



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/07/2014 TO 07/07/2014

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
2014/07/07	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/07	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	2025	07/08/2014	109.01	Call	Bond Future	8,192.3200	8.1923	8,252.4000	8.2524	0.733	0	0	0
2014/07/07	2025	07/08/2014			Bond Future	117.2023	117.2023	117.2624	117.2624	0.051	0.0000	0.0000	0
2014/07/07	2025	07/08/2014	108.99	Call	Bond Future	8,212.3200	8.2123	8,272.4000	8.2724	0.732	0	0	0
2014/07/07	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2025	07/08/2014	109.00	Call	Bond Future	8,202.3200	8.2023	8,262.4000	8.2624	0.732	0	0	0
2014/07/07	2025	06/11/2014	117.01	Call	Bond Future	1,952.9700	1.9530	2,012.5700	2.0126	3.052	0	0	0
2014/07/07	2025	06/11/2014			Bond Future	118.9630	118.9630	119.0226	119.0226	0.050	0.0000	0.0000	0
2014/07/07	2025	06/11/2014	116.99	Call	Bond Future	1,972.9700	1.9730	2,032.5700	2.0326	3.021	0	0	0
2014/07/07	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2025	06/11/2014	117.00	Call	Bond Future	1,962.9700	1.9630	2,022.5700	2.0226	3.036	0	0	0
2014/07/07	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2030	07/08/2014			Bond Future	8.8694	93.0141	8.8937	92.8227	0.274	0.0000	0.0000	1,868
2014/07/07	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2030	07/08/2014	8.99	Call	Bond Future	944.8800	0.9449	753.5300	0.7535	(20.251)	0	0	0
2014/07/07	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2030	07/08/2014	9.00	Call	Bond Future	1,022.6000	1.0226	831.2500	0.8313	(18.712)	0	0	0
2014/07/07	2030	07/08/2014	9.01	Call	Bond Future	1,100.2300	1.1002	908.8800	0.9089	(17.392)	0	0	0
2014/07/07	2030	06/11/2014	9.01	Call	Bond Future	461.3000	0.4613	266.1400	0.2661	(42.307)	0	0	0
2014/07/07	2030	06/11/2014			Bond Future	8.9504	94.4002	8.9755	94.2051	0.281	0.0000	0.0000	2,313
2014/07/07	2030	06/11/2014	8.99	Call	Bond Future	306.9700	0.3070	111.8100	0.1118	(63.576)	0	0	0
2014/07/07	2030	06/11/2014	9.00	Call	Bond Future	384.1800	0.3842	189.0200	0.1890	(50.799)	0	0	0
2014/07/07	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2030	05/02/2015			Bond Future	9.0297	91.8518	9.0559	91.6528	0.289	0.0000	0.0000	0
2014/07/07	2030	05/02/2015	9.25	Call	Bond Future	1,659.3200	1.6593	1,460.3400	1.4603	(11.992)	0	0	0
2014/07/07	2030	05/02/2015	9.24	Call	Bond Future	1,584.9200	1.5849	1,385.9400	1.3859	(12.555)	0	0	0
2014/07/07	2030	05/02/2015	9.26	Call	Bond Future	1,733.6300	1.7336	1,534.6500	1.5347	(11.478)	0	0	0
2014/07/07	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	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
2014/07/07	2037	07/08/2014	9.06	Put	Bond Future	20.7100	0.0207	196.1000	0.1961	846.886	0	0	0
2014/07/07	2037	07/08/2014			Bond Future	9.0623	94.9140	9.0815	94.7386	0.213	0.0000	0.0000	8,604
2014/07/07	2037	07/08/2014	9.05	Put	Bond Future	112.0100	0.1120	287.4000	0.2874	156.584	0	0	0
2014/07/07	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2037	07/08/2014	9.04	Put	Bond Future	203.4500	0.2034	378.8400	0.3788	86.208	0	0	0
2014/07/07	2037	06/11/2014	9.69	Call	Bond Future	4,754.9900	4.7550	4,575.7900	4.5758	(3.769)	0	0	0
2014/07/07	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2037	06/11/2014			Bond Future	9.1385	96.3285	9.1584	96.1493	0.219	0.0000	0.0000	1,398
2014/07/07	2037	06/11/2014	9.70	Call	Bond Future	4,837.6000	4.8376	4,658.4000	4.6584	(3.704)	0	0	0
2014/07/07	2037	06/11/2014	9.71	Call	Bond Future	4,920.0900	4.9201	4,740.8900	4.7409	(3.642)	0	0	0
2014/07/07	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2037	05/02/2015			Bond Future	9.2131	93.5594	9.2338	93.3767	0.224	0.0000	0.0000	0
2014/07/07	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2037	05/02/2015	9.50	Call	Bond Future	2,486.3700	2.4864	2,303.7100	2.3037	(7.346)	0	0	0
2014/07/07	2037	05/02/2015	9.51	Call	Bond Future	2,571.1100	2.5711	2,388.4500	2.3884	(7.104)	0	0	0
2014/07/07	2037	05/02/2015	9.49	Call	Bond Future	2,401.5000	2.4015	2,218.8400	2.2188	(7.606)	0	0	0
2014/07/07	2038	07/08/2014			Bond Future	122.1420	122.1420	122.1472	122.1472	0.004	0.0000	0.0000	1,061
2014/07/07	2038	07/08/2014	106.00	Call	Bond Future	16,141.9800	16.1420	16,147.1500	16.1471	0.032	0	0	0
2014/07/07	2038	07/08/2014	106.01	Call	Bond Future	16,131.9800	16.1320	16,137.1500	16.1371	0.032	0	0	0
2014/07/07	2038	07/08/2014	105.99	Call	Bond Future	16,151.9800	16.1520	16,157.1500	16.1571	0.032	0	0	0
2014/07/07	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2038	06/11/2014	120.01	Call	Bond Future	3,966.8200	3.9668	3,970.6500	3.9706	0.097	0	0	0
2014/07/07	2038	06/11/2014			Bond Future	123.9768	123.9768	123.9807	123.9807	0.003	0.0000	0.0000	900
2014/07/07	2038	06/11/2014	119.99	Call	Bond Future	3,986.8200	3.9868	3,990.6500	3.9906	0.096	0	0	0
2014/07/07	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2038	06/11/2014	120.00	Call	Bond Future	3,976.8200	3.9768	3,980.6500	3.9806	0.096	0	0	0
2014/07/07	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2046	07/08/2014			Bond Future	122.2874	122.2874	122.2929	122.2929	0.004	0.0000	0.0000	0
2014/07/07	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2046	07/08/2014	104.44	Call	Bond Future	17,847.4200	17.8474	17,852.8800	17.8529	0.031	0	0	0
2014/07/07	2046	07/08/2014	104.45	Call	Bond Future	17,837.4200	17.8374	17,842.8800	17.8429	0.031	0	0	0
2014/07/07	2046	07/08/2014	104.43	Call	Bond Future	17,857.4200	17.8574	17,862.8800	17.8629	0.031	0	0	0
2014/07/07	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2046	06/11/2014	104.45	Call	Bond Future	18,329.1500	18.3291	18,332.9900	18.3330	0.021	0	0	0
2014/07/07	2046	06/11/2014			Bond Future	122.7792	122.7792	122.7830	122.7830	0.003	0.0000	0.0000	5,348
2014/07/07	2046	06/11/2014	104.43	Call	Bond Future	18,349.1500	18.3491	18,352.9900	18.3530	0.021	0	0	0
2014/07/07	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
2014/07/07	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2046	06/11/2014	104.44	Call	Bond Future	18,339.1500	18.3391	18,342.9900	18.3430	0.021	0	0	0
