



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 16/04/2014 TO 16/04/2014

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
2014/04/16	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	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
2014/04/16	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	2025	08/05/2014			Bond Future	114.6686	114.6686	114.5709	114.5709	(0.085)	0.0000	0.0000	0
2014/04/16	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2025	08/05/2014	111.01	Call	Bond Future	3,658.6300	3.6586	3,560.8900	3.5609	(2.671)	0	0	0
2014/04/16	2025	08/05/2014	110.99	Call	Bond Future	3,678.6300	3.6786	3,580.8900	3.5809	(2.657)	0	0	0
2014/04/16	2025	08/05/2014	111.00	Call	Bond Future	3,668.6300	3.6686	3,570.8900	3.5709	(2.664)	0	0	0
2014/04/16	2025	07/08/2014	109.01	Call	Bond Future	6,205.6000	6.2056	6,104.9200	6.1049	(1.622)	0	0	0
2014/04/16	2025	07/08/2014			Bond Future	115.2156	115.2156	115.1149	115.1149	(0.087)	0.0000	0.0000	0
2014/04/16	2025	07/08/2014	108.99	Call	Bond Future	6,225.6000	6.2256	6,124.9200	6.1249	(1.617)	0	0	0
2014/04/16	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2025	07/08/2014	109.00	Call	Bond Future	6,215.6000	6.2156	6,114.9200	6.1149	(1.620)	0	0	0
2014/04/16	2030	08/05/2014			Bond Future	8.9930	93.9611	8.9919	93.9697	(0.012)	0.0000	0.0000	4,431
2014/04/16	2030	08/05/2014	9.00	Call	Bond Future	54.8600	0.0549	63.4700	0.0635	15.694	0	0	0
2014/04/16	2030	08/05/2014	8.99	Put	Bond Future	23.4100	0.0234	14.8000	0.0148	(36.779)	0	0	0
2014/04/16	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2030	08/05/2014	9.01	Call	Bond Future	133.0400	0.1330	141.6500	0.1416	6.472	0	0	0
2014/04/16	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2030	07/08/2014	8.99	Put	Bond Future	755.8600	0.7559	748.2600	0.7483	(1.005)	0	0	0
2014/04/16	2030	07/08/2014			Bond Future	9.0878	91.3134	9.0868	91.3210	(0.011)	0.0000	0.0000	0
2014/04/16	2030	07/08/2014	9.01	Put	Bond Future	600.5100	0.6005	592.9100	0.5929	(1.266)	0	0	0
2014/04/16	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2030	07/08/2014	9.00	Put	Bond Future	678.1400	0.6781	670.5400	0.6705	(1.121)	0	0	0
2014/04/16	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2030	06/11/2014			Bond Future	9.1714	92.7072	9.1705	92.7140	(0.010)	0.0000	0.0000	0
2014/04/16	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2030	06/11/2014	8.99	Put	Bond Future	1,386.0700	1.3861	1,379.2700	1.3793	(0.491)	0	0	0
2014/04/16	2030	06/11/2014	9.01	Put	Bond Future	1,231.7400	1.2317	1,224.9400	1.2249	(0.552)	0	0	0
2014/04/16	2030	06/11/2014	9.00	Put	Bond Future	1,308.8600	1.3089	1,302.0600	1.3021	(0.520)	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
2014/04/16	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2037	08/05/2014			Bond Future	9.1614	96.0953	9.1654	96.0592	0.044	0.0000	0.0000	5,914
2014/04/16	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2037	08/05/2014	9.38	Call	Bond Future	1,936.8000	1.9368	1,900.6700	1.9007	(1.865)	0	0	0
2014/04/16	2037	08/05/2014	9.39	Call	Bond Future	2,023.8600	2.0239	1,987.7300	1.9877	(1.785)	0	0	0
2014/04/16	2037	08/05/2014	9.37	Call	Bond Future	1,849.6000	1.8496	1,813.4700	1.8135	(1.953)	0	0	0
2014/04/16	2037	07/08/2014	9.06	Put	Bond Future	1,706.7000	1.7067	1,744.5200	1.7445	2.216	0	0	0
2014/04/16	2037	07/08/2014			Bond Future	9.2498	93.2280	9.2541	93.1902	0.046	0.0000	0.0000	3,280
2014/04/16	2037	07/08/2014	9.05	Put	Bond Future	1,798.0000	1.7980	1,835.8200	1.8358	2.103	0	0	0
2014/04/16	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2037	07/08/2014	9.04	Put	Bond Future	1,889.4400	1.8894	1,927.2600	1.9273	2.002	0	0	0
2014/04/16	2037	06/11/2014	9.69	Call	Bond Future	3,078.0000	3.0780	3,038.7100	3.0387	(1.276)	0	0	0
2014/04/16	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2037	06/11/2014			Bond Future	9.3278	94.5339	9.3323	94.4946	0.048	0.0000	0.0000	0
2014/04/16	2037	06/11/2014	9.70	Call	Bond Future	3,160.6200	3.1606	3,121.3300	3.1213	(1.243)	0	0	0
2014/04/16	2037	06/11/2014	9.71	Call	Bond Future	3,243.1200	3.2431	3,203.8300	3.2038	(1.211)	0	0	0
2014/04/16	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2038	08/05/2014			Bond Future	116.3150	116.3150	116.7590	116.7590	0.382	0.0000	0.0000	334
2014/04/16	2038	08/05/2014	109.00	Call	Bond Future	7,314.9600	7.3150	7,759.0200	7.7590	6.071	0	0	0
2014/04/16	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2038	08/05/2014	109.01	Call	Bond Future	7,304.9600	7.3050	7,749.0200	7.7490	6.079	0	0	0
2014/04/16	2038	08/05/2014	108.99	Call	Bond Future	7,324.9600	7.3250	7,769.0200	7.7690	6.062	0	0	0
2014/04/16	2038	07/08/2014			Bond Future	116.7450	116.7450	117.1943	117.1943	0.385	0.0000	0.0000	0
2014/04/16	2038	07/08/2014	106.00	Call	Bond Future	10,745.0000	10.7450	11,194.2900	11.1943	4.181	0	0	0
2014/04/16	2038	07/08/2014	106.01	Call	Bond Future	10,735.0000	10.7350	11,184.2900	11.1843	4.185	0	0	0
2014/04/16	2038	07/08/2014	105.99	Call	Bond Future	10,755.0000	10.7550	11,204.2900	11.2043	4.177	0	0	0
2014/04/16	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2046	08/05/2014			Bond Future	114.4536	114.4536	114.4677	114.4677	0.012	0.0000	0.0000	5,218
2014/04/16	2046	08/05/2014	104.35	Call	Bond Future	10,103.6100	10.1036	10,117.7000	10.1177	0.139	0	0	0
2014/04/16	2046	08/05/2014	104.36	Call	Bond Future	10,093.6100	10.0936	10,107.7000	10.1077	0.140	0	0	0
2014/04/16	2046	08/05/2014	104.34	Call	Bond Future	10,113.6100	10.1136	10,127.7000	10.1277	0.139	0	0	0
