



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 27/05/2014 TO 27/05/2014

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
2014/05/27	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	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
2014/05/27	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	2025	07/08/2014	109.01	Call	Bond Future	7,900.1600	7.9002	7,815.9300	7.8159	(1.066)	0	0	0
2014/05/27	2025	07/08/2014			Bond Future	116.9102	116.9102	116.8259	116.8259	(0.072)	0.0000	0.0000	0
2014/05/27	2025	07/08/2014	108.99	Call	Bond Future	7,920.1600	7.9202	7,835.9300	7.8359	(1.063)	0	0	0
2014/05/27	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2025	07/08/2014	109.00	Call	Bond Future	7,910.1600	7.9102	7,825.9300	7.8259	(1.065)	0	0	0
2014/05/27	2025	06/11/2014	117.01	Call	Bond Future	1,684.1300	1.6841	1,598.7700	1.5988	(5.068)	0	0	0
2014/05/27	2025	06/11/2014			Bond Future	118.6941	118.6941	118.6088	118.6088	(0.072)	0.0000	0.0000	0
2014/05/27	2025	06/11/2014	116.99	Call	Bond Future	1,704.1300	1.7041	1,618.7700	1.6188	(5.009)	0	0	0
2014/05/27	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2025	06/11/2014	117.00	Call	Bond Future	1,694.1300	1.6941	1,608.7700	1.6088	(5.039)	0	0	0
2014/05/27	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2030	07/08/2014			Bond Future	8.7366	94.0705	8.8127	93.4630	0.871	0.0000	0.0000	4,308
2014/05/27	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2030	07/08/2014	8.99	Call	Bond Future	2,001.2800	2.0013	1,393.8000	1.3938	(30.355)	0	0	0
2014/05/27	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2030	07/08/2014	9.00	Call	Bond Future	2,079.0000	2.0790	1,471.5200	1.4715	(29.220)	0	0	0
2014/05/27	2030	07/08/2014	9.01	Call	Bond Future	2,156.6300	2.1566	1,549.1500	1.5491	(28.168)	0	0	0
2014/05/27	2030	06/11/2014	9.01	Call	Bond Future	1,556.4400	1.5564	939.8500	0.9398	(39.615)	0	0	0
2014/05/27	2030	06/11/2014			Bond Future	8.8105	95.4954	8.8889	94.8788	0.891	0.0000	0.0000	0
2014/05/27	2030	06/11/2014	8.99	Call	Bond Future	1,402.1100	1.4021	785.5200	0.7855	(43.976)	0	0	0
2014/05/27	2030	06/11/2014	9.00	Call	Bond Future	1,479.3200	1.4793	862.7300	0.8627	(41.681)	0	0	0
2014/05/27	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2030	05/02/2015			Bond Future	8.8802	93.0033	8.9615	92.3750	0.915	0.0000	0.0000	0
2014/05/27	2030	05/02/2015	9.25	Call	Bond Future	2,810.8500	2.8108	2,182.5200	2.1825	(22.354)	0	0	0
2014/05/27	2030	05/02/2015	9.24	Call	Bond Future	2,736.4500	2.7364	2,108.1200	2.1081	(22.962)	0	0	0
2014/05/27	2030	05/02/2015	9.26	Call	Bond Future	2,885.1600	2.8852	2,256.8300	2.2568	(21.778)	0	0	0
2014/05/27	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	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
2014/05/27	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	137.1500	0.1371	100.000	0	0	0
2014/05/27	2037	07/08/2014			Bond Future	8.9734	95.7300	9.0750	94.7976	1.133	0.0000	0.0000	10,102
2014/05/27	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	228.4500	0.2284	100.000	0	0	0
2014/05/27	2037	07/08/2014	9.06	Call	Bond Future	795.3400	0.7953	0.0000	0.0000	(100.000)	0	0	0
2014/05/27	2037	07/08/2014	9.04	Call	Bond Future	612.6000	0.6126	0.0000	0.0000	(100.000)	0	0	0
2014/05/27	2037	07/08/2014	9.05	Call	Bond Future	704.0400	0.7040	0.0000	0.0000	(100.000)	0	0	0
2014/05/27	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	319.8900	0.3199	100.000	0	0	0
2014/05/27	2037	06/11/2014	9.69	Call	Bond Future	5,606.5100	5.6065	4,660.0700	4.6601	(16.881)	0	0	0
2014/05/27	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2037	06/11/2014			Bond Future	9.0444	97.1800	9.1490	96.2336	1.157	0.0000	0.0000	0
2014/05/27	2037	06/11/2014	9.70	Call	Bond Future	5,689.1200	5.6891	4,742.6800	4.7427	(16.636)	0	0	0
2014/05/27	2037	06/11/2014	9.71	Call	Bond Future	5,771.6100	5.7716	4,825.1700	4.8252	(16.398)	0	0	0
2014/05/27	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2037	05/02/2015			Bond Future	9.1117	94.4644	9.2197	93.5010	1.185	0.0000	0.0000	0
2014/05/27	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2037	05/02/2015	9.50	Call	Bond Future	3,391.3300	3.3913	2,427.9600	2.4280	(28.407)	0	0	0
2014/05/27	2037	05/02/2015	9.51	Call	Bond Future	3,476.0700	3.4761	2,512.7000	2.5127	(27.714)	0	0	0
2014/05/27	2037	05/02/2015	9.49	Call	Bond Future	3,306.4600	3.3065	2,343.0900	2.3431	(29.136)	0	0	0
2014/05/27	2038	07/08/2014			Bond Future	122.1707	122.1707	121.5197	121.5197	(0.533)	0.0000	0.0000	334
2014/05/27	2038	07/08/2014	106.00	Call	Bond Future	16,170.7400	16.1707	15,519.7400	15.5197	(4.026)	0	0	0
2014/05/27	2038	07/08/2014	106.01	Call	Bond Future	16,160.7400	16.1607	15,509.7400	15.5097	(4.028)	0	0	0
2014/05/27	2038	07/08/2014	105.99	Call	Bond Future	16,180.7400	16.1807	15,529.7400	15.5297	(4.023)	0	0	0
2014/05/27	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2038	06/11/2014	120.01	Call	Bond Future	4,024.9300	4.0249	3,364.1700	3.3642	(16.417)	0	0	0
2014/05/27	2038	06/11/2014			Bond Future	124.0349	124.0349	123.3742	123.3742	(0.533)	0.0000	0.0000	0
2014/05/27	2038	06/11/2014	119.99	Call	Bond Future	4,044.9300	4.0449	3,384.1700	3.3842	(16.336)	0	0	0
2014/05/27	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2038	06/11/2014	120.00	Call	Bond Future	4,034.9300	4.0349	3,374.1700	3.3742	(16.376)	0	0	0
2014/05/27	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2046	07/08/2014			Bond Future	119.4718	119.4718	120.5828	120.5828	0.930	0.0000	0.0000	5,218
2014/05/27	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2046	07/08/2014	104.44	Call	Bond Future	15,031.8500	15.0318	16,142.7700	16.1428	7.390	0	0	0
2014/05/27	2046	07/08/2014	104.45	Call	Bond Future	15,021.8500	15.0218	16,132.7700	16.1328	7.395	0	0	0
2014/05/27	2046	07/08/2014	104.43	Call	Bond Future	15,041.8500	15.0418	16,152.7700	16.1528	7.386	0	0	0
2014/05/27	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2046	06/11/2014	104.45	Call	Bond Future	15,499.3000	15.4993	16,627.1700	16.6272	7.277	0	0	0