2014/07/07	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2050	07/08/2014			Bond Future	128.0265	128.0265	128.0322	128.0322	0.004	0.0000	0.0000	688
2014/07/07	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2050	07/08/2014	112.00	Call	Bond Future	16,026.4700	16.0265	16,032.1500	16.0321	0.035	0	0	0
2014/07/07	2050	07/08/2014	112.01	Call	Bond Future	16,016.4700	16.0165	16,022.1500	16.0221	0.035	0	0	0
2014/07/07	2050	07/08/2014	111.99	Call	Bond Future	16,036.4700	16.0365	16,042.1500	16.0421	0.035	0	0	0
2014/07/07	2050	06/11/2014			Bond Future	129.9496	129.9496	129.9541	129.9541	0.003	0.0000	0.0000	2,112
2014/07/07	2050	06/11/2014	126.00	Call	Bond Future	3,949.6400	3.9496	3,954.0700	3.9541	0.112	0	0	0
2014/07/07	2050	06/11/2014	126.01	Call	Bond Future	3,939.6400	3.9396	3,944.0700	3.9441	0.112	0	0	0
2014/07/07	2050	06/11/2014	125.99	Call	Bond Future	3,959.6400	3.9596	3,964.0700	3.9641	0.112	0	0	0
2014/07/07	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	AL12	07/08/2014			Index Future	495.6460	495.6460	494.6270	494.6270	(0.206)	0.0000	0.0000	0
2014/07/07	AL12	06/11/2014			Index Future	503.0300	503.0300	501.9850	501.9850	(0.208)	0.0000	0.0000	0
2014/07/07	AL12	05/02/2015			Index Future	510.7990	510.7990	509.7320	509.7320	(0.209)	0.0000	0.0000	0
2014/07/07	AL37	07/08/2014			Index Future	423.8250	423.8250	423.3200	423.3200	(0.119)	0.0000	0.0000	0
2014/07/07	AL37	06/11/2014			Index Future	430.1390	430.1390	429.6170	429.6170	(0.121)	0.0000	0.0000	0
2014/07/07	AL7T	07/08/2014			Index Future	498.0500	498.0500	497.2470	497.2470	(0.161)	0.0000	0.0000	0
2014/07/07	AL7T	06/11/2014			Index Future	505.4700	505.4700	504.6440	504.6440	(0.163)	0.0000	0.0000	1
2014/07/07	ALBI	07/08/2014			Index Future	453.1710	453.1710	452.4730	452.4730	(0.154)	0.0000	0.0000	597
2014/07/07	ALBI	06/11/2014			Index Future	459.9220	459.9220	459.2040	459.2040	(0.156)	0.0000	0.0000	48
2014/07/07	ALBI	05/02/2015			Index Future	467.0260	467.0260	466.2910	466.2910	(0.157)	0.0000	0.0000	0
2014/07/07	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
2014/07/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/07	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/07	EL28	07/08/2014	114.00	Call	Bond Future	9,916.6100	9.9166	9,922.0600	9.9221	0.055	0	0	0
2014/07/07	EL28	07/08/2014			Bond Future	123.9166	123.9166	123.9221	123.9221	0.004	0.0000	0.0000	0
2014/07/07	EL28	07/08/2014	114.01	Call	Bond Future	9,906.6100	9.9066	9,912.0600	9.9121	0.055	0	0	0
2014/07/07	EL28	07/08/2014	113.99	Call	Bond Future	9,926.6100	9.9266	9,932.0600	9.9321	0.055	0	0	0
2014/07/07	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	EL28	06/11/2014			Bond Future	124.2968	124.2968	124.3009	124.3009	0.003	0.0000	0.0000	0
2014/07/07	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	EL28	06/11/2014	122.00	Call	Bond Future	2,296.8100	2.2968	2,300.9400	2.3009	0.180	0	0	0
2014/07/07	EL28	06/11/2014	122.01	Call	Bond Future	2,286.8100	2.2868	2,290.9400	2.2909	0.181	0	0	0
2014/07/07	EL28	06/11/2014	121.99	Call	Bond Future	2,306.8100	2.3068	2,310.9400	2.3109	0.179	0	0	0
2014/07/07	ES33	07/08/2014			Bond Future	9.6897	84.1562	9.7139	83.9790	0.249	0.0000	0.0000	0
2014/07/07	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	ES33	07/08/2014	10.14	Call	Bond Future	3,209.5500	3.2095	3,032.2600	3.0323	(5.524)	0	0	0
2014/07/07	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	ES33	07/08/2014	10.15	Call	Bond Future	3,278.5800	3.2786	3,101.2900	3.1013	(5.408)	0	0	0
2014/07/07	ES33	07/08/2014	10.16	Call	Bond Future	3,347.5100	3.3475	3,170.2200	3.1702	(5.296)	0	0	0
2014/07/07	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	ES33	06/11/2014			Bond Future	9.7911	81.6254	9.8162	81.4445	0.256	0.0000	0.0000	6,220
2014/07/07	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	ES33	06/11/2014	10.29	Call	Bond Future	3,485.0200	3.4850	3,304.1400	3.3041	(5.190)	0	0	0
2014/07/07	ES33	06/11/2014	10.30	Call	Bond Future	3,552.4700	3.5525	3,371.5900	3.3716	(5.092)	0	0	0
2014/07/07	ES33	06/11/2014	10.31	Call	Bond Future	3,619.8200	3.6198	3,438.9400	3.4389	(4.997)	0	0	0
2014/07/07	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	ES33	05/02/2015	10.00	Call	Bond Future	759.6500	0.7597	575.2700	0.5753	(24.272)	0	0	0
2014/07/07	ES33	05/02/2015			Bond Future	9.8923	82.8867	9.9183	82.7024	0.263	0.0000	0.0000	0
2014/07/07	ES33	05/02/2015	10.01	Call	Bond Future	829.6100	0.8296	645.2300	0.6452	(22.225)	0	0	0
2014/07/07	ES33	05/02/2015	9.99	Call	Bond Future	689.6000	0.6896	505.2200	0.5052	(26.737)	0	0	0
2014/07/07	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	GOVI	07/08/2014			GOVI	451.8400	451.8400	451.1640	451.1640	(0.150)	0.0000	0.0000	524
2014/07/07	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	GOVI	07/08/2014	459.99	Put	GOVI	81,500.0000	8.1500	88,260.0000	8.8260	8.294	0	0	0
2014/07/07	GOVI	07/08/2014	460.01	Put	GOVI	81,700.0000	8.1700	88,460.0000	8.8460	8.274	0	0	0
2014/07/07	GOVI	07/08/2014	460.00	Put	GOVI	81,600.0000	8.1600	88,360.0000	8.8360	8.284	0	0	0
2014/07/07	GOVI	06/11/2014	449.01	Call	GOVI	95,620.0000	9.5620	88,660.0000	8.8660	(7.279)	0	0	0
2014/07/07	GOVI	06/11/2014	448.99	Call	GOVI	95,820.0000	9.5820	88,860.0000	8.8860	(7.264)	0	0	0
2014/07/07	GOVI	06/11/2014			GOVI	458.5720	458.5720	457.8760	457.8760	(0.152)	0.0000	0.0000	28
2014/07/07	GOVI	06/11/2014	449.00	Call	GOVI	95,720.0000	9.5720	88,760.0000	8.8760	(7.271)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/07	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	GOVI	05/02/2015	459.99	Call	GOVI	56,640.0000	5.6640	49,520.0000	4.9520	(12.571)	0	0	0
2014/07/07	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	GOVI	05/02/2015			GOVI	465.6540	465.6540	464.9420	464.9420	(0.153)	0.0000	0.0000	0
2014/07/07	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	GOVI	05/02/2015	460.00	Call	GOVI	56,540.0000	5.6540	49,420.0000	4.9420	(12.593)	0	0	0
2014/07/07	GOVI	05/02/2015	460.01	Call	GOVI	56,440.0000	5.6440	49,320.0000	4.9320	(12.615)	0	0	0
2014/07/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/07	ICAA	07/08/2014			Can-Do Interest Rate	143.2673	143.2673	143.2697	143.2697	0.002	0.0000	0.0000	635