2014/04/16	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2046	07/08/2014			Bond Future	116.1242	116.1242	116.1373	116.1373	0.011	0.0000	0.0000	0
2014/04/16	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2046	07/08/2014	104.44	Call	Bond Future	11,684.2200	11.6842	11,697.2800	11.6973	0.112	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
2014/04/16	2046	07/08/2014	104.45	Call	Bond Future	11,674.2200	11.6742	11,687.2800	11.6873	0.112	0	0	0
2014/04/16	2046	07/08/2014	104.43	Call	Bond Future	11,694.2200	11.6942	11,707.2800	11.7073	0.112	0	0	0
2014/04/16	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2046	06/11/2014	104.45	Call	Bond Future	12,117.3900	12.1174	12,129.4700	12.1295	0.100	0	0	0
2014/04/16	2046	06/11/2014			Bond Future	116.5674	116.5674	116.5795	116.5795	0.010	0.0000	0.0000	0
2014/04/16	2046	06/11/2014	104.43	Call	Bond Future	12,137.3900	12.1374	12,149.4700	12.1495	0.100	0	0	0
2014/04/16	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2046	06/11/2014	104.44	Call	Bond Future	12,127.3900	12.1274	12,139.4700	12.1395	0.100	0	0	0
2014/04/16	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2050	08/05/2014			Bond Future	124.0749	124.0749	124.0901	124.0901	0.012	0.0000	0.0000	1,300
2014/04/16	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2050	08/05/2014	114.99	Call	Bond Future	9,084.9300	9.0849	9,100.1300	9.1001	0.167	0	0	0
2014/04/16	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2050	08/05/2014	115.00	Call	Bond Future	9,074.9300	9.0749	9,090.1300	9.0901	0.167	0	0	0
2014/04/16	2050	08/05/2014	115.01	Call	Bond Future	9,064.9300	9.0649	9,080.1300	9.0801	0.168	0	0	0
2014/04/16	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2050	07/08/2014			Bond Future	124.4783	124.4783	124.4923	124.4923	0.011	0.0000	0.0000	0
2014/04/16	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	2050	07/08/2014	112.00	Call	Bond Future	12,478.2700	12.4783	12,492.2700	12.4923	0.112	0	0	0
2014/04/16	2050	07/08/2014	112.01	Call	Bond Future	12,468.2700	12.4683	12,482.2700	12.4823	0.112	0	0	0
2014/04/16	2050	07/08/2014	111.99	Call	Bond Future	12,488.2700	12.4883	12,502.2700	12.5023	0.112	0	0	0
2014/04/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	AL12	08/05/2014			Index Future	481.1410	481.1410	481.1410	481.1410	0.000	0.0000	0.0000	0
2014/04/16	AL12	07/08/2014			Index Future	488.1090	488.1090	488.1030	488.1030	(0.001)	0.0000	0.0000	0
2014/04/16	AL12	06/11/2014			Index Future	495.5550	495.5550	495.5450	495.5450	(0.002)	0.0000	0.0000	0
2014/04/16	AL37	08/05/2014			Index Future	412.6460	412.6460	412.8950	412.8950	0.060	0.0000	0.0000	0
2014/04/16	AL37	07/08/2014			Index Future	418.6210	418.6210	418.8700	418.8700	0.059	0.0000	0.0000	0
2014/04/16	AL7T	08/05/2014			Index Future	485.5340	485.5340	485.4520	485.4520	(0.017)	0.0000	0.0000	1
2014/04/16	AL7T	07/08/2014			Index Future	492.5650	492.5650	492.4770	492.4770	(0.018)	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
2014/04/16	ALBI	08/05/2014			Index Future	441.0620	441.0620	441.1760	441.1760	0.026	0.0000	0.0000	685
2014/04/16	ALBI	07/08/2014			Index Future	447.4500	447.4500	447.5600	447.5600	0.025	0.0000	0.0000	0
2014/04/16	ALBI	06/11/2014			Index Future	454.2760	454.2760	454.3840	454.3840	0.024	0.0000	0.0000	0
2014/04/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	CES1	20/04/2018			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
2014/04/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/16	EL28	08/05/2014	114.01	Call	Bond Future	5,959.9300	5.9599	5,974.3800	5.9744	0.242	0	0	0
2014/04/16	EL28	08/05/2014			Bond Future	119.9699	119.9699	119.9844	119.9844	0.012	0.0000	0.0000	0
2014/04/16	EL28	08/05/2014	113.99	Call	Bond Future	5,979.9300	5.9799	5,994.3800	5.9944	0.242	0	0	0
2014/04/16	EL28	08/05/2014	114.00	Call	Bond Future	5,969.9300	5.9699	5,984.3800	5.9844	0.242	0	0	0
2014/04/16	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	EL28	07/08/2014	114.00	Call	Bond Future	7,721.0800	7.7211	7,734.4200	7.7344	0.173	0	0	0
2014/04/16	EL28	07/08/2014			Bond Future	121.7211	121.7211	121.7344	121.7344	0.011	0.0000	0.0000	0
2014/04/16	EL28	07/08/2014	114.01	Call	Bond Future	7,711.0800	7.7111	7,724.4200	7.7244	0.173	0	0	0
2014/04/16	EL28	07/08/2014	113.99	Call	Bond Future	7,731.0800	7.7311	7,744.4200	7.7444	0.173	0	0	0
2014/04/16	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	ES33	08/05/2014	9.55	Put	Bond Future	1,557.9800	1.5580	1,622.7300	1.6227	4.156	0	0	0
2014/04/16	ES33	08/05/2014			Bond Future	9.7601	81.6929	9.7690	81.6282	0.091	0.0000	0.0000	6,220
2014/04/16	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	ES33	08/05/2014	9.54	Put	Bond Future	1,633.2700	1.6333	1,698.0200	1.6980	3.964	0	0	0
2014/04/16	ES33	08/05/2014	9.56	Put	Bond Future	1,482.7900	1.4828	1,547.5400	1.5475	4.367	0	0	0
2014/04/16	ES33	07/08/2014			Bond Future	9.8661	82.7668	9.8754	82.7002	0.094	0.0000	0.0000	0
2014/04/16	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	ES33	07/08/2014	10.14	Call	Bond Future	1,928.8500	1.9288	1,862.2300	1.8622	(3.454)	0	0	0
2014/04/16	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	ES33	07/08/2014	10.15	Call	Bond Future	1,997.8900	1.9979	1,931.2700	1.9313	(3.335)	0	0	0
2014/04/16	ES33	07/08/2014	10.16	Call	Bond Future	2,066.8400	2.0668	2,000.2200	2.0002	(3.223)	0	0	0
2014/04/16	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	ES33	06/11/2014			Bond Future	9.9692	80.2461	9.9789	80.1777	0.097	0.0000	0.0000	0