2014/05/27	2046	06/11/2014			Bond Future	119.9493	119.9493	121.0772	121.0772	0.940	0.0000	0.0000	0
2014/05/27	2046	06/11/2014	104.43	Call	Bond Future	15,519.3000	15.5193	16,647.1700	16.6472	7.268	0	0	0
2014/05/27	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
2014/05/27	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2046	06/11/2014	104.44	Call	Bond Future	15,509.3000	15.5093	16,637.1700	16.6372	7.272	0	0	0
2014/05/27	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2050	07/08/2014			Bond Future	126.4525	126.4525	126.4851	126.4851	0.026	0.0000	0.0000	2,720
2014/05/27	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2050	07/08/2014	112.00	Call	Bond Future	14,452.5000	14.4525	14,485.0800	14.4851	0.225	0	0	0
2014/05/27	2050	07/08/2014	112.01	Call	Bond Future	14,442.5000	14.4425	14,475.0800	14.4751	0.226	0	0	0
2014/05/27	2050	07/08/2014	111.99	Call	Bond Future	14,462.5000	14.4625	14,495.0800	14.4951	0.225	0	0	0
2014/05/27	2050	06/11/2014			Bond Future	128.3819	128.3819	128.4150	128.4150	0.026	0.0000	0.0000	0
2014/05/27	2050	06/11/2014	126.00	Call	Bond Future	2,381.9200	2.3819	2,414.9600	2.4150	1.387	0	0	0
2014/05/27	2050	06/11/2014	126.01	Call	Bond Future	2,371.9200	2.3719	2,404.9600	2.4050	1.393	0	0	0
2014/05/27	2050	06/11/2014	125.99	Call	Bond Future	2,391.9200	2.3919	2,424.9600	2.4250	1.381	0	0	0
2014/05/27	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	AL12	07/08/2014			Index Future	501.5030	501.5030	498.1910	498.1910	(0.660)	0.0000	0.0000	0
2014/05/27	AL12	06/11/2014			Index Future	509.0890	509.0890	505.7270	505.7270	(0.660)	0.0000	0.0000	0
2014/05/27	AL12	05/02/2015			Index Future	517.1560	517.1560	513.7320	513.7320	(0.662)	0.0000	0.0000	0
2014/05/27	AL37	07/08/2014			Index Future	426.2010	426.2010	425.6970	425.6970	(0.118)	0.0000	0.0000	0
2014/05/27	AL37	06/11/2014			Index Future	432.6470	432.6470	432.1360	432.1360	(0.118)	0.0000	0.0000	0
2014/05/27	AL7T	07/08/2014			Index Future	503.9470	503.9470	502.5270	502.5270	(0.282)	0.0000	0.0000	1
2014/05/27	AL7T	06/11/2014			Index Future	511.5700	511.5700	510.1290	510.1290	(0.282)	0.0000	0.0000	0
2014/05/27	ALBI	07/08/2014			Index Future	457.0160	457.0160	455.3590	455.3590	(0.363)	0.0000	0.0000	670
2014/05/27	ALBI	06/11/2014			Index Future	463.9290	463.9290	462.2470	462.2470	(0.363)	0.0000	0.0000	0
2014/05/27	ALBI	05/02/2015			Index Future	471.2810	471.2810	469.5630	469.5630	(0.365)	0.0000	0.0000	0
2014/05/27	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
2014/05/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/27	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
2014/05/27	EL28	07/08/2014	114.00	Call	Bond Future	9,874.5900	9.8746	9,905.6800	9.9057	0.315	0	0	0
2014/05/27	EL28	07/08/2014			Bond Future	123.8746	123.8746	123.9057	123.9057	0.025	0.0000	0.0000	0
2014/05/27	EL28	07/08/2014	114.01	Call	Bond Future	9,864.5900	9.8646	9,895.6800	9.8957	0.315	0	0	0
2014/05/27	EL28	07/08/2014	113.99	Call	Bond Future	9,884.5900	9.8846	9,915.6800	9.9157	0.315	0	0	0
2014/05/27	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	EL28	06/11/2014			Bond Future	124.2832	124.2832	124.3148	124.3148	0.025	0.0000	0.0000	0
2014/05/27	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	EL28	06/11/2014	122.00	Call	Bond Future	2,283.1500	2.2831	2,314.7500	2.3147	1.384	0	0	0
2014/05/27	EL28	06/11/2014	122.01	Call	Bond Future	2,273.1500	2.2731	2,304.7500	2.3047	1.390	0	0	0
2014/05/27	EL28	06/11/2014	121.99	Call	Bond Future	2,293.1500	2.2931	2,324.7500	2.3247	1.378	0	0	0
2014/05/27	ES33	07/08/2014			Bond Future	9.5623	85.1017	9.6638	84.3469	1.062	0.0000	0.0000	6,220
2014/05/27	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	ES33	07/08/2014	10.14	Call	Bond Future	4,155.0600	4.1551	3,400.2000	3.4002	(18.167)	0	0	0
2014/05/27	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	ES33	07/08/2014	10.15	Call	Bond Future	4,224.0900	4.2241	3,469.2300	3.4692	(17.870)	0	0	0
2014/05/27	ES33	07/08/2014	10.16	Call	Bond Future	4,293.0200	4.2930	3,538.1600	3.5382	(17.583)	0	0	0
2014/05/27	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	ES33	06/11/2014			Bond Future	9.6568	82.6050	9.7616	81.8387	1.086	0.0000	0.0000	0
2014/05/27	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	ES33	06/11/2014	10.29	Call	Bond Future	4,464.6200	4.4646	3,698.3100	3.6983	(17.164)	0	0	0
2014/05/27	ES33	06/11/2014	10.30	Call	Bond Future	4,532.0700	4.5321	3,765.7600	3.7658	(16.909)	0	0	0
2014/05/27	ES33	06/11/2014	10.31	Call	Bond Future	4,599.4200	4.5994	3,833.1100	3.8331	(16.661)	0	0	0
2014/05/27	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	ES33	05/02/2015	10.00	Call	Bond Future	1,788.7900	1.7888	1,008.6700	1.0087	(43.612)	0	0	0
2014/05/27	ES33	05/02/2015			Bond Future	9.7488	83.9159	9.8573	83.1358	1.113	0.0000	0.0000	0
2014/05/27	ES33	05/02/2015	10.01	Call	Bond Future	1,858.7500	1.8588	1,078.6300	1.0786	(41.970)	0	0	0
2014/05/27	ES33	05/02/2015	9.99	Call	Bond Future	1,718.7400	1.7187	938.6200	0.9386	(45.389)	0	0	0
2014/05/27	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	GOVI	07/08/2014			GOVI	455.6930	455.6930	454.2550	454.2550	(0.316)	0.0000	0.0000	509
2014/05/27	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	GOVI	07/08/2014	459.99	Put	GOVI	42,970.0000	4.2970	57,350.0000	5.7350	33.465	0	0	0
2014/05/27	GOVI	07/08/2014	460.01	Put	GOVI	43,170.0000	4.3170	57,550.0000	5.7550	33.310	0	0	0
2014/05/27	GOVI	07/08/2014	460.00	Put	GOVI	43,070.0000	4.3070	57,450.0000	5.7450	33.388	0	0	0
2014/05/27	GOVI	06/11/2014	449.01	Call	GOVI	135,760.0000	13.5760	121,160.0000	12.1160	(10.754)	0	0	0
2014/05/27	GOVI	06/11/2014			GOVI	462.5860	462.5860	461.1260	461.1260	(0.316)	0.0000	0.0000	28
2014/05/27	GOVI	06/11/2014	448.99	Call	GOVI	135,960.0000	13.5960	121,360.0000	12.1360	(10.738)	0	0	0
2014/05/27	GOVI	06/11/2014	449.00	Call	GOVI	135,860.0000	13.5860	121,260.0000	12.1260	(10.746)	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