2014/07/07	IGOV	07/08/2014			Index Future	217.3900	217.3900	217.3900	217.3900	0.000	0.0000	0.0000	713
2014/07/07	IGOV	06/11/2014			Index Future	220.6550	220.6550	220.6500	220.6500	(0.002)	0.0000	0.0000	640
2014/07/07	IGOV	05/02/2015			Index Future	224.0900	224.0900	224.0820	224.0820	(0.004)	0.0000	0.0000	0
2014/07/07	ILBI	07/08/2014			Index Future	589.0990	589.0990	589.0540	589.0540	(0.008)	0.0000	0.0000	210
2014/07/07	ILBI	06/11/2014			Index Future	597.9820	597.9820	597.9310	597.9310	(0.009)	0.0000	0.0000	0
2014/07/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/07/07	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/07	JBAF	16/07/2014			Jibar Tradeable Future	5.8100	94.1900	5.8000	94.2000	(0.172)	0.0000	0.0000	545
2014/07/07	JBAF	20/08/2014			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	0
2014/07/07	JBAF	17/09/2014			Jibar Tradeable Future	6.1900	93.8100	6.1900	93.8100	0.000	0.0000	0.0000	33,000
2014/07/07	JBAF	15/10/2014			Jibar Tradeable Future	6.3300	93.6700	6.3400	93.6600	0.158	0.0000	0.0000	0
2014/07/07	JBAF	19/11/2014			Jibar Tradeable Future	6.4100	93.5900	6.4200	93.5800	0.156	0.0000	0.0000	0
2014/07/07	JBAF	17/12/2014			Jibar Tradeable Future	6.5600	93.4400	6.5700	93.4300	0.152	0.0000	0.0000	0
2014/07/07	JBAF	18/03/2015			Jibar Tradeable Future	6.8400	93.1600	6.8400	93.1600	0.000	0.0000	0.0000	2,850
2014/07/07	JBAF	17/06/2015			Jibar Tradeable Future	7.0600	92.9400	7.0900	92.9100	0.425	0.0000	0.0000	5,000
2014/07/07	JBAF	16/09/2015			Jibar Tradeable Future	7.2800	92.7200	7.3200	92.6800	0.549	0.0000	0.0000	0
2014/07/07	JBAF	15/12/2015			Jibar Tradeable Future	7.4400	92.5600	7.4800	92.5200	0.538	0.0000	0.0000	0
2014/07/07	JBAF	16/03/2016			Jibar Tradeable Future	7.5700	92.4300	7.6200	92.3800	0.661	0.0000	0.0000	0
2014/07/07	JBAF	15/06/2016			Jibar Tradeable Future	7.6900	92.3100	7.7600	92.2400	0.910	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
2014/07/07	R023	07/08/2014	8.51	Call	Bond Future	2,005.2900		2.0053	1,839.5000	1.8395	(8.268)	0	0	0
2014/07/07	R023	07/08/2014			Bond Future	8.2269		100.5797	8.2563	100.4052	0.357	0.0000	0.0000	11,508
2014/07/07	R023	07/08/2014	8.49	Call	Bond Future	1,917.4900		1.9175	1,753.3700	1.7534	(8.559)	0	0	0
2014/07/07	R023	07/08/2014	8.50	Call	Bond Future	1,961.1800		1.9612	1,796.2100	1.7962	(8.412)	0	0	0
2014/07/07	R023	07/08/2014	8.49	Put	Bond Future	369.7400		0.3697	380.1700	0.3802	2.821	0	0	0
2014/07/07	R023	07/08/2014	8.51	Put	Bond Future	341.1600		0.3412	349.9200	0.3499	2.568	0	0	0
2014/07/07	R023	07/08/2014	8.50	Put	Bond Future	355.2200		0.3552	364.8000	0.3648	2.697	0	0	0
2014/07/07	R023	06/11/2014			Bond Future	8.3193		98.1580	8.3501	97.9798	0.371	0.0000	0.0000	0
2014/07/07	R023	06/11/2014	8.59	Put	Bond Future	1,297.7400		1.2977	1,341.5400	1.3415	3.375	0	0	0
2014/07/07	R023	06/11/2014	8.61	Put	Bond Future	1,256.1300		1.2561	1,298.5500	1.2985	3.377	0	0	0
2014/07/07	R023	06/11/2014	8.59	Call	Bond Future	2,847.7500		2.8477	2,713.2900	2.7133	(4.722)	0	0	0
2014/07/07	R023	06/11/2014	8.60	Put	Bond Future	1,276.8100		1.2768	1,319.9100	1.3199	3.376	0	0	0
2014/07/07	R023	06/11/2014	8.60	Call	Bond Future	2,883.4700		2.8835	2,748.3100	2.7483	(4.687)	0	0	0
2014/07/07	R023	06/11/2014	8.61	Call	Bond Future	2,919.4000		2.9194	2,783.5600	2.7836	(4.653)	0	0	0
2014/07/07	R023	05/02/2015			Bond Future	8.4106		99.6746	8.4430	99.4927	0.385	0.0000	0.0000	0
2014/07/07	R023	05/02/2015	8.74	Put	Bond Future	1,811.7500		1.8118	1,863.6800	1.8637	2.866	0	0	0
2014/07/07	R023	05/02/2015	8.75	Call	Bond Future	3,675.9700		3.6760	3,545.5100	3.5455	(3.549)	0	0	0
2014/07/07	R023	05/02/2015	8.76	Call	Bond Future	3,710.1000		3.7101	3,579.1100	3.5791	(3.531)	0	0	0
2014/07/07	R023	05/02/2015	8.74	Call	Bond Future	3,641.9800		3.6420	3,512.0600	3.5121	(3.567)	0	0	0
2014/07/07	R023	05/02/2015	8.76	Put	Bond Future	1,770.1700		1.7702	1,821.0300	1.8210	2.873	0	0	0
2014/07/07	R023	05/02/2015	8.75	Put	Bond Future	1,790.8700		1.7909	1,842.2600	1.8423	2.870	0	0	0
2014/07/07	R157	07/08/2014	6.76	Put	Bond Future	172.8300		0.1728	186.5200	0.1865	7.921	0	0	0
2014/07/07	R157	07/08/2014			Bond Future	6.8209		112.4036	6.8511	112.3707	0.443	0.0000	0.0000	6,048
2014/07/07	R157	07/08/2014	6.75	Put	Bond Future	179.0700		0.1791	193.2400	0.1932	7.913	0	0	0
2014/07/07	R157	07/08/2014	6.74	Call	Bond Future	97.2700		0.0973	78.9300	0.0789	(18.855)	0	0	0
2014/07/07	R157	07/08/2014	6.75	Call	Bond Future	101.6800		0.1017	82.8800	0.0829	(18.489)	0	0	0
2014/07/07	R157	07/08/2014	6.76	Call	Bond Future	106.3600		0.1064	87.0800	0.0871	(18.127)	0	0	0
2014/07/07	R157	07/08/2014	6.74	Put	Bond Future	185.5800		0.1856	200.2100	0.2002	7.883	0	0	0
2014/07/07	R157	06/11/2014	6.19	Put	Bond Future	786.0900		0.7861	815.5000	0.8155	3.741	0	0	0
2014/07/07	R157	06/11/2014			Bond Future	7.0767		107.2659	7.1180	107.2312	0.583	0.0000	0.0000	0
2014/07/07	R157	06/11/2014	6.21	Put	Bond Future	771.1000		0.7711	800.2900	0.8003	3.786	0	0	0
2014/07/07	R157	06/11/2014	6.20	Put	Bond Future	778.5800		0.7786	807.8800	0.8079	3.763	0	0	0
2014/07/07	R157	06/11/2014	6.21	Call	Bond Future	38.0400		0.0380	32.5400	0.0325	(14.458)	0	0	0
2014/07/07	R157	06/11/2014	6.19	Call	Bond Future	36.0200		0.0360	30.7400	0.0307	(14.659)	0	0	0
2014/07/07	R157	06/11/2014	6.20	Call	Bond Future	37.0200		0.0370	31.6300	0.0316	(14.560)	0	0	0
2014/07/07	R157	05/02/2015	8.74	Call	Bond Future	837.7300		0.8377	807.2200	0.8072	(3.642)	0	0	0
2014/07/07	R157	05/02/2015	8.75	Put	Bond Future	96.2500		0.0963	101.8000	0.1018	5.766	0	0	0
2014/07/07	R157	05/02/2015			Bond Future	7.4735		108.9237	7.5349	108.8876	0.822	0.0000	0.0000	0
2014/07/07	R157	05/02/2015	8.74	Put	Bond Future	97.4100		0.0974	103.0200	0.1030	5.759	0	0	0
2014/07/07	R157	05/02/2015	8.76	Put	Bond Future	95.1100		0.0951	100.6000	0.1006	5.772	0	0	0
2014/07/07	R157	05/02/2015	8.75	Call	Bond Future	842.3800		0.8424	811.8100	0.8118	(3.629)	0	0	0
2014/07/07	R157	05/02/2015	8.76	Call	Bond Future	847.0400		0.8470	816.4100	0.8164	(3.616)	0	0	0
2014/07/07	R186	07/08/2014	8.31	Call	Bond Future	943.1800		0.9432	790.4300	0.7904	(16.195)	0	0	0