2014/04/16	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	ES33	06/11/2014	10.29	Call	Bond Future	2,213.9800	2.2140	2,145.5400	2.1455	(3.091)	0	0	0
2014/04/16	ES33	06/11/2014	10.30	Call	Bond Future	2,281.4400	2.2814	2,213.0000	2.2130	(3.000)	0	0	0
2014/04/16	ES33	06/11/2014	10.31	Call	Bond Future	2,348.8000	2.3488	2,280.3600	2.2804	(2.914)	0	0	0
2014/04/16	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	GOVI	08/05/2014			GOVI	440.0160	440.0160	440.1420	440.1420	0.029	0.0000	0.0000	317
2014/04/16	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	GOVI	08/05/2014	441.99	Put	GOVI	19,740.0000	1.9740	18,480.0000	1.8480	(6.383)	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
2014/04/16	GOVI	08/05/2014	442.01	Put	GOVI	19,940.0000	1.9940	18,680.0000	1.8680	(6.319)	0	0	0
2014/04/16	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	GOVI	08/05/2014	442.00	Put	GOVI	19,840.0000	1.9840	18,580.0000	1.8580	(6.351)	0	0	0
2014/04/16	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	GOVI	07/08/2014			GOVI	446.3880	446.3880	446.5100	446.5100	0.027	0.0000	0.0000	220
2014/04/16	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	GOVI	07/08/2014	459.99	Put	GOVI	136,020.0000	13.6020	134,800.0000	13.4800	(0.897)	0	0	0
2014/04/16	GOVI	07/08/2014	460.01	Put	GOVI	136,220.0000	13.6220	135,000.0000	13.5000	(0.896)	0	0	0
2014/04/16	GOVI	07/08/2014	460.00	Put	GOVI	136,120.0000	13.6120	134,900.0000	13.4900	(0.896)	0	0	0
2014/04/16	GOVI	06/11/2014	449.01	Call	GOVI	41,880.0000	4.1880	43,080.0000	4.3080	2.865	0	0	0
2014/04/16	GOVI	06/11/2014			GOVI	453.1980	453.1980	453.3180	453.3180	0.026	0.0000	0.0000	0
2014/04/16	GOVI	06/11/2014	448.99	Call	GOVI	42,080.0000	4.2080	43,280.0000	4.3280	2.852	0	0	0
2014/04/16	GOVI	06/11/2014	449.00	Call	GOVI	41,980.0000	4.1980	43,180.0000	4.3180	2.859	0	0	0
2014/04/16	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/16	ICAA	08/05/2014			Can-Do Interest Rate	140.0997	140.0997	140.1134	140.1134	0.010	0.0000	0.0000	635
2014/04/16	IGOV	08/05/2014			Index Future	209.2000	209.2000	209.1130	209.1130	(0.042)	0.0000	0.0000	1,266
2014/04/16	IGOV	07/08/2014			Index Future	212.2560	212.2560	212.1650	212.1650	(0.043)	0.0000	0.0000	90
2014/04/16	IGOV	06/11/2014			Index Future	215.5200	215.5200	215.4250	215.4250	(0.044)	0.0000	0.0000	0
2014/04/16	ILBI	08/05/2014			Index Future	567.5450	567.5450	567.1430	567.1430	(0.071)	0.0000	0.0000	0
2014/04/16	ILBI	07/08/2014			Index Future	575.7110	575.7110	575.3030	575.3030	(0.071)	0.0000	0.0000	210
2014/04/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/16	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/04/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/16	JBAF	16/04/2014			Jibar Tradeable Future	5.7500	94.2500	5.7500	94.2500	0.000	0.0000	0.0000	0
2014/04/16	JBAF	21/05/2014			Jibar Tradeable Future	5.8300	94.1700	5.8300	94.1700	0.000	0.0000	0.0000	2,000
2014/04/16	JBAF	18/06/2014			Jibar Tradeable Future	6.0100	93.9900	6.0100	93.9900	0.000	0.0000	0.0000	2,000
2014/04/16	JBAF	16/07/2014			Jibar Tradeable Future	6.0700	93.9300	6.0700	93.9300	0.000	0.0000	0.0000	800
2014/04/16	JBAF	20/08/2014			Jibar Tradeable Future	6.2700	93.7300	6.2700	93.7300	0.000	0.0000	0.0000	0
2014/04/16	JBAF	17/09/2014			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	1,000

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
2014/04/16	JBAF	17/12/2014			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2014/04/16	JBAF	18/03/2015			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	2,850
2014/04/16	JBAF	17/06/2015			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	5,000
2014/04/16	JBAF	16/09/2015			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2014/04/16	JBAF	15/12/2015			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2014/04/16	JBAF	16/03/2016			Jibar Tradeable Future	7.8400	92.1600	7.8400	92.1600	0.000	0.0000	0.0000	0
2014/04/16	R023	08/05/2014			Bond Future	8.3037	98.1304	8.3076	98.1069	0.047	0.0000	0.0000	12,895
2014/04/16	R023	08/05/2014	7.60	Call	Bond Future	26.8900	0.0269	23.3700	0.0234	(13.090)	0	0	0
2014/04/16	R023	08/05/2014	7.61	Call	Bond Future	28.8800	0.0289	25.1600	0.0252	(12.881)	0	0	0
2014/04/16	R023	08/05/2014	7.59	Put	Bond Future	4,449.2700	4.4493	4,469.4300	4.4694	0.453	0	0	0
2014/04/16	R023	08/05/2014	7.61	Put	Bond Future	4,325.6800	4.3257	4,345.4500	4.3455	0.457	0	0	0
2014/04/16	R023	08/05/2014	7.60	Put	Bond Future	4,387.3900	4.3874	4,407.3600	4.4074	0.455	0	0	0
2014/04/16	R023	08/05/2014	7.59	Call	Bond Future	25.0200	0.0250	21.6900	0.0217	(13.309)	0	0	0
2014/04/16	R023	07/08/2014	8.51	Call	Bond Future	2,494.6700	2.4947	2,510.5900	2.5106	0.638	0	0	0
2014/04/16	R023	07/08/2014			Bond Future	8.4012	99.4394	8.4055	99.4143	0.051	0.0000	0.0000	0
2014/04/16	R023	07/08/2014	8.49	Call	Bond Future	2,431.2100	2.4312	2,447.4300	2.4474	0.667	0	0	0
2014/04/16	R023	07/08/2014	8.50	Call	Bond Future	2,462.7200	2.4627	2,478.7900	2.4788	0.653	0	0	0
2014/04/16	R023	07/08/2014	8.49	Put	Bond Future	1,911.9700	1.9120	1,953.3100	1.9533	2.162	0	0	0
2014/04/16	R023	07/08/2014	8.51	Put	Bond Future	1,858.9300	1.8589	1,899.9700	1.9000	2.208	0	0	0
2014/04/16	R023	07/08/2014	8.50	Put	Bond Future	1,885.2100	1.8852	1,926.4000	1.9264	2.185	0	0	0
2014/04/16	R023	06/11/2014			Bond Future	8.4950	97.0365	8.4997	97.0101	0.054	0.0000	0.0000	0
2014/04/16	R023	06/11/2014	8.59	Put	Bond Future	2,669.3400	2.6693	2,686.8800	2.6869	0.657	0	0	0