2014/05/27	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	GOVI	05/02/2015	459.99	Call	GOVI	99,270.0000	9.9270	84,350.0000	8.4350	(15.030)	0	0	0
2014/05/27	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	GOVI	05/02/2015			GOVI	469.9170	469.9170	468.4250	468.4250	(0.318)	0.0000	0.0000	0
2014/05/27	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	GOVI	05/02/2015	460.00	Call	GOVI	99,170.0000	9.9170	84,250.0000	8.4250	(15.045)	0	0	0
2014/05/27	GOVI	05/02/2015	460.01	Call	GOVI	99,070.0000	9.9070	84,150.0000	8.4150	(15.060)	0	0	0
2014/05/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/27	ICAA	07/08/2014			Can-Do Interest Rate	141.6981	141.6981	141.7040	141.7040	0.004	0.0000	0.0000	635
2014/05/27	IGOV	07/08/2014			Index Future	215.5810	215.5810	215.5720	215.5720	(0.004)	0.0000	0.0000	1,268
2014/05/27	IGOV	06/11/2014			Index Future	218.8680	218.8680	218.8590	218.8590	(0.004)	0.0000	0.0000	87
2014/05/27	IGOV	05/02/2015			Index Future	222.3620	222.3620	222.3490	222.3490	(0.006)	0.0000	0.0000	0
2014/05/27	ILBI	07/08/2014			Index Future	584.6240	584.6240	584.5900	584.5900	(0.006)	0.0000	0.0000	210
2014/05/27	ILBI	06/11/2014			Index Future	593.5090	593.5090	593.4730	593.4730	(0.006)	0.0000	0.0000	0
2014/05/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/27	JBAF	18/06/2014			Jibar Tradeable Future	5.8400	94.1600	5.8300	94.1700	(0.171)	0.0000	0.0000	2,000
2014/05/27	JBAF	16/07/2014			Jibar Tradeable Future	5.9000	94.1000	5.9100	94.0900	0.169	0.0000	0.0000	545
2014/05/27	JBAF	20/08/2014			Jibar Tradeable Future	6.0600	93.9400	6.0700	93.9300	0.165	0.0000	0.0000	0
2014/05/27	JBAF	17/09/2014			Jibar Tradeable Future	6.1100	93.8900	6.1200	93.8800	0.164	0.0000	0.0000	1,000
2014/05/27	JBAF	15/10/2014			Jibar Tradeable Future	6.2400	93.7600	6.2500	93.7500	0.160	0.0000	0.0000	0
2014/05/27	JBAF	19/11/2014			Jibar Tradeable Future	6.2900	93.7100	6.3000	93.7000	0.159	0.0000	0.0000	0
2014/05/27	JBAF	17/12/2014			Jibar Tradeable Future	6.4300	93.5700	6.4400	93.5600	0.156	0.0000	0.0000	0
2014/05/27	JBAF	18/03/2015			Jibar Tradeable Future	6.6800	93.3200	6.6900	93.3100	0.150	0.0000	0.0000	2,850
2014/05/27	JBAF	17/06/2015			Jibar Tradeable Future	6.8500	93.1500	6.8600	93.1400	0.146	0.0000	0.0000	5,000
2014/05/27	JBAF	16/09/2015			Jibar Tradeable Future	7.0000	93.0000	7.0100	92.9900	0.143	0.0000	0.0000	0
2014/05/27	JBAF	15/12/2015			Jibar Tradeable Future	7.1600	92.8400	7.1700	92.8300	0.140	0.0000	0.0000	0
2014/05/27	JBAF	16/03/2016			Jibar Tradeable Future	7.3000	92.7000	7.3100	92.6900	0.137	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
2014/05/27	R023	07/08/2014	8.51	Call	Bond Future	3,356.5900		3.3566	3,141.6100	3.1416	(6.405)	0	0	0
2014/05/27	R023	07/08/2014			Bond Future	8.0425		101.6837	8.0882	101.4091	0.567	0.0000	0.0000	12,167
2014/05/27	R023	07/08/2014	8.49	Call	Bond Future	3,268.9900		3.2690	3,056.3800	3.0564	(6.504)	0	0	0
2014/05/27	R023	07/08/2014	8.50	Call	Bond Future	3,312.6700		3.3127	3,098.8700	3.0989	(6.454)	0	0	0
2014/05/27	R023	07/08/2014	8.49	Put	Bond Future	617.2600		0.6173	679.3100	0.6793	10.052	0	0	0
2014/05/27	R023	07/08/2014	8.51	Put	Bond Future	588.4800		0.5885	648.1600	0.6482	10.141	0	0	0
2014/05/27	R023	07/08/2014	8.50	Put	Bond Future	602.7300		0.6027	663.5900	0.6636	10.097	0	0	0
2014/05/27	R023	06/11/2014			Bond Future	8.1230		99.3023	8.1705	99.0235	0.586	0.0000	0.0000	0
2014/05/27	R023	06/11/2014	8.59	Put	Bond Future	1,328.0000		1.3280	1,412.2100	1.4122	6.341	0	0	0
2014/05/27	R023	06/11/2014	8.61	Put	Bond Future	1,291.6100		1.2916	1,374.0300	1.3740	6.381	0	0	0
2014/05/27	R023	06/11/2014	8.59	Call	Bond Future	4,022.2900		4.0223	3,827.7300	3.8277	(4.837)	0	0	0
2014/05/27	R023	06/11/2014	8.60	Put	Bond Future	1,309.7000		1.3097	1,393.0200	1.3930	6.362	0	0	0
2014/05/27	R023	06/11/2014	8.60	Call	Bond Future	4,060.6400		4.0606	3,865.1900	3.8652	(4.813)	0	0	0
2014/05/27	R023	06/11/2014	8.61	Call	Bond Future	4,099.1600		4.0992	3,902.8100	3.9028	(4.790)	0	0	0
2014/05/27	R023	05/02/2015			Bond Future	8.1984		100.8777	8.2484	100.5926	0.610	0.0000	0.0000	0
2014/05/27	R023	05/02/2015	8.74	Put	Bond Future	1,754.2000		1.7542	1,844.9500	1.8450	5.173	0	0	0
2014/05/27	R023	05/02/2015	8.75	Call	Bond Future	4,824.0700		4.8241	4,628.9100	4.6289	(4.046)	0	0	0
2014/05/27	R023	05/02/2015	8.76	Call	Bond Future	4,860.6400		4.8606	4,664.7500	4.6648	(4.030)	0	0	0
2014/05/27	R023	05/02/2015	8.74	Call	Bond Future	4,787.6100		4.7876	4,593.1900	4.5932	(4.061)	0	0	0
2014/05/27	R023	05/02/2015	8.76	Put	Bond Future	1,717.5300		1.7175	1,806.8100	1.8068	5.198	0	0	0
2014/05/27	R023	05/02/2015	8.75	Put	Bond Future	1,735.7900		1.7358	1,825.8000	1.8258	5.186	0	0	0
2014/05/27	R157	07/08/2014	6.76	Put	Bond Future	234.1300		0.2341	218.2800	0.2183	(6.770)	0	0	0
2014/05/27	R157	07/08/2014			Bond Future	6.7838		112.4441	6.7579	112.4724	(0.381)	0.0000	0.0000	8,548
2014/05/27	R157	07/08/2014	6.75	Put	Bond Future	239.6500		0.2396	223.5800	0.2236	(6.706)	0	0	0
2014/05/27	R157	07/08/2014	6.74	Call	Bond Future	197.4400		0.1974	209.3800	0.2094	6.047	0	0	0
2014/05/27	R157	07/08/2014	6.75	Call	Bond Future	202.7500		0.2027	214.9200	0.2149	6.002	0	0	0
2014/05/27	R157	07/08/2014	6.76	Call	Bond Future	208.1500		0.2082	220.5400	0.2205	5.952	0	0	0
2014/05/27	R157	07/08/2014	6.74	Put	Bond Future	245.2600		0.2453	228.9600	0.2290	(6.646)	0	0	0
2014/05/27	R157	06/11/2014	6.19	Put	Bond Future	749.2500		0.7492	725.0400	0.7250	(3.231)	0	0	0
2014/05/27	R157	06/11/2014			Bond Future	6.9966		107.3333	6.9625	107.3621	(0.488)	0.0000	0.0000	0
2014/05/27	R157	06/11/2014	6.21	Put	Bond Future	735.2000		0.7352	711.1600	0.7112	(3.270)	0	0	0
2014/05/27	R157	06/11/2014	6.20	Put	Bond Future	742.2100		0.7422	718.0900	0.7181	(3.250)	0	0	0
2014/05/27	R157	06/11/2014	6.21	Call	Bond Future	69.5600		0.0696	74.2600	0.0743	6.757	0	0	0
2014/05/27	R157	06/11/2014	6.19	Call	Bond Future	66.6000		0.0666	71.1300	0.0711	6.802	0	0	0