2014/07/07	R186	07/08/2014	8.43	Put	Bond Future	1,266.5600		1.2666	1,328.1600	1.3282	4.864	0	0	105
2014/07/07	R186	07/08/2014	8.70	Put	Bond Future	475.0000		0.4750	487.0000	0.4870	2.526	0	0	1,000
2014/07/07	R186	07/08/2014			Bond Future	8.4133		117.3143	8.4428	117.0670	0.350	0.0000	0.0000	40,198

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
2014/07/07	R186	07/08/2014	7.60	Put	Bond Future	7,155.5600	7.1556	7,394.5100	7.3945	3.339	0	0	0
2014/07/07	R186	07/08/2014	8.00	Call	Bond Future	246.9200	0.2469	182.0600	0.1821	(26.268)	0	0	105
2014/07/07	R186	07/08/2014	8.92	Put	Bond Future	178.0200	0.1780	175.9600	0.1760	(1.157)	0	0	840
2014/07/07	R186	07/08/2014	8.29	Call	Bond Future	877.0800	0.8771	730.2100	0.7302	(16.745)	0	0	0
2014/07/07	R186	07/08/2014	8.25	Call	Bond Future	754.6200	0.7546	619.6600	0.6197	(17.884)	0	0	1,200
2014/07/07	R186	07/08/2014	8.30	Call	Bond Future	909.7300	0.9097	759.9100	0.7599	(16.469)	0	0	0
2014/07/07	R186	07/08/2014	8.29	Put	Bond Future	1,921.7100	1.9217	2,022.1700	2.0222	5.228	0	0	0
2014/07/07	R186	07/08/2014	9.20	Put	Bond Future	40.1500	0.0401	36.9100	0.0369	(8.070)	0	0	2,100
2014/07/07	R186	07/08/2014	7.60	Call	Bond Future	19.3700	0.0194	10.9900	0.0110	(43.263)	0	0	210
2014/07/07	R186	07/08/2014	8.00	Put	Bond Future	3,799.7700	3.7998	3,982.2400	3.9822	4.802	0	0	0
2014/07/07	R186	07/08/2014	8.31	Put	Bond Future	1,817.5300	1.8175	1,912.1100	1.9121	5.204	0	0	0
2014/07/07	R186	07/08/2014	8.92	Call	Bond Future	4,335.3100	4.3353	4,085.9200	4.0859	(5.753)	0	0	0
2014/07/07	R186	07/08/2014	8.30	Put	Bond Future	1,869.1800	1.8692	1,966.6900	1.9667	5.217	0	0	0
2014/07/07	R186	07/08/2014	9.20	Call	Bond Future	6,405.7200	6.4057	6,155.1500	6.1551	(3.912)	0	0	0
2014/07/07	R186	07/08/2014	8.43	Call	Bond Future	1,406.6600	1.4067	1,220.9300	1.2209	(13.204)	0	0	0
2014/07/07	R186	07/08/2014	8.70	Call	Bond Future	2,853.1600	2.8532	2,617.8300	2.6178	(8.248)	0	0	0
2014/07/07	R186	07/08/2014	8.25	Put	Bond Future	2,140.8400	2.1408	2,253.2100	2.2532	5.249	0	0	0
2014/07/07	R186	06/11/2014	8.14	Call	Bond Future	1,593.8000	1.5938	1,476.7100	1.4767	(7.347)	0	0	0
2014/07/07	R186	06/11/2014	8.15	Put	Bond Future	4,519.8800	4.5199	4,653.8400	4.6538	2.964	0	0	0
2014/07/07	R186	06/11/2014			Bond Future	8.4957	119.0620	8.5263	118.8097	0.361	0.0000	0.0000	23,112
2014/07/07	R186	06/11/2014	9.17	Call	Bond Future	6,313.3500	6.3134	6,090.5900	6.0906	(3.528)	0	0	0
2014/07/07	R186	06/11/2014	8.15	Call	Bond Future	1,622.9100	1.6229	1,504.5300	1.5045	(7.294)	0	0	0
2014/07/07	R186	06/11/2014	8.16	Call	Bond Future	1,652.3600	1.6524	1,532.6900	1.5327	(7.242)	0	0	0
2014/07/07	R186	06/11/2014	9.17	Put	Bond Future	940.0700	0.9401	969.6500	0.9697	3.147	0	0	2,010
2014/07/07	R186	06/11/2014	8.14	Put	Bond Future	4,576.0800	4.5761	4,711.3300	4.7113	2.956	0	0	0
2014/07/07	R186	06/11/2014	8.16	Put	Bond Future	4,464.1100	4.4641	4,596.7800	4.5968	2.972	0	0	0
2014/07/07	R186	05/02/2015	9.00	Call	Bond Future	5,705.8700	5.7059	5,514.0100	5.5140	(3.363)	0	0	0
2014/07/07	R186	05/02/2015			Bond Future	8.5748	115.6064	8.6067	115.3491	0.373	0.0000	0.0000	0
2014/07/07	R186	05/02/2015	8.75	Call	Bond Future	4,524.3900	4.5244	4,351.7300	4.3517	(3.816)	0	0	0
2014/07/07	R186	05/02/2015	8.76	Call	Bond Future	4,569.2400	4.5692	4,395.7600	4.3958	(3.797)	0	0	0
2014/07/07	R186	05/02/2015	8.74	Call	Bond Future	4,479.7600	4.4798	4,307.9200	4.3079	(3.836)	0	0	0
2014/07/07	R186	05/02/2015	8.76	Put	Bond Future	3,089.0700	3.0891	3,172.8300	3.1728	2.711	0	0	0
2014/07/07	R186	05/02/2015	8.75	Put	Bond Future	3,123.4600	3.1235	3,208.0400	3.2080	2.708	0	0	0
2014/07/07	R186	05/02/2015	9.00	Put	Bond Future	2,347.1100	2.3471	2,412.4900	2.4125	2.786	0	0	9,600
2014/07/07	R186	05/02/2015	8.74	Put	Bond Future	3,158.1400	3.1581	3,243.5400	3.2435	2.704	0	0	0
2014/07/07	R197	07/08/2014			Bond Future	287.5659	287.5659	287.5755	287.5755	0.003	0.0000	0.0000	0
2014/07/07	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R197	07/08/2014	270.00	Call	Bond Future	17,565.9200	17.5659	17,575.5400	17.5755	0.055	0	0	0
2014/07/07	R197	07/08/2014	270.01	Call	Bond Future	17,555.9200	17.5559	17,565.5400	17.5655	0.055	0	0	0
2014/07/07	R197	07/08/2014	269.99	Call	Bond Future	17,575.9200	17.5759	17,585.5400	17.5855	0.055	0	0	0
2014/07/07	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R197	06/11/2014			Bond Future	291.8856	291.8856	291.8920	291.8920	0.002	0.0000	0.0000	905
2014/07/07	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R197	06/11/2014	285.00	Call	Bond Future	6,885.5600	6.8856	6,892.0000	6.8920	0.094	0	0	0
2014/07/07	R197	06/11/2014	285.01	Call	Bond Future	6,875.5600	6.8756	6,882.0000	6.8820	0.094	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
2014/07/07	R197	06/11/2014	284.99	Call	Bond Future	6,895.5600		6.8956	6,902.0000	6.9020	0.093	0	0	0
2014/07/07	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R201	07/08/2014	5.31	Put	Bond Future	293.5100		0.2935	298.3600	0.2984	1.652	0	0	0
2014/07/07	R201	07/08/2014			Bond Future	6.0260		102.1654	6.0562	102.1546	0.501	0.0000	0.0000	0
2014/07/07	R201	07/08/2014	5.30	Put	Bond Future	296.3800		0.2964	301.3000	0.3013	1.660	0	0	0
2014/07/07	R201	07/08/2014	5.31	Call	Bond Future	35.8900		0.0359	29.9100	0.0299	(16.662)	0	0	0
2014/07/07	R201	07/08/2014	5.29	Call	Bond Future	34.4500		0.0344	28.6100	0.0286	(16.952)	0	0	0
2014/07/07	R201	07/08/2014	5.30	Call	Bond Future	35.1600		0.0352	29.2500	0.0292	(16.809)	0	0	0
2014/07/07	R201	07/08/2014	5.29	Put	Bond Future	299.2800		0.2993	304.2700	0.3043	1.667	0	0	0
2014/07/07	R202	07/08/2014	207.99	Call	Bond Future	21,926.4500		21.9264	21,934.6900	21.9347	0.038	0	0	0
2014/07/07	R202	07/08/2014	208.00	Put	Bond Future	2.0300		0.0020	1.1300	0.0011	(44.335)	0	0	0
2014/07/07	R202	07/08/2014			Bond Future	229.9144		229.9144	229.9236	229.9236	0.004	0.0000	0.0000	161
2014/07/07	R202	07/08/2014	207.99	Put	Bond Future	2.0200		0.0020	1.1200	0.0011	(44.554)	0	0	0
2014/07/07	R202	07/08/2014	208.01	Put	Bond Future	2.0400		0.0020	1.1400	0.0011	(44.118)	0	0	0
2014/07/07	R202	07/08/2014	208.00	Call	Bond Future	21,916.4600		21.9165	21,924.7000	21.9247	0.038	0	0	0