2014/04/16	R023	06/11/2014	8.61	Put	Bond Future	2,616.9100	2.6169	2,634.2700	2.6343	0.663	0	0	0
2014/04/16	R023	06/11/2014	8.59	Call	Bond Future	3,209.9900	3.2100	3,201.1900	3.2012	(0.274)	0	0	0
2014/04/16	R023	06/11/2014	8.60	Put	Bond Future	2,643.0300	2.6430	2,660.4800	2.6605	0.660	0	0	0
2014/04/16	R023	06/11/2014	8.60	Call	Bond Future	3,240.3900	3.2404	3,231.5000	3.2315	(0.274)	0	0	0
2014/04/16	R023	06/11/2014	8.61	Call	Bond Future	3,270.9400	3.2709	3,261.9600	3.2620	(0.275)	0	0	0
2014/04/16	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R157	08/05/2014			Bond Future	6.8740	110.4837	6.8349	110.5360	(0.569)	0.0000	0.0000	19,628
2014/04/16	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R157	08/05/2014	5.20	Put	Bond Future	2,270.1000	2.2701	2,217.8000	2.2178	(2.304)	0	0	0
2014/04/16	R157	08/05/2014	5.19	Put	Bond Future	2,283.8600	2.2839	2,231.5600	2.2316	(2.290)	0	0	0
2014/04/16	R157	08/05/2014	5.21	Put	Bond Future	2,256.3400	2.2563	2,204.0400	2.2040	(2.318)	0	0	0
2014/04/16	R157	07/08/2014	6.76	Put	Bond Future	566.3600	0.5664	528.5800	0.5286	(6.671)	0	0	0
2014/04/16	R157	07/08/2014			Bond Future	7.1156	112.0827	7.0680	112.1344	(0.669)	0.0000	0.0000	12,800
2014/04/16	R157	07/08/2014	6.75	Put	Bond Future	573.7800	0.5738	535.5600	0.5356	(6.661)	0	0	0
2014/04/16	R157	07/08/2014	6.74	Call	Bond Future	171.8200	0.1718	185.3100	0.1853	7.851	0	0	0
2014/04/16	R157	07/08/2014	6.76	Call	Bond Future	178.9900	0.1790	192.9200	0.1929	7.783	0	0	0
2014/04/16	R157	07/08/2014	6.75	Call	Bond Future	175.4900	0.1755	188.9800	0.1890	7.687	0	0	0
2014/04/16	R157	07/08/2014	6.74	Put	Bond Future	581.0300	0.5810	542.8100	0.5428	(6.578)	0	0	0
2014/04/16	R157	06/11/2014	6.19	Put	Bond Future	1,103.4300	1.1034	1,056.9800	1.0570	(4.210)	0	0	0
2014/04/16	R157	06/11/2014			Bond Future	7.4187	106.9790	7.3572	107.0305	(0.829)	0.0000	0.0000	0
2014/04/16	R157	06/11/2014	6.21	Put	Bond Future	1,088.7800	1.0888	1,042.4900	1.0425	(4.252)	0	0	0
2014/04/16	R157	06/11/2014	6.20	Put	Bond Future	1,096.1000	1.0961	1,049.7200	1.0497	(4.231)	0	0	0
2014/04/16	R157	06/11/2014	6.21	Call	Bond Future	68.7700	0.0688	73.9900	0.0740	7.591	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
2014/04/16	R157	06/11/2014	6.19	Call	Bond Future	66.4100	0.0664	71.4700	0.0715	7.619	0	0	0
2014/04/16	R157	06/11/2014	6.20	Call	Bond Future	67.5900	0.0676	72.7200	0.0727	7.590	0	0	0
2014/04/16	R186	08/05/2014	8.40	Call	Bond Future	967.7200	0.9677	964.5300	0.9645	(0.330)	0	0	1,000
2014/04/16	R186	08/05/2014	7.50	Put	Bond Future	8,757.8700	8.7579	8,748.5900	8.7486	(0.106)	0	0	0
2014/04/16	R186	08/05/2014	8.25	Put	Bond Future	2,523.6900	2.5237	2,511.1900	2.5112	(0.495)	0	0	0
2014/04/16	R186	08/05/2014	8.75	Put	Bond Future	472.6300	0.4726	465.4000	0.4654	(1.530)	0	0	0
2014/04/16	R186	08/05/2014			Bond Future	8.4827	119.5442	8.4816	119.5533	(0.013)	0.0000	0.0000	55,827
2014/04/16	R186	08/05/2014	7.09	Put	Bond Future	12,679.3800	12.6794	12,670.2400	12.6702	(0.072)	0	0	0
2014/04/16	R186	08/05/2014	8.80	Put	Bond Future	380.4300	0.3804	373.9500	0.3740	(1.703)	0	0	900
2014/04/16	R186	08/05/2014	9.25	Put	Bond Future	35.3100	0.0353	33.7600	0.0338	(4.390)	0	0	10,000
2014/04/16	R186	08/05/2014	9.75	Put	Bond Future	0.9000	0.0009	0.8400	0.0008	(6.667)	0	0	6,000
2014/04/16	R186	08/05/2014	9.10	Call	Bond Future	5,149.1800	5.1492	5,155.6300	5.1556	0.125	0	0	0
2014/04/16	R186	08/05/2014	7.10	Call	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2014/04/16	R186	08/05/2014	9.00	Put	Bond Future	145.1600	0.1452	141.4900	0.1415	(2.528)	0	0	400
2014/04/16	R186	08/05/2014	7.11	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2014/04/16	R186	08/05/2014	8.50	Call	Bond Future	1,363.0900	1.3631	1,360.6300	1.3606	(0.180)	0	0	900
2014/04/16	R186	08/05/2014	9.75	Call	Bond Future	10,065.3700	10.0654	10,074.4500	10.0745	0.090	0	0	0
2014/04/16	R186	08/05/2014	7.09	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2014/04/16	R186	08/05/2014	8.80	Call	Bond Future	3,023.5100	3.0235	3,026.1700	3.0262	0.088	0	0	0
2014/04/16	R186	08/05/2014	8.25	Call	Bond Future	530.2500	0.5302	526.8900	0.5269	(0.634)	0	0	10,000
2014/04/16	R186	08/05/2014	9.25	Call	Bond Future	6,282.9200	6.2829	6,290.5100	6.2905	0.121	0	0	0
2014/04/16	R186	08/05/2014	9.10	Put	Bond Future	84.8000	0.0848	82.1100	0.0821	(3.172)	0	0	1,500
2014/04/16	R186	08/05/2014	7.11	Put	Bond Future	12,484.0200	12.4840	12,474.8800	12.4749	(0.073)	0	0	0
2014/04/16	R186	08/05/2014	8.40	Put	Bond Future	1,670.6100	1.6706	1,658.2800	1.6583	(0.738)	0	0	0
2014/04/16	R186	08/05/2014	7.50	Call	Bond Future	3.3500	0.0034	3.2100	0.0032	(4.179)	0	0	1,933
2014/04/16	R186	08/05/2014	8.50	Put	Bond Future	1,216.6000	1.2166	1,205.0000	1.2050	(0.953)	0	0	1,933
2014/04/16	R186	08/05/2014	8.75	Call	Bond Future	2,704.9100	2.7049	2,706.8200	2.7068	0.071	0	0	6,000
2014/04/16	R186	08/05/2014	7.10	Put	Bond Future	12,581.6500	12.5816	12,572.5000	12.5725	(0.073)	0	0	0
2014/04/16	R186	08/05/2014	9.00	Call	Bond Future	4,410.6500	4.4106	4,416.1200	4.4161	0.124	0	0	0
2014/04/16	R186	07/08/2014	8.31	Call	Bond Future	2,063.2200	2.0632	2,123.3600	2.1234	2.915	0	0	0
2014/04/16	R186	07/08/2014			Bond Future	8.5730	115.9812	8.5721	115.9891	(0.011)	0.0000	0.0000	10
2014/04/16	R186	07/08/2014	8.92	Put	Bond Future	1,838.6400	1.8386	1,891.3800	1.8914	2.868	0	0	840
2014/04/16	R186	07/08/2014	8.29	Call	Bond Future	1,998.8100	1.9988	2,058.5600	2.0586	2.989	0	0	0
