	486.1400	486.1400	(0.416)	0.0000	0.0000	0
2014/03/20	ALBI	08/05/2014			Index Future	438.7790	438.7790	437.0260	437.0260	(0.400)	0.0000	0.0000	704
2014/03/20	ALBI	07/08/2014			Index Future	445.2200	445.2200	443.4350	443.4350	(0.401)	0.0000	0.0000	0
2014/03/20	ALBI	06/11/2014			Index Future	452.0580	452.0580	450.2490	450.2490	(0.400)	0.0000	0.0000	0
2014/03/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/03/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/20	EL28	08/05/2014	114.01	Call	Bond Future	1,591.9000	1.5919	1,591.9000	1.5919	0.000	0	0	0
2014/03/20	EL28	08/05/2014			Bond Future	115.6019	115.6019	115.6019	115.6019	0.000	0.0000	0.0000	0
2014/03/20	EL28	08/05/2014	113.99	Call	Bond Future	1,611.9000	1.6119	1,611.9000	1.6119	0.000	0	0	0
2014/03/20	EL28	08/05/2014	114.00	Call	Bond Future	1,601.9000	1.6019	1,601.9000	1.6019	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	EL28	07/08/2014	114.00	Call	Bond Future	3,312.6800	3.3127	3,311.0600	3.3111	(0.049)	0	0	0
2014/03/20	EL28	07/08/2014			Bond Future	117.3127	117.3127	117.3111	117.3111	(0.001)	0.0000	0.0000	0
2014/03/20	EL28	07/08/2014	114.01	Call	Bond Future	3,302.6800	3.3027	3,301.0600	3.3011	(0.049)	0	0	0
2014/03/20	EL28	07/08/2014	113.99	Call	Bond Future	3,322.6800	3.3227	3,321.0600	3.3211	(0.049)	0	0	0
2014/03/20	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	ES33	08/05/2014	9.55	Put	Bond Future	1,616.6700	1.6167	1,940.7800	1.9408	20.048	0	0	0
2014/03/20	ES33	08/05/2014			Bond Future	9.7682	81.6343	9.8127	81.3101	0.456	0.0000	0.0000	6,292
2014/03/20	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	ES33	08/05/2014	9.54	Put	Bond Future	1,691.9600	1.6920	2,016.0700	2.0161	19.156	0	0	0
2014/03/20	ES33	08/05/2014	9.56	Put	Bond Future	1,541.4800	1.5415	1,865.5900	1.8656	21.026	0	0	0
2014/03/20	ES33	07/08/2014			Bond Future	9.8721	82.7238	9.9183	82.3937	0.468	0.0000	0.0000	0
2014/03/20	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	ES33	07/08/2014	10.14	Call	Bond Future	1,885.8100	1.8858	1,555.6800	1.5557	(17.506)	0	0	0
2014/03/20	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	ES33	07/08/2014	10.15	Call	Bond Future	1,954.8500	1.9549	1,624.7200	1.6247	(16.888)	0	0	0
2014/03/20	ES33	07/08/2014	10.16	Call	Bond Future	2,023.8000	2.0238	1,693.6700	1.6937	(16.312)	0	0	0
2014/03/20	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	ES33	06/11/2014			Bond Future	9.9741	80.2112	10.0217	79.8765	0.478	0.0000	0.0000	0
2014/03/20	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	ES33	06/11/2014	10.29	Call	Bond Future	2,179.0100	2.1790	1,844.3700	1.8444	(15.357)	0	0	0
2014/03/20	ES33	06/11/2014	10.30	Call	Bond Future	2,246.4700	2.2465	1,911.8300	1.9118	(14.896)	0	0	0
2014/03/20	ES33	06/11/2014	10.31	Call	Bond Future	2,313.8300	2.3138	1,979.1900	1.9792	(14.463)	0	0	0
2014/03/20	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	GOVI	08/05/2014			GOVI	437.6300	437.6300	435.8990	435.8990	(0.396)	0.0000	0.0000	313
2014/03/20	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	GOVI	08/05/2014	441.99	Put	GOVI	43,600.0000	4.3600	60,910.0000	6.0910	39.702	0	0	0
2014/03/20	GOVI	08/05/2014	442.01	Put	GOVI	43,800.0000	4.3800	61,110.0000	6.1110	39.521	0	0	0
2014/03/20	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	GOVI	08/05/2014	442.00	Put	GOVI	43,700.0000	4.3700	61,010.0000	6.1010	39.611	0	0	0
2014/03/20	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	GOVI	07/08/2014			GOVI	444.0540	444.0540	442.2910	442.2910	(0.397)	0.0000	0.0000	175
2014/03/20	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	GOVI	07/08/2014	459.99	Put	GOVI	159,360.0000	15.9360	176,990.0000	17.6990	11.063	0	0	0
2014/03/20	GOVI	07/08/2014	460.01	Put	GOVI	159,560.0000	15.9560	177,190.0000	17.7190	11.049	0	0	0
2014/03/20	GOVI	07/08/2014	460.00	Put	GOVI	159,460.0000	15.9460	177,090.0000	17.7090	11.056	0	0	0
2014/03/20	GOVI	06/11/2014	449.01	Call	GOVI	18,640.0000	1.8640	770.0000	0.0770	(95.869)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	GOVI	06/11/2014			GOVI	450.8740		450.8740	449.0870	449.0870	(0.396)	0.0000	0.0000	0
2014/03/20	GOVI	06/11/2014	448.99	Call	GOVI	18,840.0000		1.8840	970.0000	0.0970	(94.851)	0	0	0
2014/03/20	GOVI	06/11/2014	449.00	Call	GOVI	18,740.0000		1.8740	870.0000	0.0870	(95.358)	0	0	0
2014/03/20	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/03/20	IGOV	08/05/2014			Index Future	202.1290		202.1290	202.1890	202.1890	0.030	0.0000	0.0000	1,266
2014/03/20	IGOV	07/08/2014			Index Future	205.1200		205.1200	205.1790	205.1790	0.029	0.0000	0.0000	90
2014/03/20	IGOV	06/11/2014			Index Future	208.2950		208.2950	208.3570	208.3570	0.030	0.0000	0.0000	0
2014/03/20	ILBI	08/05/2014			Index Future	547.5880		547.5880	547.7540	547.7540	0.030	0.0000	0.0000	0
2014/03/20	ILBI	07/08/2014			Index Future	555.4960		555.4960	555.6630	555.6630	0.030	0.0000	0.0000	210
2014/03/20	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/03/20	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/03/20	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/03/20	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/03/20	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/03/20	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/03/20	JBAF	16/04/2014			Jibar Tradeable Future	5.8700		94.1300	5.9300	94.0700	1.022	0.0000	0.0000	0