2014/07/07	R202	07/08/2014	208.01	Call	Bond Future	21,906.4700		21.9065	21,914.7100	21.9147	0.038	0	0	0
2014/07/07	R202	06/11/2014	226.99	Call	Bond Future	6,378.0600		6.3781	6,384.8100	6.3848	0.106	0	0	0
2014/07/07	R202	06/11/2014			Bond Future	233.3681		233.3681	233.3748	233.3748	0.003	0.0000	0.0000	44,466
2014/07/07	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R202	06/11/2014	227.00	Call	Bond Future	6,368.0600		6.3681	6,374.8100	6.3748	0.106	0	0	0
2014/07/07	R202	06/11/2014	227.01	Call	Bond Future	6,358.0600		6.3581	6,364.8100	6.3648	0.106	0	0	0
2014/07/07	R203	07/08/2014	7.30	Call	Bond Future	279.6500		0.2796	221.1500	0.2211	(20.919)	0	0	0
2014/07/07	R203	07/08/2014			Bond Future	7.3843		105.7065	7.4241	105.5966	0.539	0.0000	0.0000	24,351
2014/07/07	R203	07/08/2014	7.31	Call	Bond Future	291.2000		0.2912	231.3100	0.2313	(20.567)	0	0	0
2014/07/07	R203	07/08/2014	6.84	Put	Bond Future	1,538.9700		1.5390	1,639.7300	1.6397	6.547	0	0	0
2014/07/07	R203	07/08/2014	7.29	Put	Bond Future	529.1400		0.5291	581.9200	0.5819	9.975	0	0	0
2014/07/07	R203	07/08/2014	7.31	Put	Bond Future	496.5700		0.4966	546.5600	0.5466	10.067	0	0	0
2014/07/07	R203	07/08/2014	7.29	Call	Bond Future	268.3900		0.2684	211.2900	0.2113	(21.275)	0	0	0
2014/07/07	R203	07/08/2014	7.30	Put	Bond Future	512.7000		0.5127	564.0800	0.5641	10.021	0	0	0
2014/07/07	R203	07/08/2014	6.84	Call	Bond Future	22.2700		0.0223	13.1500	0.0131	(40.952)	0	0	46
2014/07/07	R203	06/11/2014	6.86	Call	Bond Future	177.2500		0.1773	152.4000	0.1524	(14.020)	0	0	0
2014/07/07	R203	06/11/2014			Bond Future	7.5207		103.1182	7.5650	103.0055	0.589	0.0000	0.0000	6,432
2014/07/07	R203	06/11/2014	6.98	Call	Bond Future	242.5400		0.2425	211.3600	0.2114	(12.856)	0	0	14
2014/07/07	R203	06/11/2014	6.84	Call	Bond Future	167.6800		0.1677	143.8300	0.1438	(14.224)	0	0	45
2014/07/07	R203	06/11/2014	6.85	Call	Bond Future	172.4100		0.1724	148.0700	0.1481	(14.118)	0	0	0
2014/07/07	R203	06/11/2014	6.98	Put	Bond Future	1,631.9800		1.6320	1,713.5000	1.7135	4.995	0	0	0
2014/07/07	R203	06/11/2014	6.84	Put	Bond Future	1,920.7000		1.9207	2,009.5500	2.0096	4.626	0	0	0
2014/07/07	R203	06/11/2014	6.86	Put	Bond Future	1,878.2300		1.8782	1,966.0800	1.9661	4.677	0	0	0
2014/07/07	R203	06/11/2014	6.85	Put	Bond Future	1,899.4100		1.8994	1,987.7700	1.9878	4.652	0	0	0
2014/07/07	R203	05/02/2015	7.69	Call	Bond Future	1,012.7900		1.0128	947.7600	0.9478	(6.421)	0	0	55
2014/07/07	R203	05/02/2015			Bond Future	7.6655		104.7116	7.7150	104.5963	0.646	0.0000	0.0000	0
2014/07/07	R203	05/02/2015	8.34	Put	Bond Future	415.9700		0.4160	441.4300	0.4414	6.121	0	0	0
2014/07/07	R203	05/02/2015	8.35	Call	Bond Future	1,990.3200		1.9903	1,900.1800	1.9002	(4.529)	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
2014/07/07	R203	05/02/2015	8.36	Call	Bond Future	2,007.5500	2.0075	1,917.1000	1.9171	(4.505)	0	0	0
2014/07/07	R203	05/02/2015	8.34	Call	Bond Future	1,973.1500	1.9731	1,883.3100	1.8833	(4.553)	0	0	0
2014/07/07	R203	05/02/2015	8.36	Put	Bond Future	404.6600	0.4047	429.5100	0.4295	6.141	0	0	0
2014/07/07	R203	05/02/2015	7.69	Put	Bond Future	955.7800	0.9558	1,006.0500	1.0061	5.260	0	0	0
2014/07/07	R203	05/02/2015	8.35	Put	Bond Future	410.2800	0.4103	435.4400	0.4354	6.132	0	0	0
2014/07/07	R204	07/08/2014	7.44	Put	Bond Future	1,001.0200	1.0010	1,074.6800	1.0747	7.358	0	0	0
2014/07/07	R204	07/08/2014			Bond Future	7.6472	102.4082	7.6817	102.2814	0.451	0.0000	0.0000	14,506
2014/07/07	R204	07/08/2014	7.46	Put	Bond Future	948.8100	0.9488	1,019.3500	1.0194	7.435	0	0	0
2014/07/07	R204	07/08/2014	7.45	Put	Bond Future	974.7300	0.9747	1,046.8400	1.0468	7.398	0	0	0
2014/07/07	R204	07/08/2014	7.46	Call	Bond Future	257.2800	0.2573	200.9400	0.2009	(21.898)	0	0	0
2014/07/07	R204	07/08/2014	7.78	Call	Bond Future	815.3700	0.8154	712.6200	0.7126	(12.602)	0	0	0
2014/07/07	R204	07/08/2014	7.44	Call	Bond Future	235.2800	0.2353	182.0600	0.1821	(22.620)	0	0	0
2014/07/07	R204	07/08/2014	7.78	Put	Bond Future	328.4000	0.3284	352.5300	0.3525	7.348	0	0	530
2014/07/07	R204	07/08/2014	7.45	Call	Bond Future	246.1000	0.2461	191.3300	0.1913	(22.255)	0	0	0
2014/07/07	R204	06/11/2014	7.99	Put	Bond Future	731.7500	0.7317	769.7500	0.7697	5.193	0	0	1,270
2014/07/07	R204	06/11/2014			Bond Future	7.7627	103.9339	7.8001	103.8040	0.481	0.0000	0.0000	200
2014/07/07	R204	06/11/2014	6.99	Put	Bond Future	2,938.6700	2.9387	3,042.5400	3.0425	3.535	0	0	0
2014/07/07	R204	06/11/2014	7.01	Put	Bond Future	2,878.1500	2.8781	2,980.9500	2.9810	3.572	0	0	0
2014/07/07	R204	06/11/2014	7.00	Put	Bond Future	2,908.3500	2.9083	3,011.6900	3.0117	3.553	0	0	0
2014/07/07	R204	06/11/2014	6.99	Call	Bond Future	204.4800	0.2045	178.4100	0.1784	(12.749)	0	0	0
2014/07/07	R204	06/11/2014	7.99	Call	Bond Future	1,518.9500	1.5190	1,427.0100	1.4270	(6.053)	0	0	0
2014/07/07	R204	06/11/2014	7.00	Call	Bond Future	210.1100	0.2101	183.5100	0.1835	(12.660)	0	0	0
2014/07/07	R204	06/11/2014	7.01	Call	Bond Future	215.8600	0.2159	188.7200	0.1887	(12.573)	0	0	0
2014/07/07	R204	05/02/2015			Bond Future	7.8778	101.5052	7.9183	101.3724	0.514	0.0000	0.0000	0
2014/07/07	R204	05/02/2015	8.25	Call	Bond Future	2,138.5000	2.1385	2,045.1000	2.0451	(4.368)	0	0	0
2014/07/07	R204	05/02/2015	8.26	Call	Bond Future	2,159.3100	2.1593	2,065.4900	2.0655	(4.345)	0	0	0
2014/07/07	R204	05/02/2015	8.24	Call	Bond Future	2,117.7900	2.1178	2,024.8100	2.0248	(4.390)	0	0	0
2014/07/07	R204	05/02/2015	8.26	Put	Bond Future	914.0800	0.9141	953.0700	0.9531	4.265	0	0	0
2014/07/07	R204	05/02/2015	8.25	Put	Bond Future	925.6100	0.9256	965.0200	0.9650	4.258	0	0	0
2014/07/07	R204	05/02/2015	8.24	Put	Bond Future	937.2500	0.9372	977.0800	0.9771	4.250	0	0	0
2014/07/07	R207	07/08/2014	7.69	Call	Bond Future	332.7200	0.3327	269.7300	0.2697	(18.932)	0	0	0
2014/07/07	R207	07/08/2014	7.70	Put	Bond Future	1,111.8100	1.1118	1,172.4600	1.1725	5.455	0	0	0
2014/07/07	R207	07/08/2014			Bond Future	7.8782	97.8126	7.9075	97.6874	0.372	0.0000	0.0000	33,961
2014/07/07	R207	07/08/2014	7.70	Call	Bond Future	346.4900	0.3465	281.9700	0.2820	(18.621)	0	0	0
2014/07/07	R207	07/08/2014	7.71	Call	Bond Future	360.6600	0.3607	294.6000	0.2946	(18.316)	0	0	0