2014/04/16	R186	07/08/2014	8.30	Call	Bond Future	2,030.8500	2.0309	2,090.7900	2.0908	2.951	0	0	0
2014/04/16	R186	07/08/2014	8.29	Put	Bond Future	4,376.5600	4.3766	4,428.4400	4.4284	1.185	0	0	0
2014/04/16	R186	07/08/2014	8.31	Put	Bond Future	4,270.6900	4.2707	4,322.9600	4.3230	1.224	0	0	0
2014/04/16	R186	07/08/2014	8.92	Call	Bond Future	4,662.8100	4.6628	4,723.4200	4.7234	1.300	0	0	0
2014/04/16	R186	07/08/2014	8.30	Put	Bond Future	4,323.4200	4.3234	4,375.4900	4.3755	1.204	0	0	0
2014/04/16	R186	06/11/2014	8.15	Put	Bond Future	6,578.5200	6.5785	6,601.0100	6.6010	0.342	0	0	0
2014/04/16	R186	06/11/2014	8.14	Call	Bond Future	2,341.3400	2.3413	2,370.6100	2.3706	1.250	0	0	0
2014/04/16	R186	06/11/2014			Bond Future	8.6561	117.7509	8.6552	117.7578	(0.010)	0.0000	0.0000	0
2014/04/16	R186	06/11/2014	9.17	Call	Bond Future	6,502.7200	6.5027	6,518.0500	6.5180	0.236	0	0	0
2014/04/16	R186	06/11/2014	8.15	Call	Bond Future	2,370.4000	2.3704	2,399.7800	2.3998	1.239	0	0	0
2014/04/16	R186	06/11/2014	8.16	Call	Bond Future	2,399.7000	2.3997	2,428.8400	2.4288	1.214	0	0	0
2014/04/16	R186	06/11/2014	9.17	Put	Bond Future	2,440.5900	2.4406	2,449.0300	2.4490	0.346	0	0	2,010
2014/04/16	R186	06/11/2014	8.14	Put	Bond Future	6,634.7700	6.6348	6,657.1500	6.6572	0.337	0	0	0
2014/04/16	R186	06/11/2014	8.16	Put	Bond Future	6,522.6000	6.5226	6,544.8500	6.5449	0.341	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
2014/04/16	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R197	08/05/2014			Bond Future	283.3187	283.3187	283.3501	283.3501	0.011	0.0000	0.0000	1,912
2014/04/16	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R197	08/05/2014	250.01	Call	Bond Future	33,308.7000	33.3087	33,340.0500	33.3401	0.094	0	0	0
2014/04/16	R197	08/05/2014	249.99	Call	Bond Future	33,328.7000	33.3287	33,360.0500	33.3601	0.094	0	0	0
2014/04/16	R197	08/05/2014	250.00	Call	Bond Future	33,318.7000	33.3187	33,350.0500	33.3501	0.094	0	0	0
2014/04/16	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R197	07/08/2014			Bond Future	281.6344	281.6344	281.6630	281.6630	0.010	0.0000	0.0000	0
2014/04/16	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R197	07/08/2014	270.00	Call	Bond Future	11,634.4200	11.6344	11,663.0100	11.6630	0.246	0	0	0
2014/04/16	R197	07/08/2014	270.01	Call	Bond Future	11,624.4200	11.6244	11,653.0100	11.6530	0.246	0	0	0
2014/04/16	R197	07/08/2014	269.99	Call	Bond Future	11,644.4200	11.6444	11,673.0100	11.6730	0.246	0	0	0
2014/04/16	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R201	08/05/2014			Bond Future	6.4536	104.7718	6.4061	104.8001	(0.737)	0.0000	0.0000	0
2014/04/16	R201	08/05/2014	4.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R201	08/05/2014	4.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R201	08/05/2014	4.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R201	08/05/2014	4.76	Put	Bond Future	1,017.2200	1.0172	988.9200	0.9889	(2.782)	0	0	0
2014/04/16	R201	08/05/2014	4.75	Put	Bond Future	1,023.2800	1.0233	994.9800	0.9950	(2.766)	0	0	0
2014/04/16	R201	08/05/2014	4.74	Put	Bond Future	1,029.3400	1.0293	1,001.0400	1.0010	(2.749)	0	0	0
2014/04/16	R201	07/08/2014	5.31	Put	Bond Future	597.4900	0.5975	574.2100	0.5742	(3.896)	0	0	0
2014/04/16	R201	07/08/2014			Bond Future	6.8312	101.8772	6.7542	101.9047	(1.126)	0.0000	0.0000	0
2014/04/16	R201	07/08/2014	5.30	Put	Bond Future	600.4900	0.6005	577.1600	0.5772	(3.885)	0	0	0
2014/04/16	R201	07/08/2014	5.31	Call	Bond Future	51.6700	0.0517	55.8600	0.0559	8.109	0	0	0
2014/04/16	R201	07/08/2014	5.29	Call	Bond Future	50.4700	0.0505	54.5700	0.0546	8.124	0	0	0
2014/04/16	R201	07/08/2014	5.30	Call	Bond Future	51.0700	0.0511	55.2100	0.0552	8.107	0	0	0
2014/04/16	R201	07/08/2014	5.29	Put	Bond Future	603.5000	0.6035	580.1300	0.5801	(3.872)	0	0	0
2014/04/16	R202	08/05/2014	215.00	Call	Bond Future	9,551.0200	9.5510	8,936.3200	8.9363	(6.436)	0	0	0
2014/04/16	R202	08/05/2014			Bond Future	224.4084	224.4084	223.7718	223.7718	(0.284)	0.0000	0.0000	44,590
2014/04/16	R202	08/05/2014	215.01	Call	Bond Future	9,541.6000	9.5416	8,926.9900	8.9270	(6.441)	0	0	0
2014/04/16	R202	08/05/2014	214.99	Put	Bond Future	142.0300	0.1420	163.8800	0.1639	15.384	0	0	0
2014/04/16	R202	08/05/2014	215.01	Put	Bond Future	143.1900	0.1432	165.2100	0.1652	15.378	0	0	0
2014/04/16	R202	08/05/2014	214.99	Call	Bond Future	9,560.4400	9.5604	8,945.6600	8.9457	(6.430)	0	0	0
2014/04/16	R202	08/05/2014	215.00	Put	Bond Future	142.6100	0.1426	164.5400	0.1645	15.378	0	0	0
2014/04/16	R202	07/08/2014	207.99	Call	Bond Future	17,200.5300	17.2005	16,604.8500	16.6048	(3.463)	0	0	0
2014/04/16	R202	07/08/2014	208.00	Put	Bond Future	598.6600	0.5987	651.6200	0.6516	8.846	0	0	0
2014/04/16	R202	07/08/2014			Bond Future	224.5929	224.5929	223.9443	223.9443	(0.289)	0.0000	0.0000	0
2014/04/16	R202	07/08/2014	207.99	Put	Bond Future	597.6300	0.5976	650.5100	0.6505	8.848	0	0	0
2014/04/16	R202	07/08/2014	208.01	Put	Bond Future	599.7000	0.5997	652.7400	0.6527	8.844	0	0	0
2014/04/16	R202	07/08/2014	208.00	Call	Bond Future	17,191.5600	17.1916	16,595.9600	16.5960	(3.464)	0	0	0
2014/04/16	R202	07/08/2014	208.01	Call	Bond Future	17,182.6000	17.1826	16,587.0800	16.5871	(3.466)	0	0	0
2014/04/16	R203	08/05/2014	5.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R203	08/05/2014	5.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/16	R203	08/05/2014	6.84	Call	Bond Future	8.6300	0.0086	9.5700	0.0096	10.892	0	0	29