2014/05/27	R157	06/11/2014	6.20	Call	Bond Future	68.0700		0.0681	72.6900	0.0727	6.787	0	0	0
2014/05/27	R157	05/02/2015	8.74	Call	Bond Future	950.3500		0.9503	971.9700	0.9720	2.275	0	0	0
2014/05/27	R157	05/02/2015	8.75	Put	Bond Future	95.3900		0.0954	90.0900	0.0901	(5.556)	0	0	0
2014/05/27	R157	05/02/2015			Bond Future	7.2807		109.0373	7.2349	109.0643	(0.628)	0.0000	0.0000	0
2014/05/27	R157	05/02/2015	8.74	Put	Bond Future	96.4700		0.0965	91.1200	0.0911	(5.546)	0	0	0
2014/05/27	R157	05/02/2015	8.76	Put	Bond Future	94.3200		0.0943	89.0600	0.0891	(5.577)	0	0	0
2014/05/27	R157	05/02/2015	8.75	Call	Bond Future	955.0800		0.9551	976.7500	0.9767	2.269	0	0	0
2014/05/27	R157	05/02/2015	8.76	Call	Bond Future	959.8100		0.9598	981.5200	0.9815	2.262	0	0	0
2014/05/27	R186	07/08/2014	8.31	Call	Bond Future	2,894.1000		2.8941	2,628.6900	2.6287	(9.171)	0	0	0
2014/05/27	R186	07/08/2014	8.43	Put	Bond Future	1,356.9800		1.3570	1,497.6100	1.4976	10.363	0	0	105
2014/05/27	R186	07/08/2014	8.70	Put	Bond Future	726.0300		0.7260	811.5700	0.8116	11.782	0	0	1,000
2014/05/27	R186	07/08/2014			Bond Future	8.1758		119.3377	8.2264	118.9025	0.619	0.0000	0.0000	46,133



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
2014/05/27	R186	07/08/2014	7.60	Put	Bond Future	5,691.8300	5.6918	6,038.3400	6.0383	6.088	0	0	0
2014/05/27	R186	07/08/2014	8.00	Call	Bond Future	1,591.9700	1.5920	1,408.1400	1.4081	(11.547)	0	0	105
2014/05/27	R186	07/08/2014	8.92	Put	Bond Future	411.5100	0.4115	464.4900	0.4645	12.875	0	0	840
2014/05/27	R186	07/08/2014	8.29	Call	Bond Future	2,795.8700	2.7959	2,535.5300	2.5355	(9.312)	0	0	0
2014/05/27	R186	07/08/2014	8.25	Call	Bond Future	2,604.6400	2.6046	2,354.5900	2.3546	(9.600)	0	0	1,200
2014/05/27	R186	07/08/2014	8.30	Call	Bond Future	2,844.7600	2.8448	2,581.8800	2.5819	(9.241)	0	0	0
2014/05/27	R186	07/08/2014	8.29	Put	Bond Future	1,817.1300	1.8171	1,991.9300	1.9919	9.620	0	0	0
2014/05/27	R186	07/08/2014	9.20	Put	Bond Future	185.1700	0.1852	211.3900	0.2114	14.160	0	0	2,100
2014/05/27	R186	07/08/2014	7.60	Call	Bond Future	579.0100	0.5790	490.3800	0.4904	(15.307)	0	0	210
2014/05/27	R186	07/08/2014	8.00	Put	Bond Future	3,121.4500	3.1214	3,372.7600	3.3728	8.051	0	0	0
2014/05/27	R186	07/08/2014	8.31	Put	Bond Future	1,745.0800	1.7451	1,914.8100	1.9148	9.726	0	0	0
2014/05/27	R186	07/08/2014	8.92	Call	Bond Future	6,592.1700	6.5922	6,210.0100	6.2100	(5.797)	0	0	0
2014/05/27	R186	07/08/2014	8.30	Put	Bond Future	1,780.8400	1.7808	1,953.1000	1.9531	9.673	0	0	0
2014/05/27	R186	07/08/2014	9.20	Call	Bond Future	8,574.1100	8.5741	8,165.1900	8.1652	(4.769)	0	0	0
2014/05/27	R186	07/08/2014	8.43	Call	Bond Future	3,520.4500	3.5205	3,225.9400	3.2259	(8.366)	0	0	0
2014/05/27	R186	07/08/2014	8.70	Call	Bond Future	5,127.5600	5.1276	4,777.9600	4.7780	(6.818)	0	0	0
2014/05/27	R186	07/08/2014	8.25	Put	Bond Future	1,967.4900	1.9675	2,152.5800	2.1526	9.407	0	0	0
2014/05/27	R186	06/11/2014	8.14	Call	Bond Future	3,029.2300	3.0292	2,814.4400	2.8144	(7.091)	0	0	0
2014/05/27	R186	06/11/2014	8.15	Put	Bond Future	3,882.9100	3.8829	4,108.0700	4.1081	5.799	0	0	0
2014/05/27	R186	06/11/2014			Bond Future	8.2460	121.1444	8.2984	120.7027	0.636	0.0000	0.0000	0
2014/05/27	R186	06/11/2014	9.17	Call	Bond Future	8,413.9300	8.4139	8,050.0600	8.0501	(4.325)	0	0	0
2014/05/27	R186	06/11/2014	8.15	Call	Bond Future	3,068.2900	3.0683	2,851.7600	2.8518	(7.057)	0	0	0
2014/05/27	R186	06/11/2014	8.16	Call	Bond Future	3,107.6500	3.1076	2,889.3700	2.8894	(7.024)	0	0	0
2014/05/27	R186	06/11/2014	9.17	Put	Bond Future	958.3000	0.9583	1,036.1200	1.0361	8.121	0	0	2,010
2014/05/27	R186	06/11/2014	8.14	Put	Bond Future	3,929.1600	3.9292	4,156.0600	4.1561	5.775	0	0	0
2014/05/27	R186	06/11/2014	8.16	Put	Bond Future	3,837.0500	3.8370	4,060.4600	4.0605	5.822	0	0	0
2014/05/27	R186	05/02/2015			Bond Future	8.3099	117.7702	8.3646	117.3191	0.658	0.0000	0.0000	0
2014/05/27	R186	05/02/2015	8.75	Call	Bond Future	6,354.6600	6.3547	6,058.5900	6.0586	(4.659)	0	0	0
2014/05/27	R186	05/02/2015	8.76	Call	Bond Future	6,404.9800	6.4050	6,107.6900	6.1077	(4.642)	0	0	0
2014/05/27	R186	05/02/2015	8.74	Call	Bond Future	6,304.5300	6.3045	6,009.6600	6.0097	(4.677)	0	0	0
2014/05/27	R186	05/02/2015	8.76	Put	Bond Future	2,760.9900	2.7610	2,914.7700	2.9148	5.570	0	0	0
2014/05/27	R186	05/02/2015	8.75	Put	Bond Future	2,789.9100	2.7899	2,944.9100	2.9449	5.556	0	0	0
2014/05/27	R186	05/02/2015	8.74	Put	Bond Future	2,819.0900	2.8191	2,975.2900	2.9753	5.541	0	0	0
2014/05/27	R197	07/08/2014			Bond Future	284.5572	284.5572	284.2935	284.2935	(0.093)	0.0000	0.0000	905
2014/05/27	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R197	07/08/2014	270.00	Call	Bond Future	14,557.1900	14.5572	14,293.5200	14.2935	(1.811)	0	0	0
2014/05/27	R197	07/08/2014	270.01	Call	Bond Future	14,547.1900	14.5472	14,283.5200	14.2835	(1.813)	0	0	0
2014/05/27	R197	07/08/2014	269.99	Call	Bond Future	14,567.1900	14.5672	14,303.5200	14.3035	(1.810)	0	0	0
2014/05/27	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R197	06/11/2014			Bond Future	288.8987	288.8987	288.6310	288.6310	(0.093)	0.0000	0.0000	0
2014/05/27	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R197	06/11/2014	285.00	Call	Bond Future	3,898.6800	3.8987	3,631.0400	3.6310	(6.865)	0	0	0
2014/05/27	R197	06/11/2014	285.01	Call	Bond Future	3,888.6800	3.8887	3,621.0400	3.6210	(6.883)	0	0	0
2014/05/27	R197	06/11/2014	284.99	Call	Bond Future	3,908.6800	3.9087	3,641.0400	3.6410	(6.847)	0	0	0
2014/05/27	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/27	R201	07/08/2014	5.31	Put	Bond Future	389.6600	0.3897	363.1200	0.3631	(6.811)	0	0	0
2014/05/27	R201	07/08/2014			Bond Future	6.2156	102.0974	6.1206	102.1315	(1.528)	0.0000	0.0000	0
2014/05/27	R201	07/08/2014	5.30	Put	Bond Future	392.4100	0.3924	365.7900	0.3658	(6.784)	0	0	0
2014/05/27	R201	07/08/2014	5.31	Call	Bond Future	64.0200	0.0640	71.5300	0.0715	11.731	0	0	0