2014/03/20	JBAF	21/05/2014			Jibar Tradeable Future	5.9700		94.0300	6.0300	93.9700	1.005	0.0000	0.0000	2,000
2014/03/20	JBAF	18/06/2014			Jibar Tradeable Future	6.1500		93.8500	6.2500	93.7500	1.626	0.0000	0.0000	2,000
2014/03/20	JBAF	16/07/2014			Jibar Tradeable Future	6.2500		93.7500	6.3500	93.6500	1.600	0.0000	0.0000	1,500
2014/03/20	JBAF	20/08/2014			Jibar Tradeable Future	6.5000		93.5000	6.5900	93.4100	1.385	0.0000	0.0000	1,100
2014/03/20	JBAF	17/09/2014			Jibar Tradeable Future	6.6000		93.4000	6.6900	93.3100	1.364	0.0000	0.0000	1,000
2014/03/20	JBAF	17/12/2014			Jibar Tradeable Future	7.0100		92.9900	7.1200	92.8800	1.569	0.0000	0.0000	0
2014/03/20	JBAF	18/03/2015			Jibar Tradeable Future	7.3100		92.6900	7.4300	92.5700	1.642	0.0000	0.0000	2,850
2014/03/20	JBAF	17/06/2015			Jibar Tradeable Future	7.6000		92.4000	7.7100	92.2900	1.447	0.0000	0.0000	5,400
2014/03/20	JBAF	16/09/2015			Jibar Tradeable Future	7.8000		92.2000	7.9100	92.0900	1.410	0.0000	0.0000	0
2014/03/20	JBAF	15/12/2015			Jibar Tradeable Future	7.9800		92.0200	8.0800	91.9200	1.253	0.0000	0.0000	0
2014/03/20	JBAF	16/03/2016			Jibar Tradeable Future	8.1600		8.1600	8.2500	91.7500	1.103	0.0000	0.0000	0
2014/03/20	R023	08/05/2014			Bond Future	8.4731		97.1168	8.5434	96.7001	0.830	0.0000	0.0000	12,906
2014/03/20	R023	08/05/2014	7.60	Call	Bond Future	120.5600		0.1206	87.9900	0.0880	(27.016)	0	0	0
2014/03/20	R023	08/05/2014	7.61	Call	Bond Future	125.2900		0.1253	91.6500	0.0916	(26.850)	0	0	0
2014/03/20	R023	08/05/2014	7.59	Put	Bond Future	5,553.8000		5.5538	5,938.9800	5.9390	6.935	0	0	0
2014/03/20	R023	08/05/2014	7.61	Put	Bond Future	5,435.7100		5.4357	5,818.7600	5.8188	7.047	0	0	0
2014/03/20	R023	08/05/2014	7.60	Put	Bond Future	5,494.6800		5.4947	5,878.8000	5.8788	6.991	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	R023	08/05/2014	7.59	Call	Bond Future	115.9300	0.1159	84.4200	0.0844	(27.180)	0	0	0
2014/03/20	R023	07/08/2014	8.51	Call	Bond Future	2,316.7400	2.3167	2,106.1400	2.1061	(9.090)	0	0	0
2014/03/20	R023	07/08/2014			Bond Future	8.5744	98.4295	8.6480	98.0050	0.857	0.0000	0.0000	0
2014/03/20	R023	07/08/2014	8.49	Call	Bond Future	2,261.7000	2.2617	2,054.2700	2.0543	(9.171)	0	0	0
2014/03/20	R023	07/08/2014	8.50	Call	Bond Future	2,289.1200	2.2891	2,080.1100	2.0801	(9.131)	0	0	0
2014/03/20	R023	07/08/2014	8.49	Put	Bond Future	2,752.3400	2.7523	2,969.4900	2.9695	7.890	0	0	0
2014/03/20	R023	07/08/2014	8.51	Put	Bond Future	2,690.8800	2.6909	2,904.8600	2.9049	7.952	0	0	0
2014/03/20	R023	07/08/2014	8.50	Put	Bond Future	2,721.4900	2.7215	2,937.0600	2.9371	7.921	0	0	0
2014/03/20	R023	06/11/2014			Bond Future	8.6738	96.0216	8.7504	95.5912	0.883	0.0000	0.0000	0
2014/03/20	R023	06/11/2014	8.59	Put	Bond Future	3,530.3000	3.5303	3,745.5200	3.7455	6.096	0	0	0
2014/03/20	R023	06/11/2014	8.61	Put	Bond Future	3,471.8400	3.4718	3,684.6700	3.6847	6.130	0	0	0
2014/03/20	R023	06/11/2014	8.59	Call	Bond Future	3,056.0900	3.0561	2,840.8400	2.8408	(7.043)	0	0	0
2014/03/20	R023	06/11/2014	8.60	Put	Bond Future	3,500.9800	3.5010	3,715.0100	3.7150	6.113	0	0	0
2014/03/20	R023	06/11/2014	8.60	Call	Bond Future	3,083.4800	3.0835	2,867.0400	2.8670	(7.019)	0	0	0
2014/03/20	R023	06/11/2014	8.61	Call	Bond Future	3,111.0100	3.1110	2,893.3700	2.8934	(6.996)	0	0	0
2014/03/20	R157	08/05/2014	5.20	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/03/20	R157	08/05/2014			Bond Future	7.0448	110.2558	7.1690	110.0904	1.764	0.0000	0.0000	24,346
2014/03/20	R157	08/05/2014	5.21	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/03/20	R157	08/05/2014	5.19	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/03/20	R157	08/05/2014	5.20	Put	Bond Future	2,497.9700	2.4980	2,663.3600	2.6634	6.621	0	0	0
2014/03/20	R157	08/05/2014	5.19	Put	Bond Future	2,511.7300	2.5117	2,677.1200	2.6771	6.585	0	0	0
2014/03/20	R157	08/05/2014	5.21	Put	Bond Future	2,484.2100	2.4842	2,649.6000	2.6496	6.658	0	0	0
2014/03/20	R157	07/08/2014	6.76	Put	Bond Future	769.9000	0.7699	895.5100	0.8955	16.315	0	0	0
2014/03/20	R157	07/08/2014			Bond Future	7.3083	111.8738	7.4648	111.7044	2.142	0.0000	0.0000	13,000
2014/03/20	R157	07/08/2014	6.75	Put	Bond Future	777.5900	0.7776	903.8100	0.9038	16.232	0	0	0
2014/03/20	R157	07/08/2014	6.74	Call	Bond Future	167.1500	0.1671	124.6200	0.1246	(25.444)	0	0	0
2014/03/20	R157	07/08/2014	6.75	Call	Bond Future	170.3400	0.1703	127.1900	0.1272	(25.332)	0	0	0
2014/03/20	R157	07/08/2014	6.76	Call	Bond Future	173.5700	0.1736	129.8100	0.1298	(25.212)	0	0	0
2014/03/20	R157	07/08/2014	6.74	Put	Bond Future	785.3200	0.7853	912.1600	0.9122	16.151	0	0	0
2014/03/20	R157	06/11/2014	6.19	Put	Bond Future	1,306.6000	1.3066	1,458.1000	1.4581	11.595	0	0	0
2014/03/20	R157	06/11/2014			Bond Future	7.6584	106.7786	7.8638	106.6073	2.682	0.0000	0.0000	0
2014/03/20	R157	06/11/2014	6.21	Put	Bond Future	1,291.7600	1.2918	1,442.7400	1.4427	11.688	0	0	0
2014/03/20	R157	06/11/2014	6.20	Put	Bond Future	1,299.1700	1.2992	1,450.4100	1.4504	11.641	0	0	0
2014/03/20	R157	06/11/2014	6.21	Call	Bond Future	71.3600	0.0714	51.0900	0.0511	(28.405)	0	0	0