2014/04/16	R203	08/05/2014	7.40	Put	Bond Future	823.6100	0.8236	762.4900	0.7625	(7.421)	0	0	0
2014/04/16	R203	08/05/2014			Bond Future	7.6075	103.1700	7.5802	103.2501	(0.358)	0.0000	0.0000	16,949
2014/04/16	R203	08/05/2014	5.76	Put	Bond Future	5,607.7700	5.6078	5,527.6900	5.5277	(1.428)	0	0	0
2014/04/16	R203	08/05/2014	6.84	Put	Bond Future	2,293.3000	2.2933	2,214.1600	2.2142	(3.451)	0	0	0
2014/04/16	R203	08/05/2014	5.75	Put	Bond Future	5,639.1500	5.6391	5,559.0700	5.5591	(1.420)	0	0	0
2014/04/16	R203	08/05/2014	5.74	Put	Bond Future	5,670.5300	5.6705	5,590.4500	5.5904	(1.412)	0	0	0
2014/04/16	R203	08/05/2014	7.40	Call	Bond Future	212.1700	0.2122	231.1300	0.2311	8.936	0	0	16
2014/04/16	R203	08/05/2014	5.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R203	07/08/2014	7.30	Call	Bond Future	441.3200	0.4413	482.6900	0.4827	9.374	0	0	0
2014/04/16	R203	07/08/2014			Bond Future	7.7645	104.6631	7.7352	104.7431	(0.378)	0.0000	0.0000	200
2014/04/16	R203	07/08/2014	7.31	Call	Bond Future	449.8500	0.4498	491.6400	0.4916	9.290	0	0	0
2014/04/16	R203	07/08/2014	6.84	Put	Bond Future	2,723.6300	2.7236	2,666.7700	2.6668	(2.088)	0	0	0
2014/04/16	R203	07/08/2014	7.29	Put	Bond Future	1,737.0000	1.7370	1,697.9300	1.6979	(2.249)	0	0	0
2014/04/16	R203	07/08/2014	7.31	Put	Bond Future	1,698.5700	1.6986	1,660.3500	1.6603	(2.250)	0	0	0
2014/04/16	R203	07/08/2014	7.29	Call	Bond Future	432.9000	0.4329	473.8400	0.4738	9.457	0	0	0
2014/04/16	R203	07/08/2014	7.30	Put	Bond Future	1,717.7200	1.7177	1,679.0800	1.6791	(2.249)	0	0	0
2014/04/16	R203	07/08/2014	6.84	Call	Bond Future	163.5800	0.1636	186.7300	0.1867	14.152	0	0	46
2014/04/16	R203	06/11/2014	6.86	Call	Bond Future	297.0700	0.2971	304.0500	0.3041	2.350	0	0	0
2014/04/16	R203	06/11/2014			Bond Future	7.9246	102.0957	7.8927	102.1760	(0.402)	0.0000	0.0000	0
2014/04/16	R203	06/11/2014	6.98	Call	Bond Future	356.8800	0.3569	365.4700	0.3655	2.407	0	0	14
2014/04/16	R203	06/11/2014	6.84	Call	Bond Future	287.9100	0.2879	294.6400	0.2946	2.338	0	0	45
2014/04/16	R203	06/11/2014	6.85	Call	Bond Future	292.4600	0.2925	299.3200	0.2993	2.346	0	0	0
2014/04/16	R203	06/11/2014	6.98	Put	Bond Future	2,768.8500	2.7688	2,697.1600	2.6972	(2.589)	0	0	0
2014/04/16	R203	06/11/2014	6.84	Put	Bond Future	3,063.4600	3.0635	2,989.9100	2.9899	(2.401)	0	0	0
2014/04/16	R203	06/11/2014	6.86	Put	Bond Future	3,020.5800	3.0206	2,947.2800	2.9473	(2.427)	0	0	0
2014/04/16	R203	06/11/2014	6.85	Put	Bond Future	3,041.9900	3.0420	2,968.5700	2.9686	(2.414)	0	0	0
2014/04/16	R203	05/02/2015	7.69	Call	Bond Future	1,014.9900	1.0150	977.4500	0.9775	(3.699)	0	0	55
2014/04/16	R203	05/02/2015			Bond Future	8.0980	103.7097	8.0621	103.7925	(0.443)	0.0000	0.0000	0
2014/04/16	R203	05/02/2015	8.34	Put	Bond Future	1,204.5200	1.2045	1,097.2400	1.0972	(8.906)	0	0	0
2014/04/16	R203	05/02/2015	8.35	Call	Bond Future	1,773.2500	1.7732	1,748.9900	1.7490	(1.368)	0	0	0
2014/04/16	R203	05/02/2015	8.36	Call	Bond Future	1,786.7100	1.7867	1,762.7300	1.7627	(1.342)	0	0	0
2014/04/16	R203	05/02/2015	8.34	Call	Bond Future	1,759.8500	1.7599	1,735.2900	1.7353	(1.396)	0	0	0
2014/04/16	R203	05/02/2015	8.36	Put	Bond Future	1,185.6700	1.1857	1,078.9700	1.0790	(8.999)	0	0	0
2014/04/16	R203	05/02/2015	7.69	Put	Bond Future	1,959.8300	1.9598	1,839.5700	1.8396	(6.136)	0	0	0
2014/04/16	R203	05/02/2015	8.35	Put	Bond Future	1,195.0600	1.1951	1,088.0800	1.0881	(8.952)	0	0	0
2014/04/16	R204	08/05/2014			Bond Future	7.8540	103.6853	7.8321	103.7691	(0.279)	0.0000	0.0000	30,515
2014/04/16	R204	08/05/2014	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R204	08/05/2014	6.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R204	08/05/2014	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R204	08/05/2014	6.05	Put	Bond Future	7,187.0500	7.1871	7,103.2600	7.1033	(1.166)	0	0	0
2014/04/16	R204	08/05/2014	6.04	Put	Bond Future	7,228.6000	7.2286	7,144.8100	7.1448	(1.159)	0	0	0
2014/04/16	R204	08/05/2014	6.06	Put	Bond Future	7,145.5100	7.1455	7,061.7200	7.0617	(1.173)	0	0	0
2014/04/16	R204	07/08/2014			Bond Future	7.9911	101.1531	7.9680	101.2368	(0.289)	0.0000	0.0000	100
2014/04/16	R204	07/08/2014	7.44	Put	Bond Future	2,530.3500	2.5303	2,502.7300	2.5027	(1.092)	0	0	0
2014/04/16	R204	07/08/2014	7.46	Put	Bond Future	2,476.3300	2.4763	2,449.8100	2.4498	(1.071)	0	0	0
2014/04/16	R204	07/08/2014	7.45	Put	Bond Future	2,503.2600	2.5033	2,476.1900	2.4762	(1.081)	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
2014/04/16	R204	07/08/2014	7.78	Call	Bond Future	932.7500	0.9328	1,006.2300	1.0062	7.878	0	0	0
2014/04/16	R204	07/08/2014	7.46	Call	Bond Future	529.6100	0.5296	586.8100	0.5868	10.800	0	0	0
2014/04/16	R204	07/08/2014	7.44	Call	Bond Future	509.4200	0.5094	565.5200	0.5655	11.013	0	0	0
2014/04/16	R204	07/08/2014	7.78	Put	Bond Future	1,700.9700	1.7010	1,690.7300	1.6907	(0.602)	0	0	530
2014/04/16	R204	07/08/2014	7.45	Call	Bond Future	519.4400	0.5194	576.0900	0.5761	10.906	0	0	0
2014/04/16	R204	06/11/2014	7.99	Put	Bond Future	1,908.0500	1.9081	1,868.5400	1.8685	(2.071)	0	0	1,270
2014/04/16	R204	06/11/2014			Bond Future	8.1210	102.6963	8.0965	102.7804	(0.302)	0.0000	0.0000	0
2014/04/16	R204	06/11/2014	6.99	Put	Bond Future	4,336.7200	4.3367	4,280.8100	4.2808	(1.289)	0	0	0
2014/04/16	R204	06/11/2014	7.01	Put	Bond Future	4,277.0200	4.2770	4,221.3100	4.2213	(1.303)	0	0	0
2014/04/16	R204	06/11/2014	6.99	Call	Bond Future	364.9600	0.3650	393.1200	0.3931	7.716	0	0	0
2014/04/16	R204	06/11/2014	7.00	Put	Bond Future	4,306.6300	4.3066	4,251.0200	4.2510	(1.291)	0	0	0