2014/05/27	R201	07/08/2014	5.29	Call	Bond Future	62.3200	0.0623	69.6800	0.0697	11.810	0	0	0
2014/05/27	R201	07/08/2014	5.30	Call	Bond Future	63.1700	0.0632	70.6000	0.0706	11.762	0	0	0
2014/05/27	R201	07/08/2014	5.29	Put	Bond Future	395.1700	0.3952	368.4800	0.3685	(6.754)	0	0	0
2014/05/27	R202	07/08/2014	207.99	Call	Bond Future	20,407.3400	20.4073	20,625.5700	20.6256	1.069	0	0	0
2014/05/27	R202	07/08/2014	208.00	Put	Bond Future	99.3000	0.0993	90.0100	0.0900	(9.355)	0	0	0
2014/05/27	R202	07/08/2014			Bond Future	228.2983	228.2983	228.5258	228.5258	0.100	0.0000	0.0000	44,590
2014/05/27	R202	07/08/2014	207.99	Put	Bond Future	99.0400	0.0990	89.7600	0.0898	(9.370)	0	0	0
2014/05/27	R202	07/08/2014	208.01	Put	Bond Future	99.5700	0.0996	90.2500	0.0903	(9.360)	0	0	0
2014/05/27	R202	07/08/2014	208.00	Call	Bond Future	20,397.6000	20.3976	20,615.8200	20.6158	1.070	0	0	0
2014/05/27	R202	07/08/2014	208.01	Call	Bond Future	20,387.8700	20.3879	20,606.0600	20.6061	1.070	0	0	0
2014/05/27	R202	06/11/2014	226.99	Call	Bond Future	4,791.4200	4.7914	5,022.4900	5.0225	4.823	0	0	0
2014/05/27	R202	06/11/2014			Bond Future	231.7814	231.7814	232.0125	232.0125	0.100	0.0000	0.0000	0
2014/05/27	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R202	06/11/2014	227.00	Call	Bond Future	4,781.4200	4.7814	5,012.4900	5.0125	4.833	0	0	0
2014/05/27	R202	06/11/2014	227.01	Call	Bond Future	4,771.4200	4.7714	5,002.4900	5.0025	4.843	0	0	0
2014/05/27	R203	07/08/2014	7.30	Call	Bond Future	605.1700	0.6052	573.9500	0.5740	(5.159)	0	0	0
2014/05/27	R203	07/08/2014			Bond Future	7.3229	105.8761	7.3431	105.8201	0.276	0.0000	0.0000	24,254
2014/05/27	R203	07/08/2014	7.31	Call	Bond Future	618.9600	0.6190	587.3500	0.5873	(5.107)	0	0	0
2014/05/27	R203	07/08/2014	6.84	Put	Bond Future	1,518.4700	1.5185	1,560.7000	1.5607	2.781	0	0	0
2014/05/27	R203	07/08/2014	7.29	Put	Bond Future	682.7000	0.6827	707.8100	0.7078	3.678	0	0	0
2014/05/27	R203	07/08/2014	7.31	Put	Bond Future	654.7200	0.6547	679.0400	0.6790	3.715	0	0	0
2014/05/27	R203	07/08/2014	7.29	Call	Bond Future	591.5600	0.5916	560.7400	0.5607	(5.210)	0	0	0
2014/05/27	R203	07/08/2014	7.30	Put	Bond Future	668.6100	0.6686	693.3200	0.6933	3.696	0	0	0
2014/05/27	R203	07/08/2014	6.84	Call	Bond Future	171.3800	0.1714	157.6800	0.1577	(7.994)	0	0	46
2014/05/27	R203	06/11/2014	6.86	Call	Bond Future	336.2200	0.3362	319.8700	0.3199	(4.863)	0	0	0
2014/05/27	R203	06/11/2014			Bond Future	7.4435	103.3152	7.4657	103.2585	0.298	0.0000	0.0000	0
2014/05/27	R203	06/11/2014	6.98	Call	Bond Future	424.0100	0.4240	404.8100	0.4048	(4.528)	0	0	14
2014/05/27	R203	06/11/2014	6.84	Call	Bond Future	323.0800	0.3231	307.1900	0.3072	(4.918)	0	0	45
2014/05/27	R203	06/11/2014	6.85	Call	Bond Future	329.6000	0.3296	313.4900	0.3135	(4.888)	0	0	0
2014/05/27	R203	06/11/2014	6.98	Put	Bond Future	1,616.4400	1.6164	1,653.9500	1.6540	2.321	0	0	0
2014/05/27	R203	06/11/2014	6.84	Put	Bond Future	1,879.0900	1.8791	1,919.9100	1.9199	2.172	0	0	0
2014/05/27	R203	06/11/2014	6.86	Put	Bond Future	1,840.1900	1.8402	1,880.5500	1.8806	2.193	0	0	0
2014/05/27	R203	06/11/2014	6.85	Put	Bond Future	1,859.5900	1.8596	1,900.1900	1.9002	2.183	0	0	0
2014/05/27	R203	05/02/2015	7.69	Call	Bond Future	1,299.0100	1.2990	1,264.3500	1.2644	(2.668)	0	0	55
2014/05/27	R203	05/02/2015			Bond Future	7.5615	104.9546	7.5870	104.8949	0.338	0.0000	0.0000	0
2014/05/27	R203	05/02/2015	8.34	Put	Bond Future	485.3100	0.4853	499.4300	0.4994	2.909	0	0	0
2014/05/27	R203	05/02/2015	8.35	Call	Bond Future	2,302.6900	2.3027	2,256.9400	2.2569	(1.987)	0	0	0
2014/05/27	R203	05/02/2015	8.36	Call	Bond Future	2,319.9100	2.3199	2,274.0300	2.2740	(1.978)	0	0	0
2014/05/27	R203	05/02/2015	8.34	Call	Bond Future	2,285.5000	2.2855	2,239.8900	2.2399	(1.996)	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
2014/05/27	R203	05/02/2015	8.36	Put	Bond Future	474.0100	0.4740	487.8600	0.4879	2.922	0	0	0
2014/05/27	R203	05/02/2015	7.69	Put	Bond Future	998.9900	0.9990	1,024.0600	1.0241	2.510	0	0	0
2014/05/27	R203	05/02/2015	8.35	Put	Bond Future	479.6400	0.4796	493.6200	0.4936	2.915	0	0	0
2014/05/27	R204	07/08/2014			Bond Future	7.5190	102.8811	7.5389	102.8075	0.265	0.0000	0.0000	24,816
2014/05/27	R204	07/08/2014	7.44	Put	Bond Future	1,057.9300	1.0579	1,092.5700	1.0926	3.274	0	0	0
2014/05/27	R204	07/08/2014	7.46	Put	Bond Future	1,017.9000	1.0179	1,051.5500	1.0516	3.306	0	0	0
2014/05/27	R204	07/08/2014	7.45	Put	Bond Future	1,037.7900	1.0378	1,071.9400	1.0719	3.291	0	0	0
2014/05/27	R204	07/08/2014	7.46	Call	Bond Future	799.2800	0.7993	759.2700	0.7593	(5.006)	0	0	0
2014/05/27	R204	07/08/2014	7.78	Call	Bond Future	1,472.0100	1.4720	1,417.5200	1.4175	(3.702)	0	0	0
2014/05/27	R204	07/08/2014	7.44	Call	Bond Future	765.1000	0.7651	726.0800	0.7261	(5.100)	0	0	0
2014/05/27	R204	07/08/2014	7.78	Put	Bond Future	512.1300	0.5121	531.3000	0.5313	3.743	0	0	530
2014/05/27	R204	07/08/2014	7.45	Call	Bond Future	782.0700	0.7821	742.5600	0.7426	(5.052)	0	0	0
2014/05/27	R204	06/11/2014	7.99	Put	Bond Future	763.6300	0.7636	785.6900	0.7857	2.889	0	0	1,270
2014/05/27	R204	06/11/2014			Bond Future	7.6182	104.4386	7.6395	104.3639	0.280	0.0000	0.0000	0
2014/05/27	R204	06/11/2014	6.99	Put	Bond Future	2,690.3300	2.6903	2,743.7700	2.7438	1.986	0	0	0
2014/05/27	R204	06/11/2014	7.01	Put	Bond Future	2,636.7300	2.6367	2,689.5800	2.6896	2.004	0	0	0
2014/05/27	R204	06/11/2014	7.00	Put	Bond Future	2,663.4700	2.6635	2,716.6100	2.7166	1.995	0	0	0
2014/05/27	R204	06/11/2014	6.99	Call	Bond Future	460.8500	0.4609	439.5900	0.4396	(4.613)	0	0	0
2014/05/27	R204	06/11/2014	7.99	Call	Bond Future	2,055.5400	2.0555	2,002.9000	2.0029	(2.561)	0	0	0
2014/05/27	R204	06/11/2014	7.00	Call	Bond Future	469.9400	0.4699	448.3800	0.4484	(4.588)	0	0	0
2014/05/27	R204	06/11/2014	7.01	Call	Bond Future	479.1500	0.4791	457.3000	0.4573	(4.560)	0	0	0
2014/05/27	R204	05/02/2015			Bond Future	7.7094	102.0603	7.7330	101.9823	0.306	0.0000	0.0000	0
2014/05/27	R204	05/02/2015	8.25	Call	Bond Future	2,691.3500	2.6913	2,636.1900	2.6362	(2.050)	0	0	0