2014/03/20	R157	06/11/2014	6.19	Call	Bond Future	69.1900	0.0692	49.4400	0.0494	(28.545)	0	0	0
2014/03/20	R157	06/11/2014	6.20	Call	Bond Future	70.2700	0.0703	50.2600	0.0503	(28.476)	0	0	0
2014/03/20	R186	08/05/2014	8.75	Put	Bond Future	1,470.3400	1.4703	1,689.6900	1.6897	14.918	0	0	0
2014/03/20	R186	08/05/2014	7.50	Put	Bond Future	9,684.2900	9.6843	10,248.2300	10.2482	5.823	0	0	0
2014/03/20	R186	08/05/2014	8.25	Put	Bond Future	3,820.8900	3.8209	4,225.0100	4.2250	10.577	0	0	0
2014/03/20	R186	08/05/2014	8.40	Call	Bond Future	1,406.0200	1.4060	1,169.5600	1.1696	(16.818)	0	0	1,000
2014/03/20	R186	08/05/2014			Bond Future	8.5842	118.6893	8.6545	118.1028	0.818	0.0000	0.0000	51,659
2014/03/20	R186	08/05/2014	7.09	Put	Bond Future	13,544.8900	13.5449	14,127.4700	14.1275	4.301	0	0	0
2014/03/20	R186	08/05/2014	9.75	Put	Bond Future	86.5300	0.0865	106.5000	0.1065	23.079	0	0	6,000
2014/03/20	R186	08/05/2014	9.10	Call	Bond Future	4,837.6800	4.8377	4,364.2200	4.3642	(9.787)	0	0	0
2014/03/20	R186	08/05/2014	9.25	Put	Bond Future	416.0100	0.4160	496.1900	0.4962	19.274	0	0	10,000
2014/03/20	R186	08/05/2014	8.80	Put	Bond Future	1,314.5900	1.3146	1,516.5300	1.5165	15.361	0	0	900



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	R186	08/05/2014	7.10	Call	Bond Future	11.2500	0.0113	7.1200	0.0071	(36.711)	0	0	0
2014/03/20	R186	08/05/2014	9.00	Put	Bond Future	813.7800	0.8138	953.1600	0.9532	17.127	0	0	400
2014/03/20	R186	08/05/2014	7.11	Call	Bond Future	11.8600	0.0119	7.5300	0.0075	(36.509)	0	0	0
2014/03/20	R186	08/05/2014	9.75	Call	Bond Future	9,296.1300	9.2961	8,729.5800	8.7296	(6.094)	0	0	0
2014/03/20	R186	08/05/2014	8.50	Call	Bond Future	1,756.4000	1.7564	1,482.2200	1.4822	(15.610)	0	0	900
2014/03/20	R186	08/05/2014	7.09	Call	Bond Future	10.6800	0.0107	6.7400	0.0067	(36.891)	0	0	0
2014/03/20	R186	08/05/2014	9.10	Put	Bond Future	628.1700	0.6282	741.2300	0.7412	17.998	0	0	1,500
2014/03/20	R186	08/05/2014	9.25	Call	Bond Future	5,808.7500	5.8088	5,302.4100	5.3024	(8.717)	0	0	0
2014/03/20	R186	08/05/2014	8.80	Call	Bond Future	3,102.8000	3.1028	2,718.2200	2.7182	(12.395)	0	0	0
2014/03/20	R186	08/05/2014	8.25	Call	Bond Future	972.5800	0.9726	790.1800	0.7902	(18.754)	0	0	10,000
2014/03/20	R186	08/05/2014	7.11	Put	Bond Future	13,350.7000	13.3507	13,932.8900	13.9329	4.361	0	0	0
2014/03/20	R186	08/05/2014	8.50	Put	Bond Future	2,464.7800	2.4648	2,777.1200	2.7771	12.672	0	0	1,933
2014/03/20	R186	08/05/2014	8.75	Call	Bond Future	2,847.7500	2.8477	2,480.5800	2.4806	(12.893)	0	0	6,000
2014/03/20	R186	08/05/2014	7.50	Call	Bond Future	74.9000	0.0749	52.3200	0.0523	(30.147)	0	0	1,933
2014/03/20	R186	08/05/2014	8.40	Put	Bond Future	2,963.7800	2.9638	3,313.8400	3.3138	11.811	0	0	0
2014/03/20	R186	08/05/2014	7.10	Put	Bond Future	13,447.7200	13.4477	14,030.1100	14.0301	4.331	0	0	0
2014/03/20	R186	08/05/2014	9.00	Call	Bond Future	4,224.4000	4.2244	3,777.2600	3.7773	(10.585)	0	0	0
2014/03/20	R186	07/08/2014	8.31	Call	Bond Future	2,251.0800	2.2511	2,019.6100	2.0196	(10.283)	0	0	0
2014/03/20	R186	07/08/2014			Bond Future	8.6754	115.1376	8.7485	114.5409	0.842	0.0000	0.0000	100
2014/03/20	R186	07/08/2014	8.92	Put	Bond Future	2,655.2200	2.6552	2,887.3800	2.8874	8.744	0	0	840
2014/03/20	R186	07/08/2014	8.29	Call	Bond Future	2,190.0500	2.1900	1,962.9300	1.9629	(10.371)	0	0	0
2014/03/20	R186	07/08/2014	8.30	Call	Bond Future	2,220.4300	2.2204	1,991.1400	1.9911	(10.326)	0	0	0
2014/03/20	R186	07/08/2014	8.29	Put	Bond Future	5,411.3600	5.4114	5,781.0000	5.7810	6.831	0	0	0
2014/03/20	R186	07/08/2014	8.31	Put	Bond Future	5,302.1100	5.3021	5,667.4000	5.6674	6.890	0	0	0
2014/03/20	R186	07/08/2014	8.92	Call	Bond Future	4,635.8300	4.6358	4,271.2300	4.2712	(7.865)	0	0	0
2014/03/20	R186	07/08/2014	8.30	Put	Bond Future	5,356.5600	5.3566	5,724.0300	5.7240	6.860	0	0	0
2014/03/20	R186	06/11/2014	8.15	Put	Bond Future	7,670.3600	7.6704	8,058.7100	8.0587	5.063	0	0	0
2014/03/20	R186	06/11/2014	8.14	Call	Bond Future	2,590.2100	2.5902	2,375.0000	2.3750	(8.309)	0	0	0
2014/03/20	R186	06/11/2014			Bond Future	8.7607	116.9072	8.8364	116.3020	0.864	0.0000	0.0000	0
2014/03/20	R186	06/11/2014	9.17	Call	Bond Future	6,493.7700	6.4938	6,110.3100	6.1103	(5.905)	0	0	0
2014/03/20	R186	06/11/2014	8.15	Call	Bond Future	2,618.5200	2.6185	2,401.6800	2.4017	(8.281)	0	0	0
2014/03/20	R186	06/11/2014	8.16	Call	Bond Future	2,646.6800	2.6467	2,428.2100	2.4282	(8.254)	0	0	0
2014/03/20	R186	06/11/2014	9.17	Put	Bond Future	3,275.3600	3.2754	3,497.0900	3.4971	6.770	0	0	2,010
2014/03/20	R186	06/11/2014	8.14	Put	Bond Future	7,727.3600	7.7274	8,117.3400	8.1173	5.047	0	0	0
2014/03/20	R186	06/11/2014	8.16	Put	Bond Future	7,613.3000	7.6133	8,000.0200	8.0000	5.080	0	0	0
2014/03/20	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R197	08/05/2014			Bond Future	275.5059	275.5059	275.7182	275.7182	0.077	0.0000	0.0000	1,912
2014/03/20	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R197	08/05/2014	250.01	Call	Bond Future	25,495.9300	25.4959	25,708.1600	25.7082	0.832	0	0	0
2014/03/20	R197	08/05/2014	249.99	Call	Bond Future	25,515.9300	25.5159	25,728.1600	25.7282	0.832	0	0	0