2014/04/16	R204	06/11/2014	7.99	Call	Bond Future	1,457.6800	1.4577	1,502.2400	1.5022	3.057	0	0	0
2014/04/16	R204	06/11/2014	7.00	Call	Bond Future	370.8200	0.3708	399.2800	0.3993	7.675	0	0	0
2014/04/16	R204	06/11/2014	7.01	Call	Bond Future	377.1600	0.3772	405.5200	0.4055	7.519	0	0	0
2014/04/16	R207	08/05/2014	6.19	Put	Bond Future	8,714.8600	8.7149	8,641.7100	8.6417	(0.839)	0	0	0
2014/04/16	R207	08/05/2014	6.21	Put	Bond Future	8,617.5600	8.6176	8,544.4100	8.5444	(0.849)	0	0	0
2014/04/16	R207	08/05/2014			Bond Future	8.0766	98.6433	8.0599	98.7164	(0.207)	0.0000	0.0000	20,286
2014/04/16	R207	08/05/2014	6.20	Put	Bond Future	8,666.2000	8.6662	8,593.0500	8.5930	(0.844)	0	0	0
2014/04/16	R207	08/05/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R207	08/05/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R207	08/05/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R207	07/08/2014	7.69	Call	Bond Future	677.3200	0.6773	722.8100	0.7228	6.716	0	0	0
2014/04/16	R207	07/08/2014	7.70	Put	Bond Future	2,837.7700	2.8378	2,810.6700	2.8107	(0.955)	0	0	0
2014/04/16	R207	07/08/2014			Bond Future	8.2046	96.4299	8.1872	96.5029	(0.212)	0.0000	0.0000	0
2014/04/16	R207	07/08/2014	7.70	Call	Bond Future	689.7300	0.6897	735.6500	0.7356	6.658	0	0	0
2014/04/16	R207	07/08/2014	7.71	Call	Bond Future	702.3100	0.7023	748.6500	0.7486	6.598	0	0	0
2014/04/16	R207	07/08/2014	7.69	Put	Bond Future	2,868.5200	2.8685	2,840.9900	2.8410	(0.960)	0	0	0
2014/04/16	R207	07/08/2014	7.71	Put	Bond Future	2,807.2100	2.8072	2,780.5300	2.7805	(0.950)	0	0	0
2014/04/16	R207	06/11/2014	7.36	Put	Bond Future	4,594.8900	4.5949	4,541.2700	4.5413	(1.167)	0	0	0
2014/04/16	R207	06/11/2014			Bond Future	8.3197	97.9013	8.3015	97.9746	(0.219)	0.0000	0.0000	0
2014/04/16	R207	06/11/2014	7.35	Put	Bond Future	4,627.7000	4.6277	4,573.8700	4.5739	(1.163)	0	0	0
2014/04/16	R207	06/11/2014	7.36	Call	Bond Future	633.2800	0.6333	652.9400	0.6529	3.104	0	0	0
2014/04/16	R207	06/11/2014	7.34	Call	Bond Future	614.3600	0.6144	633.6100	0.6336	3.133	0	0	0
2014/04/16	R207	06/11/2014	7.35	Call	Bond Future	623.7700	0.6238	643.2200	0.6432	3.118	0	0	0
2014/04/16	R207	06/11/2014	7.34	Put	Bond Future	4,660.6300	4.6606	4,606.6000	4.6066	(1.159)	0	0	0
2014/04/16	R208	08/05/2014	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R208	08/05/2014			Bond Future	8.1867	93.3341	8.1854	93.3405	(0.016)	0.0000	0.0000	11,694
2014/04/16	R208	08/05/2014	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R208	08/05/2014	6.31	Put	Bond Future	9,875.5200	9.8755	9,869.1900	9.8692	(0.064)	0	0	0
2014/04/16	R208	08/05/2014	6.30	Put	Bond Future	9,931.5100	9.9315	9,925.1800	9.9252	(0.064)	0	0	0
2014/04/16	R208	08/05/2014	6.29	Put	Bond Future	9,987.5200	9.9875	9,981.1900	9.9812	(0.063)	0	0	0
2014/04/16	R208	08/05/2014	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R208	07/08/2014	8.28	Call	Bond Future	1,718.3900	1.7184	1,761.6700	1.7617	2.519	0	0	0
2014/04/16	R208	07/08/2014			Bond Future	8.2972	94.6849	8.2960	94.6902	(0.013)	0.0000	0.0000	0
2014/04/16	R208	07/08/2014	7.80	Call	Bond Future	802.5500	0.8025	839.7400	0.8397	4.634	0	0	0
2014/04/16	R208	07/08/2014	7.79	Put	Bond Future	3,252.6000	3.2526	3,284.2600	3.2843	0.973	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
2014/04/16	R208	07/08/2014	7.81	Put	Bond Future	3,182.9700	3.1830	3,215.0800	3.2151	1.009	0	0	0
2014/04/16	R208	07/08/2014	7.80	Put	Bond Future	3,217.6800	3.2177	3,249.5600	3.2496	0.991	0	0	0
2014/04/16	R208	07/08/2014	8.28	Put	Bond Future	1,800.4400	1.8004	1,838.4100	1.8384	2.109	0	0	630
2014/04/16	R208	07/08/2014	7.81	Call	Bond Future	817.1700	0.8172	854.5900	0.8546	4.579	0	0	0
2014/04/16	R208	07/08/2014	7.79	Call	Bond Future	788.1000	0.7881	825.0700	0.8251	4.691	0	0	0
2014/04/16	R208	06/11/2014	7.46	Call	Bond Future	718.2500	0.7183	713.0400	0.7130	(0.725)	0	0	0
2014/04/16	R208	06/11/2014			Bond Future	8.4019	92.7306	8.4009	92.7351	(0.012)	0.0000	0.0000	0
2014/04/16	R208	06/11/2014	7.44	Call	Bond Future	697.9600	0.6980	692.8100	0.6928	(0.738)	0	0	0
2014/04/16	R208	06/11/2014	7.45	Call	Bond Future	708.0500	0.7081	702.8700	0.7029	(0.732)	0	0	0
2014/04/16	R208	06/11/2014	8.50	Put	Bond Future	2,098.2800	2.0983	2,087.8400	2.0878	(0.498)	0	0	1,520
2014/04/16	R208	06/11/2014	7.44	Put	Bond Future	5,278.4000	5.2784	5,268.7700	5.2688	(0.182)	0	0	0
2014/04/16	R208	06/11/2014	7.46	Put	Bond Future	5,200.6500	5.2007	5,190.9600	5.1910	(0.186)	0	0	0
2014/04/16	R208	06/11/2014	8.50	Call	Bond Future	2,550.2800	2.5503	2,544.3200	2.5443	(0.234)	0	0	0
2014/04/16	R208	06/11/2014	7.45	Put	Bond Future	5,239.4600	5.2395	5,229.8000	5.2298	(0.184)	0	0	0
2014/04/16	R209	08/05/2014	9.63	Call	Bond Future	4,033.0700	4.0331	3,972.9300	3.9729	(1.491)	0	0	0
2014/04/16	R209	08/05/2014			Bond Future	9.0840	73.9892	9.0932	73.9213	0.101	0.0000	0.0000	22,078
2014/04/16	R209	08/05/2014	7.85	Call	Bond Future	0.5500	0.0006	0.5200	0.0005	(5.455)	0	0	0
2014/04/16	R209	08/05/2014	9.00	Put	Bond Future	1,564.4300	1.5644	1,606.4700	1.6065	2.687	0	0	0
2014/04/16	R209	08/05/2014	9.50	Call	Bond Future	3,256.0800	3.2561	3,200.6000	3.2006	(1.704)	0	0	0
2014/04/16	R209	08/05/2014	7.86	Call	Bond Future	0.6100	0.0006	0.5800	0.0006	(4.918)	0	0	0
2014/04/16	R209	08/05/2014	8.50	Put	Bond Future	4,642.6400	4.6426	4,706.5300	4.7065	1.376	0	0	0
2014/04/16	R209	08/05/2014	9.75	Put	Bond Future	82.3800	0.0824	87.1500	0.0871	5.790	0	0	7,262