2014/07/07	R207	07/08/2014	7.69	Put	Bond Future	1,141.2000	1.1412	1,203.3800	1.2034	5.449	0	0	0
2014/07/07	R207	07/08/2014	7.71	Put	Bond Future	1,082.8400	1.0828	1,141.9500	1.1419	5.459	0	0	0
2014/07/07	R207	06/11/2014	7.36	Put	Bond Future	2,997.8200	2.9978	3,087.2500	3.0873	2.983	0	0	0
2014/07/07	R207	06/11/2014			Bond Future	7.9828	99.2698	8.0141	99.1417	0.392	0.0000	0.0000	434
2014/07/07	R207	06/11/2014	7.35	Put	Bond Future	3,030.9600	3.0310	3,120.9900	3.1210	2.970	0	0	0
2014/07/07	R207	06/11/2014	7.36	Call	Bond Future	404.6600	0.4047	365.9600	0.3660	(9.564)	0	0	0
2014/07/07	R207	06/11/2014	7.34	Call	Bond Future	386.4500	0.3865	348.9600	0.3490	(9.701)	0	0	0
2014/07/07	R207	06/11/2014	7.35	Call	Bond Future	395.4800	0.3955	357.3800	0.3574	(9.634)	0	0	0
2014/07/07	R207	06/11/2014	7.34	Put	Bond Future	3,064.2700	3.0643	3,154.9100	3.1549	2.958	0	0	0
2014/07/07	R207	05/02/2015	8.49	Put	Bond Future	1,129.1800	1.1292	1,164.5800	1.1646	3.135	0	0	0
2014/07/07	R207	05/02/2015			Bond Future	8.0876	97.1623	8.1210	97.0314	0.414	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
2014/07/07	R207	05/02/2015	8.51	Put	Bond Future	1,102.3900	1.1024	1,137.0300	1.1370	3.142	0	0	0
2014/07/07	R207	05/02/2015	8.50	Call	Bond Future	2,715.2200	2.7152	2,619.2900	2.6193	(3.533)	0	0	0
2014/07/07	R207	05/02/2015	8.51	Call	Bond Future	2,740.2700	2.7403	2,643.9600	2.6440	(3.515)	0	0	0
2014/07/07	R207	05/02/2015	8.49	Call	Bond Future	2,690.2800	2.6903	2,594.7300	2.5947	(3.552)	0	0	0
2014/07/07	R207	05/02/2015	8.50	Put	Bond Future	1,115.7200	1.1157	1,150.7400	1.1507	3.139	0	0	0
2014/07/07	R207	07/05/2015			Bond Future	8.1697	98.8102	8.2061	98.6741	0.446	0.0000	0.0000	0
2014/07/07	R207	07/05/2015	8.25	Call	Bond Future	2,293.6200	2.2936	2,211.2400	2.2112	(3.592)	0	0	0
2014/07/07	R207	07/05/2015	7.73	Call	Bond Future	1,387.6800	1.3877	1,325.8600	1.3259	(4.455)	0	0	66
2014/07/07	R207	07/05/2015	8.24	Put	Bond Future	2,011.2400	2.0112	2,065.4200	2.0654	2.694	0	0	0
2014/07/07	R207	07/05/2015	8.26	Put	Bond Future	1,976.6000	1.9766	2,030.0400	2.0300	2.704	0	0	0
2014/07/07	R207	07/05/2015	7.73	Put	Bond Future	3,050.6200	3.0506	3,124.9900	3.1250	2.438	0	0	0
2014/07/07	R207	07/05/2015	8.25	Put	Bond Future	1,993.6900	1.9937	2,047.5000	2.0475	2.699	0	0	0
2014/07/07	R207	07/05/2015	8.26	Call	Bond Future	2,313.8100	2.3138	2,231.0600	2.2311	(3.576)	0	0	0
2014/07/07	R207	07/05/2015	8.24	Call	Bond Future	2,273.8800	2.2739	2,191.8700	2.1919	(3.607)	0	0	0
2014/07/07	R208	07/08/2014	8.28	Call	Bond Future	1,489.5600	1.4896	1,339.3500	1.3394	(10.084)	0	0	0
2014/07/07	R208	07/08/2014			Bond Future	8.0354	95.9468	8.0699	95.7794	0.429	0.0000	0.0000	16,414
2014/07/07	R208	07/08/2014	7.80	Call	Bond Future	309.4800	0.3095	240.2000	0.2402	(22.386)	0	0	0
2014/07/07	R208	07/08/2014	7.79	Put	Bond Future	1,498.8700	1.4989	1,598.9300	1.5989	6.676	0	0	0
2014/07/07	R208	07/08/2014	7.81	Put	Bond Future	1,427.0400	1.4270	1,523.2200	1.5232	6.740	0	0	0
2014/07/07	R208	07/08/2014	7.80	Put	Bond Future	1,462.7300	1.4627	1,560.8500	1.5609	6.708	0	0	0
2014/07/07	R208	07/08/2014	7.81	Call	Bond Future	323.1200	0.3231	251.9000	0.2519	(22.041)	0	0	0
2014/07/07	R208	07/08/2014	8.28	Put	Bond Future	309.7300	0.3097	326.9200	0.3269	5.550	0	0	630
2014/07/07	R208	07/08/2014	7.79	Call	Bond Future	296.2500	0.2963	228.9100	0.2289	(22.731)	0	0	0
2014/07/07	R208	06/11/2014	7.46	Call	Bond Future	433.3800	0.4334	386.6300	0.3866	(10.787)	0	0	0
2014/07/07	R208	06/11/2014			Bond Future	8.1342	93.9782	8.1706	93.8073	0.448	0.0000	0.0000	571
2014/07/07	R208	06/11/2014	7.44	Call	Bond Future	413.6500	0.4137	368.4100	0.3684	(10.937)	0	0	0
2014/07/07	R208	06/11/2014	7.45	Call	Bond Future	423.4300	0.4234	377.4400	0.3774	(10.861)	0	0	0
2014/07/07	R208	06/11/2014	8.50	Put	Bond Future	862.0600	0.8621	901.4500	0.9014	4.569	0	0	1,520
2014/07/07	R208	06/11/2014	7.44	Put	Bond Future	3,746.5000	3.7465	3,872.2000	3.8722	3.355	0	0	0
2014/07/07	R208	06/11/2014	7.46	Put	Bond Future	3,668.1900	3.6682	3,792.3800	3.7924	3.386	0	0	0
2014/07/07	R208	06/11/2014	8.50	Call	Bond Future	2,561.6500	2.5617	2,430.1000	2.4301	(5.135)	0	0	0
2014/07/07	R208	06/11/2014	7.45	Put	Bond Future	3,707.2500	3.7073	3,832.2000	3.8322	3.370	0	0	0
2014/07/07	R208	05/02/2015	8.51	Call	Bond Future	2,749.0200	2.7490	2,630.3400	2.6303	(4.317)	0	0	0
2014/07/07	R208	05/02/2015			Bond Future	8.2309	95.4304	8.2694	95.2560	0.468	0.0000	0.0000	0
2014/07/07	R208	05/02/2015	8.49	Call	Bond Future	2,695.3400	2.6953	2,577.7900	2.5778	(4.361)	0	0	0
2014/07/07	R208	05/02/2015	8.51	Put	Bond Future	1,493.1600	1.4932	1,548.8600	1.5489	3.730	0	0	0
2014/07/07	R208	05/02/2015	8.50	Put	Bond Future	1,510.8800	1.5109	1,567.1500	1.5672	3.724	0	0	0
2014/07/07	R208	05/02/2015	8.49	Put	Bond Future	1,528.7700	1.5288	1,585.6000	1.5856	3.717	0	0	0
2014/07/07	R208	05/02/2015	8.50	Call	Bond Future	2,722.1100	2.7221	2,604.0000	2.6040	(4.339)	0	0	0
2014/07/07	R209	07/08/2014	9.04	Put	Bond Future	1,101.7600	1.1018	1,127.6700	1.1277	2.352	0	0	0
2014/07/07	R209	07/08/2014			Bond Future	8.9895	76.3477	9.0139	76.1644	0.272	0.0000	0.0000	10,760
2014/07/07	R209	07/08/2014	9.06	Put	Bond Future	1,035.6300	1.0356	1,058.4100	1.0584	2.200	0	0	0
2014/07/07	R209	07/08/2014	9.05	Put	Bond Future	1,068.3200	1.0683	1,092.6500	1.0927	2.277	0	0	0
2014/07/07	R209	07/08/2014	9.05	Call	Bond Future	1,521.3000	1.5213	1,362.3500	1.3624	(10.448)	0	0	0
2014/07/07	R209	07/08/2014	9.06	Call	Bond Future	1,563.0700	1.5631	1,402.5700	1.4026	(10.268)	0	0	0
2014/07/07	R209	07/08/2014	9.04	Call	Bond Future	1,480.1600	1.4802	1,322.7900	1.3228	(10.632)	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
2014/07/07	R209	06/11/2014	9.50	Call	Bond Future	4,596.6100	4.5966	4,437.9100	4.4379	(3.453)	0	0	0
2014/07/07	R209	06/11/2014	8.95	Call	Bond Future	2,358.8300	2.3588	2,239.1300	2.2391	(5.075)	0	0	2,050
2014/07/07	R209	06/11/2014			Bond Future	9.0624	74.3389	9.0876	74.1520	0.278	0.0000	0.0000	16,291
2014/07/07	R209	06/11/2014	8.99	Put	Bond Future	3,035.6800	3.0357	3,099.4600	3.0995	2.101	0	0	0
2014/07/07	R209	06/11/2014	10.00	Call	Bond Future	7,110.9000	7.1109	6,933.0900	6.9331	(2.501)	0	0	0