2014/03/20	R197	08/05/2014	250.00	Call	Bond Future	25,505.9300	25.5059	25,718.1600	25.7182	0.832	0	0	0
2014/03/20	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R197	07/08/2014			Bond Future	273.7629	273.7629	273.9745	273.9745	0.077	0.0000	0.0000	0
2014/03/20	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R197	07/08/2014	270.00	Call	Bond Future	3,762.9500	3.7630	3,974.5000	3.9745	5.622	0	0	0
2014/03/20	R197	07/08/2014	270.01	Call	Bond Future	3,752.9500	3.7530	3,964.5000	3.9645	5.637	0	0	0
2014/03/20	R197	07/08/2014	269.99	Call	Bond Future	3,772.9500	3.7730	3,984.5000	3.9845	5.607	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	R197	07/08/2014	270.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R197	07/08/2014	270.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R201	08/05/2014			Bond Future		6.6120	104.6777	6.7551	104.5927	2.164	0.0000	0.0000	0
2014/03/20	R201	08/05/2014	4.75	Call	Bond Future		0.2300	0.0002	0.1000	0.0001	(56.522)	0	0	0
2014/03/20	R201	08/05/2014	4.76	Call	Bond Future		0.2500	0.0003	0.1000	0.0001	(60.000)	0	0	0
2014/03/20	R201	08/05/2014	4.74	Call	Bond Future		0.2200	0.0002	0.0900	0.0001	(59.091)	0	0	0
2014/03/20	R201	08/05/2014	4.76	Put	Bond Future		1,111.6300	1.1116	1,196.4500	1.1964	7.630	0	0	0
2014/03/20	R201	08/05/2014	4.75	Put	Bond Future		1,117.6700	1.1177	1,202.5100	1.2025	7.591	0	0	0
2014/03/20	R201	08/05/2014	4.74	Put	Bond Future		1,123.7200	1.1237	1,208.5600	1.2086	7.550	0	0	0
2014/03/20	R201	07/08/2014	5.31	Put	Bond Future		675.6000	0.6756	749.7700	0.7498	10.978	0	0	0
2014/03/20	R201	07/08/2014			Bond Future		7.0404	101.8026	7.2866	101.7150	3.497	0.0000	0.0000	0
2014/03/20	R201	07/08/2014	5.30	Put	Bond Future		678.6100	0.6786	752.9000	0.7529	10.947	0	0	0
2014/03/20	R201	07/08/2014	5.31	Call	Bond Future		55.1800	0.0552	41.6800	0.0417	(24.465)	0	0	0
2014/03/20	R201	07/08/2014	5.29	Call	Bond Future		54.0100	0.0540	40.7400	0.0407	(24.570)	0	0	0
2014/03/20	R201	07/08/2014	5.30	Call	Bond Future		54.5900	0.0546	41.2100	0.0412	(24.510)	0	0	0
2014/03/20	R201	07/08/2014	5.29	Put	Bond Future		681.6400	0.6816	756.0400	0.7560	10.915	0	0	0
2014/03/20	R202	08/05/2014	215.00	Call	Bond Future		2,998.4100	2.9984	2,964.0300	2.9640	(1.147)	0	0	0
2014/03/20	R202	08/05/2014			Bond Future		214.1451	214.1451	214.1444	214.1444	0.000	0.0000	0.0000	44,663
2014/03/20	R202	08/05/2014	215.01	Call	Bond Future		2,993.8900	2.9939	2,959.5200	2.9595	(1.148)	0	0	0
2014/03/20	R202	08/05/2014	214.99	Put	Bond Future		3,847.8700	3.8479	3,814.1200	3.8141	(0.877)	0	0	0
2014/03/20	R202	08/05/2014	215.01	Put	Bond Future		3,858.8200	3.8588	3,825.0800	3.8251	(0.874)	0	0	0
2014/03/20	R202	08/05/2014	214.99	Call	Bond Future		3,002.9400	3.0029	2,968.5600	2.9686	(1.145)	0	0	0
2014/03/20	R202	08/05/2014	215.00	Put	Bond Future		3,853.3400	3.8533	3,819.5900	3.8196	(0.876)	0	0	0
2014/03/20	R202	07/08/2014	207.99	Call	Bond Future		9,235.3300	9.2353	9,215.0800	9.2151	(0.219)	0	0	0
2014/03/20	R202	07/08/2014	208.00	Put	Bond Future		3,006.0000	3.0060	2,989.1600	2.9892	(0.560)	0	0	0
2014/03/20	R202	07/08/2014			Bond Future		214.2227	214.2227	214.2193	214.2193	(0.002)	0.0000	0.0000	0
2014/03/20	R202	07/08/2014	207.99	Put	Bond Future		3,002.6000	3.0026	2,985.7700	2.9858	(0.561)	0	0	0
2014/03/20	R202	07/08/2014	208.01	Put	Bond Future		3,009.4000	3.0094	2,992.5600	2.9926	(0.560)	0	0	0
2014/03/20	R202	07/08/2014	208.00	Call	Bond Future		9,228.7300	9.2287	9,208.4700	9.2085	(0.220)	0	0	0
2014/03/20	R202	07/08/2014	208.01	Call	Bond Future		9,222.1300	9.2221	9,201.8700	9.2019	(0.220)	0	0	0
2014/03/20	R203	08/05/2014	5.74	Call	Bond Future		0.1200	0.0001	0.0500	0.0001	(58.333)	0	0	0
2014/03/20	R203	08/05/2014	5.76	Call	Bond Future		0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	0
2014/03/20	R203	08/05/2014	6.84	Call	Bond Future		41.6800	0.0417	25.3800	0.0254	(39.107)	0	0	29
2014/03/20	R203	08/05/2014	7.40	Put	Bond Future		1,408.4200	1.4084	1,642.4600	1.6425	16.617	0	0	0
2014/03/20	R203	08/05/2014			Bond Future		7.7825	102.6575	7.8903	102.3435	1.385	0.0000	0.0000	16,949
2014/03/20	R203	08/05/2014	5.76	Put	Bond Future		6,120.3600	6.1204	6,434.2900	6.4343	5.129	0	0	0
2014/03/20	R203	08/05/2014	6.84	Put	Bond Future		2,838.8100	2.8388	3,136.5200	3.1365	10.487	0	0	0
2014/03/20	R203	08/05/2014	5.75	Put	Bond Future		6,151.7300	6.1517	6,465.6700	6.4657	5.103	0	0	0
2014/03/20	R203	08/05/2014	5.74	Put	Bond Future		6,183.1100	6.1831	6,497.0500	6.4971	5.077	0	0	0
2014/03/20	R203	08/05/2014	7.40	Call	Bond Future		284.5200	0.2845	204.5500	0.2045	(28.107)	0	0	16
2014/03/20	R203	08/05/2014	5.75	Call	Bond Future		0.1200	0.0001	0.0500	0.0001	(58.333)	0	0	0
2014/03/20	R203	07/08/2014	7.30	Call	Bond Future		459.2900	0.4593	375.6200	0.3756	(18.217)	0	0	0
2014/03/20	R203	07/08/2014			Bond Future		7.9482	104.1639	8.0665	103.8439	1.489	0.0000	0.0000	0
2014/03/20	R203	07/08/2014	7.31	Call	Bond Future		467.0000	0.4670	382.2900	0.3823	(18.139)	0	0	0
2014/03/20	R203	07/08/2014	6.84	Put	Bond Future		3,259.6300	3.2596	3,536.1200	3.5361	8.482	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	R203	07/08/2014	7.29	Put	Bond Future	2,254.9800	2.2550	2,492.3700	2.4924	10.527	0	0	0