2014/05/27	R204	05/02/2015	8.26	Call	Bond Future	2,713.2600	2.7133	2,657.8900	2.6579	(2.041)	0	0	0
2014/05/27	R204	05/02/2015	8.24	Call	Bond Future	2,669.5200	2.6695	2,614.5700	2.6146	(2.058)	0	0	0
2014/05/27	R204	05/02/2015	8.26	Put	Bond Future	912.9700	0.9130	935.6100	0.9356	2.480	0	0	0
2014/05/27	R204	05/02/2015	8.25	Put	Bond Future	923.4000	0.9234	946.2500	0.9463	2.475	0	0	0
2014/05/27	R204	05/02/2015	8.24	Put	Bond Future	933.9200	0.9339	956.9800	0.9570	2.469	0	0	0
2014/05/27	R207	07/08/2014	7.69	Call	Bond Future	1,062.5200	1.0625	970.4700	0.9705	(8.663)	0	0	0
2014/05/27	R207	07/08/2014	7.70	Put	Bond Future	1,119.7600	1.1198	1,202.1200	1.2021	7.355	0	0	0
2014/05/27	R207	07/08/2014			Bond Future	7.7083	98.5422	7.7490	98.3667	0.529	0.0000	0.0000	30,770
2014/05/27	R207	07/08/2014	7.70	Call	Bond Future	1,084.0400	1.0840	990.8700	0.9909	(8.595)	0	0	0
2014/05/27	R207	07/08/2014	7.71	Call	Bond Future	1,105.8000	1.1058	1,011.5400	1.0115	(8.524)	0	0	0
2014/05/27	R207	07/08/2014	7.69	Put	Bond Future	1,141.4000	1.1414	1,224.8800	1.2249	7.314	0	0	0
2014/05/27	R207	07/08/2014	7.71	Put	Bond Future	1,098.3800	1.0984	1,179.6500	1.1797	7.399	0	0	0
2014/05/27	R207	06/11/2014	7.36	Put	Bond Future	2,696.8900	2.6969	2,812.6300	2.8126	4.292	0	0	0
2014/05/27	R207	06/11/2014			Bond Future	7.7971	100.0343	7.8402	99.8562	0.553	0.0000	0.0000	0
2014/05/27	R207	06/11/2014	7.35	Put	Bond Future	2,725.3000	2.7253	2,841.7400	2.8417	4.273	0	0	0
2014/05/27	R207	06/11/2014	7.36	Call	Bond Future	868.3000	0.8683	805.9100	0.8059	(7.185)	0	0	0
2014/05/27	R207	06/11/2014	7.34	Call	Bond Future	840.6300	0.8406	779.6300	0.7796	(7.256)	0	0	0
2014/05/27	R207	06/11/2014	7.35	Call	Bond Future	854.3900	0.8544	792.7000	0.7927	(7.220)	0	0	0
2014/05/27	R207	06/11/2014	7.34	Put	Bond Future	2,753.8800	2.7539	2,871.0100	2.8710	4.253	0	0	0
2014/05/27	R207	05/02/2015	8.49	Put	Bond Future	1,080.6000	1.0806	1,135.2700	1.1353	5.059	0	0	0
2014/05/27	R207	05/02/2015			Bond Future	7.8800	97.9799	7.9263	97.7969	0.587	0.0000	0.0000	0
2014/05/27	R207	05/02/2015	8.51	Put	Bond Future	1,057.0700	1.0571	1,110.8100	1.1108	5.084	0	0	0
2014/05/27	R207	05/02/2015	8.50	Call	Bond Future	3,485.8600	3.4859	3,357.0800	3.3571	(3.694)	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
2014/05/27	R207	05/02/2015	8.51	Call	Bond Future	3,512.5300	3.5125	3,383.2900	3.3833	(3.679)	0	0	0
2014/05/27	R207	05/02/2015	8.49	Call	Bond Future	3,459.2800	3.4593	3,330.9700	3.3310	(3.709)	0	0	0
2014/05/27	R207	05/02/2015	8.50	Put	Bond Future	1,068.7800	1.0688	1,122.9800	1.1230	5.071	0	0	0
2014/05/27	R208	07/08/2014	8.28	Call	Bond Future	2,552.0800	2.5521	2,416.9900	2.4170	(5.293)	0	0	0
2014/05/27	R208	07/08/2014			Bond Future	7.8590	96.8092	7.8944	96.6353	0.450	0.0000	0.0000	11,438
2014/05/27	R208	07/08/2014	7.80	Call	Bond Future	1,128.8000	1.1288	1,040.3400	1.0403	(7.837)	0	0	0
2014/05/27	R208	07/08/2014	7.79	Put	Bond Future	1,446.0700	1.4461	1,532.5700	1.5326	5.982	0	0	0
2014/05/27	R208	07/08/2014	7.81	Put	Bond Future	1,393.5200	1.3935	1,477.8200	1.4778	6.049	0	0	0
2014/05/27	R208	07/08/2014	7.80	Put	Bond Future	1,419.6300	1.4196	1,505.0300	1.5050	6.016	0	0	0
2014/05/27	R208	07/08/2014	7.81	Call	Bond Future	1,152.0200	1.1520	1,062.4600	1.0625	(7.774)	0	0	0
2014/05/27	R208	07/08/2014	8.28	Put	Bond Future	509.8300	0.5098	548.6000	0.5486	7.604	0	0	630
2014/05/27	R208	07/08/2014	7.79	Call	Bond Future	1,105.8700	1.1059	1,018.5100	1.0185	(7.900)	0	0	0
2014/05/27	R208	06/11/2014	7.46	Call	Bond Future	930.9000	0.9309	871.0700	0.8711	(6.427)	0	0	0
2014/05/27	R208	06/11/2014			Bond Future	7.9442	94.8763	7.9813	94.6999	0.468	0.0000	0.0000	0
2014/05/27	R208	06/11/2014	7.44	Call	Bond Future	900.4300	0.9004	841.9600	0.8420	(6.494)	0	0	0
2014/05/27	R208	06/11/2014	7.45	Call	Bond Future	915.5800	0.9156	856.4300	0.8564	(6.460)	0	0	0
2014/05/27	R208	06/11/2014	8.50	Put	Bond Future	876.1200	0.8761	922.2300	0.9222	5.263	0	0	1,520
2014/05/27	R208	06/11/2014	7.44	Put	Bond Future	3,335.2100	3.3352	3,453.1500	3.4531	3.536	0	0	0
2014/05/27	R208	06/11/2014	7.46	Put	Bond Future	3,267.6400	3.2676	3,384.2200	3.3842	3.568	0	0	0
2014/05/27	R208	06/11/2014	8.50	Call	Bond Future	3,473.7800	3.4738	3,343.4800	3.3435	(3.751)	0	0	0
2014/05/27	R208	06/11/2014	7.45	Put	Bond Future	3,301.3300	3.3013	3,418.5900	3.4186	3.552	0	0	0
2014/05/27	R208	05/02/2015	8.51	Call	Bond Future	3,644.7600	3.6448	3,522.5300	3.5225	(3.354)	0	0	0
2014/05/27	R208	05/02/2015			Bond Future	8.0225	96.3818	8.0620	96.2006	0.492	0.0000	0.0000	0
2014/05/27	R208	05/02/2015	8.49	Call	Bond Future	3,586.7500	3.5868	3,465.4900	3.4655	(3.381)	0	0	0
2014/05/27	R208	05/02/2015	8.51	Put	Bond Future	1,437.5200	1.4375	1,496.4800	1.4965	4.102	0	0	0
2014/05/27	R208	05/02/2015	8.50	Put	Bond Future	1,453.1000	1.4531	1,512.5400	1.5125	4.091	0	0	0
2014/05/27	R208	05/02/2015	8.49	Put	Bond Future	1,468.8000	1.4688	1,528.7300	1.5287	4.080	0	0	0
2014/05/27	R208	05/02/2015	8.50	Call	Bond Future	3,615.7100	3.6157	3,493.9600	3.4940	(3.367)	0	0	0
2014/05/27	R209	07/08/2014	9.04	Put	Bond Future	1,633.1800	1.6332	1,909.3300	1.9093	16.909	0	0	0
2014/05/27	R209	07/08/2014			Bond Future	8.8708	77.2491	8.9621	76.5542	1.029	0.0000	0.0000	24,482
2014/05/27	R209	07/08/2014	9.06	Put	Bond Future	1,572.5100	1.5725	1,841.4100	1.8414	17.100	0	0	0
2014/05/27	R209	07/08/2014	9.05	Put	Bond Future	1,602.6200	1.6026	1,875.1400	1.8751	17.005	0	0	0
2014/05/27	R209	07/08/2014	9.05	Call	Bond Future	2,957.0600	2.9571	2,534.6200	2.5346	(14.286)	0	0	0
2014/05/27	R209	07/08/2014	9.06	Call	Bond Future	3,001.4100	3.0014	2,575.3500	2.5754	(14.195)	0	0	0
2014/05/27	R209	07/08/2014	9.04	Call	Bond Future	2,913.0400	2.9130	2,494.2300	2.4942	(14.377)	0	0	0
2014/05/27	R209	06/11/2014	9.50	Call	Bond Future	5,762.8300	5.7628	5,265.1100	5.2651	(8.637)	0	0	0
2014/05/27	R209	06/11/2014	8.95	Call	Bond Future	3,406.6300	3.4066	3,036.7100	3.0367	(10.859)	0	0	2,050