2014/07/07	R209	06/11/2014	9.05	Put	Bond Future	2,801.8700	2.8019	2,860.6700	2.8607	2.099	0	0	0
2014/07/07	R209	06/11/2014	9.58	Put	Bond Future	1,283.9900	1.2840	1,308.1000	1.3081	1.878	0	0	907
2014/07/07	R209	06/11/2014	9.01	Put	Bond Future	2,956.0400	2.9560	3,018.1400	3.0181	2.101	0	0	0
2014/07/07	R209	06/11/2014	9.50	Put	Bond Future	1,456.5300	1.4565	1,484.7200	1.4847	1.935	0	0	5,500
2014/07/07	R209	06/11/2014	10.05	Call	Bond Future	7,373.7300	7.3737	7,194.7500	7.1948	(2.427)	0	0	0
2014/07/07	R209	06/11/2014	8.95	Put	Bond Future	3,200.1300	3.2001	3,267.3200	3.2673	2.100	0	0	0
2014/07/07	R209	06/11/2014	9.00	Put	Bond Future	2,995.4900	2.9955	3,058.4400	3.0584	2.101	0	0	0
2014/07/07	R209	06/11/2014	9.95	Call	Bond Future	6,846.7300	6.8467	6,670.2100	6.6702	(2.578)	0	0	0
2014/07/07	R209	06/11/2014	8.50	Call	Bond Future	1,127.4400	1.1274	1,048.8000	1.0488	(6.975)	0	0	5,500
2014/07/07	R209	06/11/2014	8.75	Put	Bond Future	4,117.5600	4.1176	4,202.6200	4.2026	2.066	0	0	0
2014/07/07	R209	06/11/2014	8.99	Call	Bond Future	2,495.5800	2.4956	2,372.4700	2.3725	(4.933)	0	0	0
2014/07/07	R209	06/11/2014	9.25	Call	Bond Future	3,492.4000	3.4924	3,349.1200	3.3491	(4.103)	0	0	0
2014/07/07	R209	06/11/2014	10.05	Put	Bond Future	576.1100	0.5761	584.0200	0.5840	1.373	0	0	2,050
2014/07/07	R209	06/11/2014	10.00	Put	Bond Future	633.2400	0.6332	642.3200	0.6423	1.434	0	0	1,640
2014/07/07	R209	06/11/2014	9.05	Call	Bond Future	2,710.0500	2.7100	2,581.9600	2.5820	(4.726)	0	0	2,050
2014/07/07	R209	06/11/2014	9.58	Call	Bond Future	4,975.4300	4.9754	4,812.6500	4.8126	(3.272)	0	0	0
2014/07/07	R209	06/11/2014	9.00	Call	Bond Future	2,530.3900	2.5304	2,406.4500	2.4065	(4.898)	0	0	1,640
2014/07/07	R209	06/11/2014	9.25	Put	Bond Future	2,119.9100	2.1199	2,163.5200	2.1635	2.057	0	0	2,200
2014/07/07	R209	06/11/2014	8.75	Call	Bond Future	1,741.5900	1.7416	1,639.7600	1.6398	(5.847)	0	0	2,200
2014/07/07	R209	06/11/2014	9.01	Call	Bond Future	2,565.8300	2.5658	2,441.0400	2.4410	(4.864)	0	0	0
2014/07/07	R209	06/11/2014	9.95	Put	Bond Future	691.4700	0.6915	701.8400	0.7018	1.500	0	0	2,050
2014/07/07	R209	06/11/2014	8.50	Put	Bond Future	5,491.0300	5.4910	5,599.2800	5.5993	1.971	0	0	0
2014/07/07	R209	05/02/2015	9.00	Put	Bond Future	4,160.6600	4.1607	4,235.0200	4.2350	1.787	0	0	0
2014/07/07	R209	05/02/2015			Bond Future	9.1325	75.4876	9.1586	75.2973	0.285	0.0000	0.0000	0
2014/07/07	R209	05/02/2015	9.25	Call	Bond Future	4,079.7700	4.0798	3,948.5100	3.9485	(3.217)	0	0	0
2014/07/07	R209	05/02/2015	9.26	Call	Bond Future	4,118.3600	4.1184	3,986.5200	3.9865	(3.201)	0	0	0
2014/07/07	R209	05/02/2015	9.25	Put	Bond Future	3,226.8300	3.2268	3,285.8900	3.2859	1.830	0	0	0
2014/07/07	R209	05/02/2015	9.24	Call	Bond Future	4,041.5700	4.0416	3,910.8900	3.9109	(3.233)	0	0	0
2014/07/07	R209	05/02/2015	9.00	Call	Bond Future	3,179.7200	3.1797	3,063.7600	3.0638	(3.647)	0	0	0
2014/07/07	R209	05/02/2015	9.24	Put	Bond Future	3,260.6300	3.2606	3,320.2700	3.3203	1.829	0	0	0
2014/07/07	R209	05/02/2015	9.26	Put	Bond Future	3,193.5300	3.1935	3,252.0100	3.2520	1.831	0	0	0
2014/07/07	R210	07/08/2014			Bond Future	172.0136	172.0136	172.0203	172.0203	0.004	0.0000	0.0000	123
2014/07/07	R210	07/08/2014	159.00	Call	Bond Future	13,013.5700	13.0136	13,020.2900	13.0203	0.052	0	0	0
2014/07/07	R210	07/08/2014	159.01	Call	Bond Future	13,003.5700	13.0036	13,010.2900	13.0103	0.052	0	0	0
2014/07/07	R210	07/08/2014	158.99	Call	Bond Future	13,023.5700	13.0236	13,030.2900	13.0303	0.052	0	0	0
2014/07/07	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R210	06/11/2014			Bond Future	172.5581	172.5581	172.5630	172.5630	0.003	0.0000	0.0000	495
2014/07/07	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/07	R210	06/11/2014	169.00	Call	Bond Future	3,558.1000	3.5581	3,563.0100	3.5630	0.138	0	0	0
2014/07/07	R210	06/11/2014	169.01	Call	Bond Future	3,548.1000	3.5481	3,553.0100	3.5530	0.138	0	0	0
2014/07/07	R210	06/11/2014	168.99	Call	Bond Future	3,568.1000	3.5681	3,573.0100	3.5730	0.138	0	0	0
2014/07/07	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R211	07/08/2014			Bond Future	130.7196	130.7196	130.7214	130.7214	0.001	0.0000	0.0000	390
2014/07/07	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R211	07/08/2014	128.00	Call	Bond Future	2,719.6400	2.7196	2,721.3700	2.7214	0.064	0	0	0
2014/07/07	R211	07/08/2014	128.01	Call	Bond Future	2,709.6400	2.7096	2,711.3700	2.7114	0.064	0	0	0
2014/07/07	R211	07/08/2014	127.99	Call	Bond Future	2,729.6400	2.7296	2,731.3700	2.7314	0.063	0	0	0
2014/07/07	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R211	06/11/2014	130.00	Call	Bond Future	2,683.3800	2.6834	2,683.6300	2.6836	0.009	0	0	0
2014/07/07	R211	06/11/2014	130.01	Call	Bond Future	2,673.3800	2.6734	2,673.6300	2.6736	0.009	0	0	0
2014/07/07	R211	06/11/2014			Bond Future	132.6834	132.6834	132.6836	132.6836	0.000	0.0000	0.0000	0
2014/07/07	R211	06/11/2014	129.99	Call	Bond Future	2,693.3800	2.6934	2,693.6300	2.6936	0.009	0	0	0
2014/07/07	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R212	07/08/2014	128.99	Call	Bond Future	7,284.9600	7.2850	7,102.2600	7.1023	(2.508)	0	0	0
2014/07/07	R212	07/08/2014			Bond Future	136.2750	136.2750	136.0923	136.0923	(0.134)	0.0000	0.0000	349
2014/07/07	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R212	07/08/2014	129.00	Call	Bond Future	7,274.9600	7.2750	7,092.2600	7.0923	(2.511)	0	0	0
2014/07/07	R212	07/08/2014	129.01	Call	Bond Future	7,264.9600	7.2650	7,082.2600	7.0823	(2.515)	0	0	0
2014/07/07	R212	06/11/2014			Bond Future	138.3222	138.3222	138.1351	138.1351	(0.135)	0.0000	0.0000	20,029
2014/07/07	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R212	06/11/2014	135.00	Call	Bond Future	3,322.1600	3.3222	3,135.1400	3.1351	(5.629)	0	0	0
2014/07/07	R212	06/11/2014	135.01	Call	Bond Future	3,312.1600	3.3122	3,125.1400	3.1251	(5.646)	0	0	0
2014/07/07	R212	06/11/2014	134.99	Call	Bond Future	3,332.1600	3.3322	3,145.1400	3.1451	(5.613)	0	0	0
2014/07/07	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R213	07/08/2014	8.86	Call	Bond Future	1,232.7100	1.2327	1,086.0200	1.0860	(11.900)	0	0	0