2014/03/20	R203	07/08/2014	7.31	Put	Bond Future	2,214.9300	2.2149	2,450.2400	2.4502	10.624	0	0	0
2014/03/20	R203	07/08/2014	7.29	Call	Bond Future	451.6700	0.4517	369.0400	0.3690	(18.294)	0	0	0
2014/03/20	R203	07/08/2014	7.30	Put	Bond Future	2,234.9000	2.2349	2,471.2500	2.4713	10.575	0	0	0
2014/03/20	R203	07/08/2014	6.84	Call	Bond Future	200.3700	0.2004	156.8400	0.1568	(21.725)	0	0	46
2014/03/20	R203	06/11/2014	6.86	Call	Bond Future	344.5200	0.3445	286.7000	0.2867	(16.783)	0	0	0
2014/03/20	R203	06/11/2014			Bond Future	8.1223	101.5999	8.2522	101.2756	1.600	0.0000	0.0000	0
2014/03/20	R203	06/11/2014	6.98	Call	Bond Future	402.9100	0.4029	337.4200	0.3374	(16.254)	0	0	14
2014/03/20	R203	06/11/2014	6.84	Call	Bond Future	335.4600	0.3355	278.8700	0.2789	(16.869)	0	0	45
2014/03/20	R203	06/11/2014	6.85	Call	Bond Future	339.9700	0.3400	282.7600	0.2828	(16.828)	0	0	0
2014/03/20	R203	06/11/2014	6.98	Put	Bond Future	3,310.6700	3.3107	3,569.4600	3.5695	7.817	0	0	0
2014/03/20	R203	06/11/2014	6.84	Put	Bond Future	3,606.8000	3.6068	3,874.4900	3.8745	7.422	0	0	0
2014/03/20	R203	06/11/2014	6.86	Put	Bond Future	3,563.8200	3.5638	3,830.2800	3.8303	7.477	0	0	0
2014/03/20	R203	06/11/2014	6.85	Put	Bond Future	3,585.2900	3.5853	3,852.3600	3.8524	7.449	0	0	0
2014/03/20	R203	05/02/2015	7.69	Call	Bond Future	987.0500	0.9870	868.4200	0.8684	(12.019)	0	0	55
2014/03/20	R203	05/02/2015			Bond Future	8.3067	103.2305	8.4511	102.9008	1.738	0.0000	0.0000	0
2014/03/20	R203	05/02/2015	8.34	Put	Bond Future	1,590.2100	1.5902	1,752.8200	1.7528	10.226	0	0	0
2014/03/20	R203	05/02/2015	8.35	Call	Bond Future	1,678.5300	1.6785	1,510.6700	1.5107	(10.000)	0	0	0
2014/03/20	R203	05/02/2015	8.36	Call	Bond Future	1,690.8000	1.6908	1,522.2000	1.5222	(9.972)	0	0	0
2014/03/20	R203	05/02/2015	8.34	Call	Bond Future	1,666.3100	1.6663	1,499.1900	1.4992	(10.029)	0	0	0
2014/03/20	R203	05/02/2015	8.36	Put	Bond Future	1,568.9900	1.5690	1,730.1200	1.7301	10.270	0	0	0
2014/03/20	R203	05/02/2015	7.69	Put	Bond Future	2,411.1200	2.4111	2,622.2200	2.6222	8.755	0	0	0
2014/03/20	R203	05/02/2015	8.35	Put	Bond Future	1,579.5700	1.5796	1,741.4400	1.7414	10.248	0	0	0
2014/03/20	R204	08/05/2014			Bond Future	8.0130	103.0804	8.1096	102.7149	1.206	0.0000	0.0000	31,051
2014/03/20	R204	08/05/2014	6.05	Call	Bond Future	0.3500	0.0004	0.1600	0.0002	(54.286)	0	0	0
2014/03/20	R204	08/05/2014	6.06	Call	Bond Future	0.3700	0.0004	0.1700	0.0002	(54.054)	0	0	0
2014/03/20	R204	08/05/2014	6.04	Call	Bond Future	0.3200	0.0003	0.1500	0.0002	(53.125)	0	0	0
2014/03/20	R204	08/05/2014	6.05	Put	Bond Future	7,792.2800	7.7923	8,157.5900	8.1576	4.688	0	0	0
2014/03/20	R204	08/05/2014	6.04	Put	Bond Future	7,833.8000	7.8338	8,199.1300	8.1991	4.664	0	0	0
2014/03/20	R204	08/05/2014	6.06	Put	Bond Future	7,750.7600	7.7508	8,116.0600	8.1161	4.713	0	0	0
2014/03/20	R204	07/08/2014			Bond Future	8.1554	100.5600	8.2591	100.1877	1.272	0.0000	0.0000	300
2014/03/20	R204	07/08/2014	7.44	Put	Bond Future	3,177.2100	3.1772	3,456.9300	3.4569	8.804	0	0	0
2014/03/20	R204	07/08/2014	7.46	Put	Bond Future	3,121.9600	3.1220	3,399.3400	3.3993	8.885	0	0	0
2014/03/20	R204	07/08/2014	7.45	Put	Bond Future	3,149.5200	3.1495	3,428.0800	3.4281	8.845	0	0	0
2014/03/20	R204	07/08/2014	7.78	Call	Bond Future	949.6300	0.9496	814.1300	0.8141	(14.269)	0	0	0
2014/03/20	R204	07/08/2014	7.46	Call	Bond Future	582.2000	0.5822	487.2800	0.4873	(16.304)	0	0	0
2014/03/20	R204	07/08/2014	7.44	Call	Bond Future	563.2400	0.5632	470.6600	0.4707	(16.437)	0	0	0
2014/03/20	R204	07/08/2014	7.78	Put	Bond Future	2,310.8900	2.3109	2,547.6900	2.5477	10.247	0	0	530
2014/03/20	R204	07/08/2014	7.45	Call	Bond Future	572.6600	0.5727	478.9200	0.4789	(16.369)	0	0	0
2014/03/20	R204	06/11/2014	7.99	Put	Bond Future	2,522.2500	2.5222	2,740.7400	2.7407	8.663	0	0	1,270
2014/03/20	R204	06/11/2014			Bond Future	8.2940	102.1053	8.4051	101.7280	1.340	0.0000	0.0000	0
2014/03/20	R204	06/11/2014	6.99	Put	Bond Future	5,019.0100	5.0190	5,329.6200	5.3296	6.189	0	0	0
2014/03/20	R204	06/11/2014	7.01	Put	Bond Future	4,959.3500	4.9594	5,268.5300	5.2685	6.234	0	0	0
2014/03/20	R204	06/11/2014	6.99	Call	Bond Future	456.1800	0.4562	389.4800	0.3895	(14.621)	0	0	0
2014/03/20	R204	06/11/2014	7.00	Put	Bond Future	4,989.1500	4.9892	5,299.0500	5.2990	6.211	0	0	0
2014/03/20	R204	06/11/2014	7.99	Call	Bond Future	1,480.8100	1.4808	1,321.9900	1.3220	(10.725)	0	0	0
2014/03/20	R204	06/11/2014	7.00	Call	Bond Future	462.2700	0.4623	394.8600	0.3949	(14.582)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	R204	06/11/2014	7.01	Call	Bond Future	468.4200	0.4684	400.2900	0.4003	(14.545)	0	0	0
2014/03/20	R207	08/05/2014	6.19	Put	Bond Future	9,592.8600	9.5929	9,986.2200	9.9862	4.101	0	0	0
2014/03/20	R207	08/05/2014	6.21	Put	Bond Future	9,495.5800	9.4956	9,888.9300	9.8889	4.142	0	0	0
2014/03/20	R207	08/05/2014			Bond Future	8.2781	97.7654	8.3691	97.3720	1.100	0.0000	0.0000	19,048
2014/03/20	R207	08/05/2014	6.20	Put	Bond Future	9,544.2100	9.5442	9,937.5600	9.9376	4.121	0	0	0
2014/03/20	R207	08/05/2014	6.20	Call	Bond Future	0.1600	0.0002	0.0700	0.0001	(56.250)	0	0	0
2014/03/20	R207	08/05/2014	6.21	Call	Bond Future	0.1700	0.0002	0.0800	0.0001	(52.941)	0	0	0