2014/05/27	R209	06/11/2014			Bond Future	8.9379	75.2719	9.0318	74.5665	1.051	0.0000	0.0000	0
2014/05/27	R209	06/11/2014	9.05	Put	Bond Future	2,951.4700	2.9515	3,261.9100	3.2619	10.518	0	0	0
2014/05/27	R209	06/11/2014	9.58	Put	Bond Future	1,520.8400	1.5208	1,712.6000	1.7126	12.609	0	0	907
2014/05/27	R209	06/11/2014	10.00	Call	Bond Future	8,262.0800	8.2621	7,677.8700	7.6779	(7.071)	0	0	0
2014/05/27	R209	06/11/2014	8.99	Put	Bond Future	3,165.1700	3.1652	3,490.5900	3.4906	10.281	0	0	0
2014/05/27	R209	06/11/2014	9.01	Put	Bond Future	3,092.3900	3.0924	3,412.7900	3.4128	10.361	0	0	0
2014/05/27	R209	06/11/2014	10.05	Call	Bond Future	8,518.9400	8.5189	7,927.5600	7.9276	(6.942)	0	0	0
2014/05/27	R209	06/11/2014	9.50	Put	Bond Future	1,689.6600	1.6897	1,897.3700	1.8974	12.293	0	0	5,500
2014/05/27	R209	06/11/2014	8.95	Put	Bond Future	3,314.8400	3.3148	3,650.3500	3.6504	10.121	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
2014/05/27	R209	06/11/2014	9.95	Call	Bond Future	8,002.7000		8.0027	7,425.7100	7.4257	(7.210)	0	0	0
2014/05/27	R209	06/11/2014	9.00	Put	Bond Future	3,128.5200		3.1285	3,451.4300	3.4514	10.321	0	0	0
2014/05/27	R209	06/11/2014	8.50	Call	Bond Future	1,947.8100		1.9478	1,693.1700	1.6932	(13.073)	0	0	5,500
2014/05/27	R209	06/11/2014	10.05	Put	Bond Future	788.2300		0.7882	902.2800	0.9023	14.469	0	0	2,050
2014/05/27	R209	06/11/2014	8.99	Call	Bond Future	3,558.1600		3.5582	3,178.1500	3.1781	(10.680)	0	0	0
2014/05/27	R209	06/11/2014	9.05	Call	Bond Future	3,792.7400		3.7927	3,397.7500	3.3977	(10.414)	0	0	2,050
2014/05/27	R209	06/11/2014	9.58	Call	Bond Future	6,145.3700		6.1454	5,631.7000	5.6317	(8.359)	0	0	0
2014/05/27	R209	06/11/2014	10.00	Put	Bond Future	851.3300		0.8513	972.5500	0.9725	14.239	0	0	1,640
2014/05/27	R209	06/11/2014	9.00	Call	Bond Future	3,596.5100		3.5965	3,213.9900	3.2140	(10.636)	0	0	1,640
2014/05/27	R209	06/11/2014	9.01	Call	Bond Future	3,635.2700		3.6353	3,250.2400	3.2502	(10.592)	0	0	0
2014/05/27	R209	06/11/2014	9.95	Put	Bond Future	914.3500		0.9144	1,042.7900	1.0428	14.047	0	0	2,050
2014/05/27	R209	06/11/2014	8.50	Put	Bond Future	5,378.3100		5.3783	5,829.1000	5.8291	8.382	0	0	0
2014/05/27	R209	05/02/2015			Bond Future	9.0003		76.4664	9.0970	75.7484	1.075	0.0000	0.0000	0
2014/05/27	R209	05/02/2015	9.25	Call	Bond Future	5,187.7200		5.1877	4,760.9400	4.7609	(8.227)	0	0	0
2014/05/27	R209	05/02/2015	9.26	Call	Bond Future	5,228.4600		5.2285	4,799.7600	4.7998	(8.199)	0	0	0
2014/05/27	R209	05/02/2015	9.25	Put	Bond Future	3,355.9400		3.3559	3,647.1900	3.6472	8.679	0	0	0
2014/05/27	R209	05/02/2015	9.24	Call	Bond Future	5,147.1200		5.1471	4,722.2500	4.7223	(8.255)	0	0	0
2014/05/27	R209	05/02/2015	9.24	Put	Bond Future	3,387.3400		3.3873	3,680.5000	3.6805	8.655	0	0	0
2014/05/27	R209	05/02/2015	9.26	Put	Bond Future	3,324.7900		3.3248	3,614.1200	3.6141	8.702	0	0	0
2014/05/27	R210	07/08/2014			Bond Future	171.9733		171.9733	172.0156	172.0156	0.025	0.0000	0.0000	618
2014/05/27	R210	07/08/2014	159.00	Call	Bond Future	12,973.2900		12.9733	13,015.5500	13.0156	0.326	0	0	0
2014/05/27	R210	07/08/2014	159.01	Call	Bond Future	12,963.2900		12.9633	13,005.5500	13.0056	0.326	0	0	0
2014/05/27	R210	07/08/2014	158.99	Call	Bond Future	12,983.2900		12.9833	13,025.5500	13.0256	0.325	0	0	0
2014/05/27	R210	07/08/2014	159.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R210	07/08/2014	159.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R210	07/08/2014	158.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R210	06/11/2014			Bond Future	172.5575		172.5575	172.6007	172.6007	0.025	0.0000	0.0000	0
2014/05/27	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R210	06/11/2014	169.00	Call	Bond Future	3,557.5200		3.5575	3,600.6700	3.6007	1.213	0	0	0
2014/05/27	R210	06/11/2014	169.01	Call	Bond Future	3,547.5200		3.5475	3,590.6700	3.5907	1.216	0	0	0
2014/05/27	R210	06/11/2014	168.99	Call	Bond Future	3,567.5200		3.5675	3,610.6700	3.6107	1.210	0	0	0
2014/05/27	R211	07/08/2014	127.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R211	07/08/2014			Bond Future	129.2756		129.2756	129.3049	129.3049	0.023	0.0000	0.0000	390
2014/05/27	R211	07/08/2014	128.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R211	07/08/2014	128.00	Call	Bond Future	1,275.5800		1.2756	1,304.9100	1.3049	2.299	0	0	0
2014/05/27	R211	07/08/2014	128.01	Call	Bond Future	1,265.5800		1.2656	1,294.9100	1.2949	2.318	0	0	0
2014/05/27	R211	07/08/2014	127.99	Call	Bond Future	1,285.5800		1.2856	1,314.9100	1.3149	2.281	0	0	0
2014/05/27	R211	07/08/2014	128.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R211	06/11/2014	130.00	Call	Bond Future	1,248.2900		1.2483	1,278.1600	1.2782	2.393	0	0	0
2014/05/27	R211	06/11/2014	130.01	Call	Bond Future	1,238.2900		1.2383	1,268.1600	1.2682	2.412	0	0	0
2014/05/27	R211	06/11/2014			Bond Future	131.2483		131.2483	131.2782	131.2782	0.023	0.0000	0.0000	0
2014/05/27	R211	06/11/2014	129.99	Call	Bond Future	1,258.2900		1.2583	1,288.1600	1.2882	2.374	0	0	0
2014/05/27	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R211	06/11/2014	129.99	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
2014/05/27	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R212	07/08/2014	128.99	Call	Bond Future	5,754.1100	5.7541	5,787.1400	5.7871	0.574	0	0	0
2014/05/27	R212	07/08/2014			Bond Future	134.7441	134.7441	134.7771	134.7771	0.025	0.0000	0.0000	21,797
2014/05/27	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R212	07/08/2014	129.00	Call	Bond Future	5,744.1100	5.7441	5,777.1400	5.7771	0.575	0	0	0
2014/05/27	R212	07/08/2014	129.01	Call	Bond Future	5,734.1100	5.7341	5,767.1400	5.7671	0.576	0	0	0
2014/05/27	R212	06/11/2014			Bond Future	136.8003	136.8003	136.8339	136.8339	0.025	0.0000	0.0000	0
2014/05/27	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R212	06/11/2014	135.00	Call	Bond Future	1,800.2900	1.8003	1,833.8500	1.8338	1.864	0	0	0
2014/05/27	R212	06/11/2014	135.01	Call	Bond Future	1,790.2900	1.7903	1,823.8500	1.8238	1.875	0	0	0