2014/07/07	R213	07/08/2014			Bond Future	8.8717	87.0490	8.8961	86.8646	0.275	0.0000	0.0000	23,790
2014/07/07	R213	07/08/2014	8.84	Call	Bond Future	1,160.1200	1.1601	1,017.2100	1.0172	(12.319)	0	0	0
2014/07/07	R213	07/08/2014	8.85	Call	Bond Future	1,196.0700	1.1961	1,051.2600	1.0513	(12.107)	0	0	0
2014/07/07	R213	07/08/2014	8.84	Put	Bond Future	1,400.6000	1.4006	1,442.0100	1.4420	2.957	0	0	0
2014/07/07	R213	07/08/2014	8.86	Put	Bond Future	1,321.2600	1.3213	1,358.8900	1.3589	2.848	0	0	0
2014/07/07	R213	07/08/2014	8.85	Put	Bond Future	1,360.5400	1.3605	1,400.0500	1.4000	2.904	0	0	0
2014/07/07	R213	06/11/2014	8.84	Call	Bond Future	2,330.0000	2.3300	2,210.6700	2.2107	(5.121)	0	0	0
2014/07/07	R213	06/11/2014	8.85	Put	Bond Future	3,124.4900	3.1245	3,192.2900	3.1923	2.170	0	0	0
2014/07/07	R213	06/11/2014			Bond Future	8.9513	84.8050	8.9765	84.6170	0.282	0.0000	0.0000	6,205
2014/07/07	R213	06/11/2014	8.85	Call	Bond Future	2,364.0800	2.3641	2,243.8700	2.2439	(5.085)	0	0	0
2014/07/07	R213	06/11/2014	8.86	Call	Bond Future	2,398.4500	2.3984	2,277.3700	2.2774	(5.048)	0	0	0
2014/07/07	R213	06/11/2014	8.84	Put	Bond Future	3,166.0200	3.1660	3,234.7000	3.2347	2.169	0	0	0
2014/07/07	R213	06/11/2014	8.86	Put	Bond Future	3,083.3400	3.0833	3,150.2700	3.1503	2.171	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
2014/07/07	R213	05/02/2015	9.26	Put	Bond Future	2,879.9000	2.8799	2,933.5800	2.9336	1.864	0	0	0
2014/07/07	R213	05/02/2015	9.25	Put	Bond Future	2,910.5000	2.9105	2,964.7300	2.9647	1.863	0	0	0
2014/07/07	R213	05/02/2015			Bond Future	9.0295	86.1153	9.0557	85.9236	0.290	0.0000	0.0000	0
2014/07/07	R213	05/02/2015	9.24	Put	Bond Future	2,941.1000	2.9411	2,995.8800	2.9959	1.863	0	0	0
2014/07/07	R213	05/02/2015	9.25	Call	Bond Future	4,506.9200	4.5069	4,369.4700	4.3695	(3.050)	0	0	0
2014/07/07	R213	05/02/2015	9.26	Call	Bond Future	4,547.6700	4.5477	4,409.6700	4.4097	(3.035)	0	0	0
2014/07/07	R213	05/02/2015	9.24	Call	Bond Future	4,466.0800	4.4661	4,329.1800	4.3292	(3.065)	0	0	0
2014/07/07	R214	07/08/2014	9.54	Put	Bond Future	249.3100	0.2493	240.9000	0.2409	(3.373)	0	0	0
2014/07/07	R214	07/08/2014			Bond Future	9.0538	77.3882	9.0782	77.1966	0.270	0.0000	0.0000	4,306
2014/07/07	R214	07/08/2014	9.56	Put	Bond Future	229.5900	0.2296	220.9900	0.2210	(3.746)	0	0	0
2014/07/07	R214	07/08/2014	9.55	Put	Bond Future	239.3000	0.2393	230.7900	0.2308	(3.556)	0	0	0
2014/07/07	R214	07/08/2014	9.56	Call	Bond Future	4,037.1400	4.0371	3,836.9100	3.8369	(4.960)	0	0	0
2014/07/07	R214	07/08/2014	9.54	Call	Bond Future	3,912.6900	3.9127	3,712.6500	3.7126	(5.113)	0	0	0
2014/07/07	R214	07/08/2014	9.55	Call	Bond Future	3,974.8300	3.9748	3,774.6900	3.7747	(5.035)	0	0	0
2014/07/07	R214	06/11/2014	9.20	Call	Bond Future	3,169.0900	3.1691	3,028.0100	3.0280	(4.452)	0	0	2,500
2014/07/07	R214	06/11/2014	9.64	Call	Bond Future	5,163.8300	5.1638	4,993.9500	4.9939	(3.290)	0	0	0
2014/07/07	R214	06/11/2014			Bond Future	9.1259	75.2532	9.1512	75.0579	0.277	0.0000	0.0000	1,726
2014/07/07	R214	06/11/2014	9.20	Put	Bond Future	2,598.6300	2.5986	2,652.8600	2.6529	2.087	0	0	0
2014/07/07	R214	06/11/2014	9.65	Call	Bond Future	5,213.5700	5.2136	5,043.1800	5.0432	(3.268)	0	0	0
2014/07/07	R214	06/11/2014	9.66	Call	Bond Future	5,263.4700	5.2635	5,092.5900	5.0926	(3.247)	0	0	0
2014/07/07	R214	06/11/2014	9.80	Call	Bond Future	5,976.9600	5.9770	5,799.8600	5.7999	(2.963)	0	0	0
2014/07/07	R214	06/11/2014	9.64	Put	Bond Future	1,350.5600	1.3506	1,375.9900	1.3760	1.883	0	0	0
2014/07/07	R214	06/11/2014	9.66	Put	Bond Future	1,308.5300	1.3085	1,332.9600	1.3330	1.867	0	0	0
2014/07/07	R214	06/11/2014	9.80	Put	Bond Future	1,043.7300	1.0437	1,061.9400	1.0619	1.745	0	0	2,500
2014/07/07	R214	06/11/2014	9.65	Put	Bond Future	1,329.4100	1.3294	1,354.3300	1.3543	1.875	0	0	0
2014/07/07	R214	05/02/2015	9.50	Call	Bond Future	5,084.1000	5.0841	4,935.9200	4.9359	(2.915)	0	0	0
2014/07/07	R214	05/02/2015			Bond Future	9.1967	76.4160	9.2228	76.2170	0.283	0.0000	0.0000	0
2014/07/07	R214	05/02/2015	9.51	Call	Bond Future	5,126.9500	5.1270	4,978.2400	4.9782	(2.901)	0	0	0
2014/07/07	R214	05/02/2015	9.50	Put	Bond Future	2,823.5500	2.8236	2,874.3300	2.8743	1.798	0	0	0
2014/07/07	R214	05/02/2015	9.49	Call	Bond Future	5,041.3900	5.0414	4,893.7500	4.8938	(2.929)	0	0	0
2014/07/07	R214	05/02/2015	9.49	Put	Bond Future	2,853.5100	2.8535	2,904.8300	2.9048	1.798	0	0	0
2014/07/07	R214	05/02/2015	9.51	Put	Bond Future	2,793.8500	2.7938	2,844.1000	2.8441	1.799	0	0	0
2014/07/07	R248	07/08/2014			Bond Future	9.1095	100.1665	9.1339	99.9209	0.268	0.0000	0.0000	5,554
2014/07/07	R248	07/08/2014	9.65	Call	Bond Future	5,184.4400	5.1844	4,938.7900	4.9388	(4.738)	0	0	0
2014/07/07	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R248	07/08/2014	9.66	Call	Bond Future	5,275.6200	5.2756	5,029.9700	5.0300	(4.656)	0	0	0
2014/07/07	R248	07/08/2014	9.64	Call	Bond Future	5,093.1000	5.0931	4,847.4500	4.8475	(4.823)	0	0	0
2014/07/07	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R248	06/11/2014			Bond Future	9.1836	97.2328	9.2089	96.9824	0.275	0.0000	0.0000	8,535
2014/07/07	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R248	06/11/2014	9.72	Call	Bond Future	5,073.6100	5.0736	4,823.2300	4.8232	(4.935)	0	0	0
2014/07/07	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R248	06/11/2014	9.73	Call	Bond Future	5,163.5800	5.1636	4,913.2000	4.9132	(4.849)	0	0	0
2014/07/07	R248	06/11/2014	9.74	Call	Bond Future	5,253.3900	5.2534	5,003.0100	5.0030	(4.766)	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
2014/07/07	R248	05/02/2015			Bond Future	9.2564	98.7351	9.2825	98.4800	0.282	0.0000	0.0000	0
2014/07/07	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R248	05/02/2015	9.50	Call	Bond Future	2,331.6100	2.3316	2,076.5900	2.0766	(10.938)	0	0	0
2014/07/07	R248	05/02/2015	9.51	Call	Bond Future	2,425.1300	2.4251	2,170.1100	2.1701	(10.516)	0	0	0
2014/07/07	R248	05/02/2015	9.49	Call	Bond Future	2,237.9100	2.2379	1,982.8900	1.9829	(11.395)	0	0	0
2014/07/07	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/07	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **451256**