2014/03/20	R207	08/05/2014	6.19	Call	Bond Future	0.1500	0.0002	0.0700	0.0001	(53.333)	0	0	0
2014/03/20	R207	07/08/2014	7.69	Call	Bond Future	664.0000	0.6640	562.6800	0.5627	(15.259)	0	0	0
2014/03/20	R207	07/08/2014	7.70	Put	Bond Future	3,693.8700	3.6939	3,991.8600	3.9919	8.067	0	0	0
2014/03/20	R207	07/08/2014			Bond Future	8.4131	95.5589	8.5098	95.1583	1.149	0.0000	0.0000	100
2014/03/20	R207	07/08/2014	7.70	Call	Bond Future	674.8400	0.6748	572.2800	0.5723	(15.198)	0	0	0
2014/03/20	R207	07/08/2014	7.71	Call	Bond Future	685.8100	0.6858	581.9900	0.5820	(15.138)	0	0	0
2014/03/20	R207	07/08/2014	7.69	Put	Bond Future	3,726.1900	3.7262	4,025.4200	4.0254	8.030	0	0	0
2014/03/20	R207	07/08/2014	7.71	Put	Bond Future	3,661.7000	3.6617	3,958.4300	3.9584	8.104	0	0	0
2014/03/20	R207	06/11/2014	7.36	Put	Bond Future	5,499.2800	5.4993	5,820.2200	5.8202	5.836	0	0	0
2014/03/20	R207	06/11/2014			Bond Future	8.5379	97.0276	8.6402	96.6215	1.198	0.0000	0.0000	0
2014/03/20	R207	06/11/2014	7.35	Put	Bond Future	5,533.3800	5.5334	5,855.1500	5.8551	5.815	0	0	0
2014/03/20	R207	06/11/2014	7.36	Call	Bond Future	663.9100	0.6639	578.7400	0.5787	(12.829)	0	0	0
2014/03/20	R207	06/11/2014	7.34	Call	Bond Future	647.5500	0.6475	564.0400	0.5640	(12.896)	0	0	0
2014/03/20	R207	06/11/2014	7.35	Call	Bond Future	655.6900	0.6557	571.3500	0.5713	(12.863)	0	0	0
2014/03/20	R207	06/11/2014	7.34	Put	Bond Future	5,567.5800	5.5676	5,890.1800	5.8902	5.794	0	0	0
2014/03/20	R208	08/05/2014	6.31	Call	Bond Future	0.3300	0.0003	0.1700	0.0002	(48.485)	0	0	0
2014/03/20	R208	08/05/2014			Bond Future	8.3863	92.3540	8.4669	91.9619	0.961	0.0000	0.0000	11,730
2014/03/20	R208	08/05/2014	6.29	Call	Bond Future	0.2900	0.0003	0.1500	0.0002	(48.276)	0	0	0
2014/03/20	R208	08/05/2014	6.31	Put	Bond Future	10,855.9900	10.8560	11,247.9600	11.2480	3.611	0	0	0
2014/03/20	R208	08/05/2014	6.30	Put	Bond Future	10,911.9600	10.9120	11,303.9400	11.3039	3.592	0	0	0
2014/03/20	R208	08/05/2014	6.29	Put	Bond Future	10,967.9500	10.9680	11,359.9400	11.3599	3.574	0	0	0
2014/03/20	R208	08/05/2014	6.30	Call	Bond Future	0.3100	0.0003	0.1600	0.0002	(48.387)	0	0	0
2014/03/20	R208	07/08/2014	8.28	Call	Bond Future	1,610.7900	1.6108	1,437.4600	1.4375	(10.761)	0	0	0
2014/03/20	R208	07/08/2014			Bond Future	8.5025	93.7092	8.5874	93.3100	0.998	0.0000	0.0000	100
2014/03/20	R208	07/08/2014	7.80	Call	Bond Future	819.0500	0.8191	711.4200	0.7114	(13.141)	0	0	0
2014/03/20	R208	07/08/2014	7.79	Put	Bond Future	4,246.3800	4.2464	4,539.2200	4.5392	6.896	0	0	0
2014/03/20	R208	07/08/2014	7.81	Put	Bond Future	4,173.5100	4.1735	4,463.8400	4.4638	6.956	0	0	0
2014/03/20	R208	07/08/2014	7.80	Put	Bond Future	4,209.8500	4.2099	4,501.4400	4.5014	6.926	0	0	0
2014/03/20	R208	07/08/2014	8.28	Put	Bond Future	2,668.5100	2.6685	2,894.4000	2.8944	8.465	0	0	630
2014/03/20	R208	07/08/2014	7.81	Call	Bond Future	832.0400	0.8320	723.1500	0.7231	(13.087)	0	0	0
2014/03/20	R208	07/08/2014	7.79	Call	Bond Future	806.2100	0.8062	699.8300	0.6998	(13.195)	0	0	0
2014/03/20	R208	06/11/2014	7.46	Call	Bond Future	794.7700	0.7948	705.7500	0.7058	(11.201)	0	0	0
2014/03/20	R208	06/11/2014			Bond Future	8.6155	91.7500	8.7045	91.3453	1.033	0.0000	0.0000	0
2014/03/20	R208	06/11/2014	7.44	Call	Bond Future	775.4800	0.7755	688.1500	0.6881	(11.261)	0	0	0
2014/03/20	R208	06/11/2014	7.45	Call	Bond Future	785.0800	0.7851	696.9100	0.6969	(11.231)	0	0	0
2014/03/20	R208	06/11/2014	8.50	Put	Bond Future	2,955.7100	2.9557	3,163.9900	3.1640	7.047	0	0	1,520
2014/03/20	R208	06/11/2014	7.44	Put	Bond Future	6,336.6100	6.3366	6,653.9700	6.6540	5.008	0	0	0
2014/03/20	R208	06/11/2014	7.46	Put	Bond Future	6,257.8600	6.2579	6,573.5300	6.5735	5.044	0	0	0
2014/03/20	R208	06/11/2014	8.50	Call	Bond Future	2,427.0200	2.4270	2,230.6100	2.2306	(8.093)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	R208	06/11/2014	7.45	Put	Bond Future	6,297.1800	6.2972	6,613.7000	6.6137	5.026	0	0	0
2014/03/20	R209	08/05/2014	9.63	Call	Bond Future	4,505.3600	4.5054	4,230.7100	4.2307	(6.096)	0	0	0
2014/03/20	R209	08/05/2014			Bond Future	9.0841	73.9890	9.1288	73.6578	0.493	0.0000	0.0000	25,078
2014/03/20	R209	08/05/2014	7.85	Call	Bond Future	53.1100	0.0531	41.5300	0.0415	(21.804)	0	0	0
2014/03/20	R209	08/05/2014	9.00	Put	Bond Future	2,339.3900	2.3394	2,501.5400	2.5015	6.931	0	0	0
2014/03/20	R209	08/05/2014	9.50	Call	Bond Future	3,833.0100	3.8330	3,575.2800	3.5753	(6.724)	0	0	0
2014/03/20	R209	08/05/2014	7.86	Call	Bond Future	55.3900	0.0554	43.3700	0.0434	(21.701)	0	0	0
2014/03/20	R209	08/05/2014	9.75	Put	Bond Future	460.6600	0.4607	504.1900	0.5042	9.449	0	0	7,262
2014/03/20	R209	08/05/2014	9.85	Put	Bond Future	355.4100	0.3554	389.9100	0.3899	9.707	0	0	10,000
2014/03/20	R209	08/05/2014	8.50	Put	Bond Future	5,065.1400	5.0651	5,321.8000	5.3218	5.067	0	0	0
2014/03/20	R209	08/05/2014	7.84	Call	Bond Future	50.9200	0.0509	39.7500	0.0398	(21.936)	0	0	0
2014/03/20	R209	08/05/2014	7.85	Put	Bond Future	10,185.4800	10.1855	10,505.1100	10.5051	3.138	0	0	0
2014/03/20	R209	08/05/2014	9.50	Put	Bond Future	843.4300	0.8434	916.9100	0.9169	8.712	0	0	640
2014/03/20	R209	08/05/2014	7.84	Put	Bond Future	10,273.9500	10.2739	10,593.9900	10.5940	3.115	0	0	0