2014/05/27	R212	06/11/2014	134.99	Call	Bond Future	1,810.2900	1.8103	1,843.8500	1.8438	1.854	0	0	0
2014/05/27	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R213	07/08/2014	8.86	Call	Bond Future	2,701.4700	2.7015	2,338.2200	2.3382	(13.446)	0	0	0
2014/05/27	R213	07/08/2014			Bond Future	8.7347	88.0958	8.8159	87.4731	0.929	0.0000	0.0000	26,107
2014/05/27	R213	07/08/2014	8.84	Call	Bond Future	2,615.8300	2.6158	2,259.4000	2.2594	(13.626)	0	0	0
2014/05/27	R213	07/08/2014	8.85	Call	Bond Future	2,658.4700	2.6585	2,298.6200	2.2986	(13.536)	0	0	0
2014/05/27	R213	07/08/2014	8.84	Put	Bond Future	1,809.4600	1.8095	2,075.7100	2.0757	14.714	0	0	0
2014/05/27	R213	07/08/2014	8.86	Put	Bond Future	1,743.1700	1.7432	2,002.6000	2.0026	14.883	0	0	0
2014/05/27	R213	07/08/2014	8.85	Put	Bond Future	1,776.0900	1.7761	2,038.9200	2.0389	14.798	0	0	0
2014/05/27	R213	06/11/2014	8.84	Call	Bond Future	3,489.0800	3.4891	3,152.5400	3.1525	(9.646)	0	0	0
2014/05/27	R213	06/11/2014	8.85	Put	Bond Future	3,205.0900	3.2051	3,498.2800	3.4983	9.148	0	0	0
2014/05/27	R213	06/11/2014			Bond Future	8.8074	85.8881	8.8910	85.2561	0.950	0.0000	0.0000	0
2014/05/27	R213	06/11/2014	8.85	Call	Bond Future	3,527.8000	3.5278	3,188.9900	3.1890	(9.604)	0	0	0
2014/05/27	R213	06/11/2014	8.86	Call	Bond Future	3,566.7300	3.5667	3,225.6600	3.2257	(9.563)	0	0	0
2014/05/27	R213	06/11/2014	8.84	Put	Bond Future	3,241.9800	3.2420	3,537.4400	3.5374	9.114	0	0	0
2014/05/27	R213	06/11/2014	8.86	Put	Bond Future	3,168.5000	3.1685	3,459.4300	3.4594	9.182	0	0	0
2014/05/27	R213	05/02/2015	9.26	Put	Bond Future	2,983.5700	2.9836	3,222.5200	3.2225	8.009	0	0	0
2014/05/27	R213	05/02/2015			Bond Future	8.8764	87.2508	8.9628	86.6070	0.974	0.0000	0.0000	0
2014/05/27	R213	05/02/2015	9.25	Put	Bond Future	3,011.7000	3.0117	3,252.3000	3.2523	7.989	0	0	0
2014/05/27	R213	05/02/2015	9.24	Put	Bond Future	3,040.3200	3.0403	3,282.5800	3.2826	7.968	0	0	0
2014/05/27	R213	05/02/2015	9.25	Call	Bond Future	5,743.6200	5.7436	5,340.3800	5.3404	(7.021)	0	0	0
2014/05/27	R213	05/02/2015	9.26	Call	Bond Future	5,786.8400	5.7868	5,381.9500	5.3820	(6.997)	0	0	0
2014/05/27	R213	05/02/2015	9.24	Call	Bond Future	5,700.8000	5.7008	5,299.2200	5.2992	(7.044)	0	0	0
2014/05/27	R214	07/08/2014	9.54	Put	Bond Future	825.6100	0.8256	991.3100	0.9913	20.070	0	0	0
2014/05/27	R214	07/08/2014			Bond Future	9.0058	77.7665	9.0972	77.0485	1.014	0.0000	0.0000	5,228
2014/05/27	R214	07/08/2014	9.56	Put	Bond Future	791.0000	0.7910	951.2300	0.9512	20.257	0	0	0
2014/05/27	R214	07/08/2014	9.55	Put	Bond Future	808.1500	0.8081	971.1000	0.9711	20.163	0	0	0
2014/05/27	R214	07/08/2014	9.56	Call	Bond Future	4,976.8300	4.9768	4,419.0600	4.4191	(11.207)	0	0	0
2014/05/27	R214	07/08/2014	9.54	Call	Bond Future	4,867.2700	4.8673	4,314.9700	4.3150	(11.347)	0	0	0
2014/05/27	R214	07/08/2014	9.55	Call	Bond Future	4,921.9600	4.9220	4,366.9100	4.3669	(11.277)	0	0	0
2014/05/27	R214	06/11/2014	9.64	Call	Bond Future	6,037.3800	6.0374	5,524.7400	5.5247	(8.491)	0	0	0
2014/05/27	R214	06/11/2014			Bond Future	9.0743	75.6554	9.1682	74.9266	1.035	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
2014/05/27	R214	06/11/2014	9.65	Call	Bond Future	6,085.5600	6.0856	5,570.8800	5.5709	(8.457)	0	0	0
2014/05/27	R214	06/11/2014	9.66	Call	Bond Future	6,133.8700	6.1339	5,617.1600	5.6172	(8.424)	0	0	0
2014/05/27	R214	06/11/2014	9.64	Put	Bond Future	1,821.9700	1.8220	2,038.1100	2.0381	11.863	0	0	0
2014/05/27	R214	06/11/2014	9.66	Put	Bond Future	1,776.7900	1.7768	1,988.8600	1.9889	11.936	0	0	0
2014/05/27	R214	06/11/2014	9.65	Put	Bond Future	1,799.2600	1.7993	2,013.3600	2.0134	11.899	0	0	0
2014/05/27	R214	05/02/2015	9.50	Call	Bond Future	5,953.6900	5.9537	5,491.7200	5.4917	(7.759)	0	0	0
2014/05/27	R214	05/02/2015			Bond Future	9.1395	76.8558	9.2363	76.1139	1.060	0.0000	0.0000	0
2014/05/27	R214	05/02/2015	9.51	Call	Bond Future	5,996.5500	5.9965	5,532.7400	5.5327	(7.735)	0	0	0
2014/05/27	R214	05/02/2015	9.49	Call	Bond Future	5,910.7000	5.9107	5,450.5800	5.4506	(7.785)	0	0	0
2014/05/27	R214	05/02/2015	9.50	Put	Bond Future	3,253.3700	3.2534	3,533.2700	3.5333	8.603	0	0	0
2014/05/27	R214	05/02/2015	9.49	Put	Bond Future	3,283.0500	3.2831	3,564.8000	3.5648	8.582	0	0	0
2014/05/27	R214	05/02/2015	9.51	Put	Bond Future	3,223.6800	3.2237	3,501.7400	3.5017	8.626	0	0	0
2014/05/27	R248	07/08/2014			Bond Future	9.0726	100.5394	9.1691	99.5686	1.064	0.0000	0.0000	14,129
2014/05/27	R248	07/08/2014	9.65	Call	Bond Future	5,557.3000	5.5573	4,586.5000	4.5865	(17.469)	0	0	0
2014/05/27	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R248	07/08/2014	9.66	Call	Bond Future	5,648.4800	5.6485	4,677.6800	4.6777	(17.187)	0	0	0
2014/05/27	R248	07/08/2014	9.64	Call	Bond Future	5,465.9600	5.4660	4,495.1600	4.4952	(17.761)	0	0	0
2014/05/27	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R248	06/11/2014			Bond Future	9.1433	97.6348	9.2427	96.6493	1.087	0.0000	0.0000	0
2014/05/27	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R248	06/11/2014	9.72	Call	Bond Future	5,475.6400	5.4756	4,490.1600	4.4902	(17.998)	0	0	0
2014/05/27	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R248	06/11/2014	9.73	Call	Bond Future	5,565.6100	5.5656	4,580.1300	4.5801	(17.707)	0	0	0
2014/05/27	R248	06/11/2014	9.74	Call	Bond Future	5,655.4200	5.6554	4,669.9400	4.6699	(17.425)	0	0	0
2014/05/27	R248	05/02/2015			Bond Future	9.2107	99.1840	9.3133	98.1809	1.114	0.0000	0.0000	0
2014/05/27	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R248	05/02/2015	9.50	Call	Bond Future	2,780.5500	2.7806	1,777.4400	1.7774	(36.076)	0	0	0
2014/05/27	R248	05/02/2015	9.51	Call	Bond Future	2,874.0700	2.8741	1,870.9600	1.8710	(34.902)	0	0	0
2014/05/27	R248	05/02/2015	9.49	Call	Bond Future	2,686.8500	2.6869	1,683.7400	1.6837	(37.334)	0	0	0
2014/05/27	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/27	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>													<b>375144</b>