2014/03/20	R209	08/05/2014	9.63	Put	Bond Future	620.6700	0.6207	677.2300	0.6772	9.113	0	0	883
2014/03/20	R209	08/05/2014	9.85	Call	Bond Future	5,714.2600	5.7143	5,417.5500	5.4175	(5.192)	0	0	0
2014/03/20	R209	08/05/2014	7.86	Put	Bond Future	10,097.2400	10.0972	10,416.4300	10.4164	3.161	0	0	0
2014/03/20	R209	08/05/2014	9.75	Call	Bond Future	5,155.6700	5.1557	4,867.9900	4.8680	(5.580)	0	0	0
2014/03/20	R209	08/05/2014	8.50	Call	Bond Future	519.9400	0.5199	445.3900	0.4454	(14.338)	0	0	640
2014/03/20	R209	08/05/2014	9.00	Call	Bond Future	1,710.9200	1.7109	1,541.8600	1.5419	(9.881)	0	0	640
2014/03/20	R209	07/08/2014	9.04	Put	Bond Future	3,900.3100	3.9003	4,065.7600	4.0658	4.242	0	0	0
2014/03/20	R209	07/08/2014			Bond Future	9.1610	75.0747	9.2072	74.7376	0.504	0.0000	0.0000	100
2014/03/20	R209	07/08/2014	9.06	Put	Bond Future	3,818.6300	3.8186	3,981.7300	3.9817	4.271	0	0	0
2014/03/20	R209	07/08/2014	9.05	Put	Bond Future	3,859.3100	3.8593	4,023.5800	4.0236	4.256	0	0	0
2014/03/20	R209	07/08/2014	9.05	Call	Bond Future	3,039.3500	3.0394	2,866.5300	2.8665	(5.686)	0	0	0
2014/03/20	R209	07/08/2014	9.06	Call	Bond Future	3,073.1300	3.0731	2,899.1400	2.8991	(5.662)	0	0	0
2014/03/20	R209	07/08/2014	9.04	Call	Bond Future	3,005.7700	3.0058	2,834.1300	2.8341	(5.710)	0	0	0
2014/03/20	R209	06/11/2014			Bond Future	9.2341	73.0811	9.2816	72.7393	0.514	0.0000	0.0000	0
2014/03/20	R209	06/11/2014	8.99	Put	Bond Future	5,458.2600	5.4583	5,633.0400	5.6330	3.202	0	0	0
2014/03/20	R209	06/11/2014	9.01	Put	Bond Future	5,372.3000	5.3723	5,545.2500	5.5452	3.219	0	0	0
2014/03/20	R209	06/11/2014	9.00	Put	Bond Future	5,415.2700	5.4153	5,589.1300	5.5891	3.211	0	0	0
2014/03/20	R209	06/11/2014	8.99	Call	Bond Future	3,660.4200	3.6604	3,493.3700	3.4934	(4.564)	0	0	0
2014/03/20	R209	06/11/2014	9.00	Call	Bond Future	3,692.4300	3.6924	3,524.4600	3.5245	(4.549)	0	0	0
2014/03/20	R209	06/11/2014	9.01	Call	Bond Future	3,724.3500	3.7244	3,555.4700	3.5555	(4.534)	0	0	0
2014/03/20	R210	08/05/2014			Bond Future	160.5944	160.5944	160.5937	160.5937	0.000	0.0000	0.0000	719
2014/03/20	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R210	08/05/2014	160.01	Call	Bond Future	584.4500	0.5845	583.7100	0.5837	(0.127)	0	0	0
2014/03/20	R210	08/05/2014	159.99	Call	Bond Future	604.4500	0.6045	603.7100	0.6037	(0.122)	0	0	0
2014/03/20	R210	08/05/2014	160.00	Call	Bond Future	594.4500	0.5945	593.7100	0.5937	(0.124)	0	0	0
2014/03/20	R210	07/08/2014			Bond Future	162.9708	162.9708	162.9678	162.9678	(0.002)	0.0000	0.0000	0
2014/03/20	R210	07/08/2014	159.00	Call	Bond Future	3,970.7500	3.9707	3,967.7800	3.9678	(0.075)	0	0	0
2014/03/20	R210	07/08/2014	159.01	Call	Bond Future	3,960.7500	3.9607	3,957.7800	3.9578	(0.075)	0	0	0
2014/03/20	R210	07/08/2014	158.99	Call	Bond Future	3,980.7500	3.9807	3,977.7800	3.9778	(0.075)	0	0	0
2014/03/20	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R211	08/05/2014	130.00	Put	Bond Future	2,682.2600	2.6823	2,686.4200	2.6864	0.155	0	0	0
2014/03/20	R211	08/05/2014			Bond Future	127.3177	127.3177	127.3136	127.3136	(0.003)	0.0000	0.0000	390
2014/03/20	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R211	08/05/2014	129.99	Put	Bond Future	2,672.2600	2.6723	2,676.4200	2.6764	0.156	0	0	0
2014/03/20	R211	08/05/2014	130.01	Put	Bond Future	2,692.2600	2.6923	2,696.4200	2.6964	0.155	0	0	0
2014/03/20	R211	07/08/2014	127.99	Put	Bond Future	350.5200	0.3505	356.5300	0.3565	1.715	0	0	0
2014/03/20	R211	07/08/2014			Bond Future	127.6395	127.6395	127.6335	127.6335	(0.005)	0.0000	0.0000	0
2014/03/20	R211	07/08/2014	128.01	Put	Bond Future	370.5200	0.3705	376.5300	0.3765	1.622	0	0	0
2014/03/20	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R211	07/08/2014	128.00	Put	Bond Future	360.5200	0.3605	366.5300	0.3665	1.667	0	0	0
2014/03/20	R212	08/05/2014			Bond Future	129.7463	129.7463	129.7451	129.7451	(0.001)	0.0000	0.0000	21,797
2014/03/20	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R212	08/05/2014	131.99	Put	Bond Future	2,243.7000	2.2437	2,244.8600	2.2449	0.052	0	0	0
2014/03/20	R212	08/05/2014	132.01	Put	Bond Future	2,263.7000	2.2637	2,264.8600	2.2649	0.051	0	0	0
2014/03/20	R212	08/05/2014	132.00	Put	Bond Future	2,253.7000	2.2537	2,254.8600	2.2549	0.051	0	0	0
2014/03/20	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R212	07/08/2014	128.99	Call	Bond Future	961.4700	0.9615	958.4100	0.9584	(0.318)	0	0	0
2014/03/20	R212	07/08/2014			Bond Future	129.9515	129.9515	129.9484	129.9484	(0.002)	0.0000	0.0000	0
2014/03/20	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R212	07/08/2014	129.00	Call	Bond Future	951.4700	0.9515	948.4100	0.9484	(0.322)	0	0	0
2014/03/20	R212	07/08/2014	129.01	Call	Bond Future	941.4700	0.9415	938.4100	0.9384	(0.325)	0	0	0
2014/03/20	R213	08/05/2014	7.65	Put	Bond Future	10,965.9000	10.9659	11,369.1600	11.3692	3.677	0	0	0
2014/03/20	R213	08/05/2014			Bond Future	8.9824	84.3631	9.0373	83.9524	0.611	0.0000	0.0000	21,705
2014/03/20	R213	08/05/2014	7.64	Put	Bond Future	11,054.3900	11.0544	11,457.9400	11.4579	3.651	0	0	0
2014/03/20	R213	08/05/2014	7.66	Put	Bond Future	10,877.5900	10.8776	11,280.5300	11.2805	3.704	0	0	0
2014/03/20	R213	08/05/2014	7.65	Call	Bond Future	26.5300	0.0265	19.1200	0.0191	(27.931)	0	0	0
2014/03/20	R213	08/05/2014	7.64	Call	Bond Future	25.3200	0.0253	18.2000	0.0182	(28.120)	0	0	0
2014/03/20	R213	08/05/2014	7.66	Call	Bond Future	27.8000	0.0278	20.0700	0.0201	(27.806)	0	0	0
2014/03/20	R213	07/08/2014	8.86	Call	Bond Future	2,638.4400	2.6384	2,444.4500	2.4444	(7.352)	0	0	0
2014/03/20	R213	07/08/2014			Bond Future	9.0652	85.6010	9.1220	85.1832	0.626	0.0000	0.0000	0
2014/03/20	R213	07/08/2014	8.84	Call	Bond Future	2,574.8200	2.5748	2,383.8400	2.3838	(7.417)	0	0	0
2014/03/20	R213	07/08/2014	8.85	Call	Bond Future	2,606.5200	2.6065	2,414.0300	2.4140	(7.385)	0	0	0
2014/03/20	R213	07/08/2014	8.84	Put	Bond Future	4,263.2500	4.2632	4,490.0700	4.4901	5.320	0	0	0
2014/03/20	R213	07/08/2014	8.86	Put	Bond Future	4,174.9400	4.1749	4,398.7500	4.3988	5.361	0	0	0
2014/03/20	R213	07/08/2014	8.85	Put	Bond Future	4,218.9400	4.2189	4,444.2500	4.4443	5.340	0	0	0
2014/03/20	R213	06/11/2014	8.84	Call	Bond Future	3,381.3300	3.3813	3,186.8900	3.1869	(5.750)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	R213	06/11/2014	8.85	Put	Bond Future	5,603.7400	5.6037	5,831.7900	5.8318	4.070	0	0	0
2014/03/20	R213	06/11/2014			Bond Future	9.1455	83.3742	9.2040	82.9505	0.639	0.0000	0.0000	0
2014/03/20	R213	06/11/2014	8.85	Call	Bond Future	3,412.5100	3.4125	3,216.9000	3.2169	(5.732)	0	0	0
2014/03/20	R213	06/11/2014	8.86	Call	Bond Future	3,443.8400	3.4438	3,247.0900	3.2471	(5.713)	0	0	0
2014/03/20	R213	06/11/2014	8.84	Put	Bond Future	5,648.1700	5.6482	5,877.3900	5.8774	4.058	0	0	0
2014/03/20	R213	06/11/2014	8.86	Put	Bond Future	5,559.5500	5.5596	5,786.4600	5.7865	4.081	0	0	0
2014/03/20	R214	08/05/2014			Bond Future	9.1632	74.8595	9.2080	74.5152	0.489	0.0000	0.0000	5,055
2014/03/20	R214	08/05/2014	9.00	Call	Bond Future	1,458.8100	1.4588	1,301.3600	1.3014	(10.793)	0	0	0
2014/03/20	R214	08/05/2014	8.99	Put	Bond Future	2,784.5800	2.7846	2,973.6400	2.9736	6.790	0	0	0
2014/03/20	R214	08/05/2014	9.01	Put	Bond Future	2,688.4700	2.6885	2,873.2200	2.8732	6.872	0	0	0
2014/03/20	R214	08/05/2014	9.00	Put	Bond Future	2,736.2500	2.7363	2,923.1500	2.9231	6.831	0	0	0
2014/03/20	R214	08/05/2014	9.01	Call	Bond Future	1,490.3800	1.4904	1,330.7800	1.3308	(10.709)	0	0	0
2014/03/20	R214	08/05/2014	8.99	Call	Bond Future	1,427.6600	1.4277	1,272.3700	1.2724	(10.877)	0	0	0
2014/03/20	R214	07/08/2014	9.54	Put	Bond Future	2,479.9800	2.4800	2,602.6100	2.6026	4.945	0	0	0
2014/03/20	R214	07/08/2014			Bond Future	9.2387	75.8649	9.2850	75.5144	0.501	0.0000	0.0000	0
2014/03/20	R214	07/08/2014	9.56	Put	Bond Future	2,421.7700	2.4218	2,542.2200	2.5422	4.974	0	0	0
2014/03/20	R214	07/08/2014	9.55	Put	Bond Future	2,450.7300	2.4507	2,572.2700	2.5723	4.959	0	0	0
2014/03/20	R214	07/08/2014	9.56	Call	Bond Future	4,799.2400	4.7992	4,569.2200	4.5692	(4.793)	0	0	0
2014/03/20	R214	07/08/2014	9.54	Call	Bond Future	4,713.2700	4.7133	4,485.4300	4.4854	(4.834)	0	0	0
2014/03/20	R214	07/08/2014	9.55	Call	Bond Future	4,756.1700	4.7562	4,527.2400	4.5272	(4.813)	0	0	0
2014/03/20	R214	06/11/2014	9.64	Call	Bond Future	5,861.4900	5.8615	5,635.9600	5.6360	(3.848)	0	0	0
2014/03/20	R214	06/11/2014			Bond Future	9.3117	73.7433	9.3592	73.3880	0.510	0.0000	0.0000	0
2014/03/20	R214	06/11/2014	9.65	Call	Bond Future	5,902.2800	5.9023	5,675.9000	5.6759	(3.835)	0	0	0
2014/03/20	R214	06/11/2014	9.66	Call	Bond Future	5,943.1600	5.9432	5,715.9500	5.7160	(3.823)	0	0	0
2014/03/20	R214	06/11/2014	9.64	Put	Bond Future	3,465.3200	3.4653	3,595.1400	3.5951	3.746	0	0	0
2014/03/20	R214	06/11/2014	9.66	Put	Bond Future	3,405.3200	3.4053	3,533.4600	3.5335	3.763	0	0	0
2014/03/20	R214	06/11/2014	9.65	Put	Bond Future	3,435.2100	3.4352	3,564.1800	3.5642	3.754	0	0	0
2014/03/20	R248	08/05/2014	9.04	Put	Bond Future	2,003.0200	2.0030	2,442.4200	2.4424	21.937	0	0	0
2014/03/20	R248	08/05/2014			Bond Future	9.2396	96.6869	9.2844	96.2475	0.485	0.0000	0.0000	13,515
2014/03/20	R248	08/05/2014	9.06	Put	Bond Future	1,798.9500	1.7990	2,238.3500	2.2384	24.425	0	0	0
2014/03/20	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R248	08/05/2014	9.05	Put	Bond Future	1,900.8900	1.9009	2,340.2900	2.3403	23.115	0	0	0
2014/03/20	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R248	07/08/2014			Bond Future	9.3180	97.9843	9.3643	97.5371	0.497	0.0000	0.0000	0
2014/03/20	R248	07/08/2014	9.65	Call	Bond Future	3,123.8100	3.1238	2,676.5600	2.6766	(14.317)	0	0	0
2014/03/20	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R248	07/08/2014	9.66	Call	Bond Future	3,214.9900	3.2150	2,767.7400	2.7677	(13.911)	0	0	0
2014/03/20	R248	07/08/2014	9.64	Call	Bond Future	3,032.4600	3.0325	2,585.2100	2.5852	(14.749)	0	0	0
2014/03/20	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R248	06/11/2014			Bond Future	9.3938	95.0649	9.4414	94.6114	0.507	0.0000	0.0000	0
2014/03/20	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/20	R248	06/11/2014	9.72	Call	Bond Future	3,026.5000	3.0265	2,572.9900	2.5730	(14.985)	0	0	0
2014/03/20	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/20	R248	06/11/2014	9.73	Call	Bond Future	3,116.4800	3.1165	2,662.9700	2.6630	(14.552)	0	0	0
2014/03/20	R248	06/11/2014	9.74	Call	Bond Future	3,206.2900	3.2063	2,752.7800	2.7528	(14.144)	0	0	0

**Total** **425260**