2014/04/16	R209	08/05/2014	9.85	Put	Bond Future	48.8400	0.0488	51.8900	0.0519	6.245	0	0	10,000
2014/04/16	R209	08/05/2014	7.84	Call	Bond Future	0.5000	0.0005	0.4700	0.0005	(6.000)	0	0	0
2014/04/16	R209	08/05/2014	7.85	Put	Bond Future	10,132.7700	10.1328	10,200.6400	10.2006	0.670	0	0	0
2014/04/16	R209	08/05/2014	9.50	Put	Bond Future	266.3500	0.2664	278.7700	0.2788	4.663	0	0	640
2014/04/16	R209	08/05/2014	7.84	Put	Bond Future	10,223.3800	10.2234	10,291.2500	10.2913	0.664	0	0	0
2014/04/16	R209	08/05/2014	9.63	Put	Bond Future	148.2300	0.1482	155.9900	0.1560	5.235	0	0	883
2014/04/16	R209	08/05/2014	9.85	Call	Bond Future	5,407.8400	5.4078	5,342.9900	5.3430	(1.199)	0	0	0
2014/04/16	R209	08/05/2014	7.86	Put	Bond Future	10,042.3100	10.0423	10,110.1800	10.1102	0.676	0	0	0
2014/04/16	R209	08/05/2014	8.50	Call	Bond Future	97.5900	0.0976	93.5800	0.0936	(4.109)	0	0	640
2014/04/16	R209	08/05/2014	9.00	Call	Bond Future	936.1100	0.9361	910.2500	0.9103	(2.762)	0	0	640
2014/04/16	R209	08/05/2014	9.75	Call	Bond Future	4,777.5400	4.7775	4,714.4100	4.7144	(1.321)	0	0	0
2014/04/16	R209	07/08/2014	9.04	Put	Bond Future	3,371.3500	3.3713	3,494.2900	3.4943	3.647	0	0	0
2014/04/16	R209	07/08/2014			Bond Future	9.1630	75.0600	9.1725	74.9902	0.104	0.0000	0.0000	0
2014/04/16	R209	07/08/2014	9.06	Put	Bond Future	3,289.1800	3.2892	3,411.3400	3.4113	3.714	0	0	0
2014/04/16	R209	07/08/2014	9.05	Put	Bond Future	3,330.0800	3.3301	3,452.6400	3.4526	3.680	0	0	0
2014/04/16	R209	07/08/2014	9.05	Call	Bond Future	2,495.4100	2.4954	2,548.1800	2.5482	2.115	0	0	0
2014/04/16	R209	07/08/2014	9.06	Call	Bond Future	2,528.9700	2.5290	2,581.3400	2.5813	2.071	0	0	0
2014/04/16	R209	07/08/2014	9.04	Call	Bond Future	2,462.1000	2.4621	2,515.2500	2.5153	2.159	0	0	0
2014/04/16	R209	06/11/2014			Bond Future	9.2373	73.0581	9.2472	72.9866	0.107	0.0000	0.0000	0
2014/04/16	R209	06/11/2014	8.99	Put	Bond Future	4,915.8500	4.9158	5,003.9600	5.0040	1.792	0	0	0
2014/04/16	R209	06/11/2014	9.01	Put	Bond Future	4,829.3100	4.8293	4,916.6300	4.9166	1.808	0	0	0
2014/04/16	R209	06/11/2014	9.00	Put	Bond Future	4,872.3300	4.8723	4,960.2600	4.9603	1.805	0	0	0
2014/04/16	R209	06/11/2014	8.99	Call	Bond Future	3,095.0400	3.0950	3,111.6300	3.1116	0.536	0	0	0
2014/04/16	R209	06/11/2014	9.00	Call	Bond Future	3,126.5200	3.1265	3,142.9300	3.1429	0.525	0	0	0
2014/04/16	R209	06/11/2014	9.01	Call	Bond Future	3,158.3900	3.1584	3,174.1900	3.1742	0.500	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
2014/04/16	R210	08/05/2014			Bond Future	166.5912	166.5912	166.6105	166.6105	0.012	0.0000	0.0000	719
2014/04/16	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R210	08/05/2014	160.01	Call	Bond Future	6,581.1800	6.5812	6,600.5100	6.6005	0.294	0	0	0
2014/04/16	R210	08/05/2014	159.99	Call	Bond Future	6,601.1800	6.6012	6,620.5100	6.6205	0.293	0	0	0
2014/04/16	R210	08/05/2014	160.00	Call	Bond Future	6,591.1800	6.5912	6,610.5100	6.6105	0.293	0	0	0
2014/04/16	R210	07/08/2014			Bond Future	169.0229	169.0229	169.0405	169.0405	0.010	0.0000	0.0000	0
2014/04/16	R210	07/08/2014	159.00	Call	Bond Future	10,022.8800	10.0229	10,040.5000	10.0405	0.176	0	0	0
2014/04/16	R210	07/08/2014	159.01	Call	Bond Future	10,012.8800	10.0129	10,030.5000	10.0305	0.176	0	0	0
2014/04/16	R210	07/08/2014	158.99	Call	Bond Future	10,032.8800	10.0329	10,050.5000	10.0505	0.176	0	0	0
2014/04/16	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R211	08/05/2014	130.00	Put	Bond Future	2,354.1100	2.3541	2,341.9700	2.3420	(0.516)	0	0	0
2014/04/16	R211	08/05/2014			Bond Future	127.6459	127.6459	127.6580	127.6580	0.010	0.0000	0.0000	390
2014/04/16	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R211	08/05/2014	129.99	Put	Bond Future	2,344.1100	2.3441	2,331.9700	2.3320	(0.518)	0	0	0
2014/04/16	R211	08/05/2014	130.01	Put	Bond Future	2,364.1100	2.3641	2,351.9700	2.3520	(0.514)	0	0	0
2014/04/16	R211	07/08/2014	127.99	Put	Bond Future	45.1600	0.0452	34.4100	0.0344	(23.804)	0	0	0
2014/04/16	R211	07/08/2014			Bond Future	127.9448	127.9448	127.9556	127.9556	0.008	0.0000	0.0000	0
2014/04/16	R211	07/08/2014	128.01	Put	Bond Future	65.1600	0.0652	54.4100	0.0544	(16.498)	0	0	0
2014/04/16	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R211	07/08/2014	128.00	Put	Bond Future	55.1600	0.0552	44.4100	0.0444	(19.489)	0	0	0
2014/04/16	R212	08/05/2014			Bond Future	133.1901	133.1901	133.2048	133.2048	0.011	0.0000	0.0000	21,797
2014/04/16	R212	08/05/2014	132.00	Call	Bond Future	1,190.0700	1.1901	1,204.7600	1.2048	1.234	0	0	0
2014/04/16	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R212	08/05/2014	132.01	Call	Bond Future	1,180.0700	1.1801	1,194.7600	1.1948	1.245	0	0	0
2014/04/16	R212	08/05/2014	131.99	Call	Bond Future	1,200.0700	1.2001	1,214.7600	1.2148	1.224	0	0	0
2014/04/16	R212	07/08/2014	128.99	Call	Bond Future	4,427.2100	4.4272	4,440.5600	4.4406	0.302	0	0	0
2014/04/16	R212	07/08/2014			Bond Future	133.4172	133.4172	133.4306	133.4306	0.010	0.0000	0.0000	0
2014/04/16	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R212	07/08/2014	129.00	Call	Bond Future	4,417.2100	4.4172	4,430.5600	4.4306	0.302	0	0	0
2014/04/16	R212	07/08/2014	129.01	Call	Bond Future	4,407.2100	4.4072	4,420.5600	4.4206	0.303	0	0	0
2014/04/16	R213	08/05/2014	7.65	Put	Bond Future	10,811.9600	10.8120	10,804.6800	10.8047	(0.067)	0	0	0
2014/04/16	R213	08/05/2014			Bond Future	8.9654	84.4907	8.9645	84.4980	(0.011)	0.0000	0.0000	27,968

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
2014/04/16	R213	08/05/2014	7.64	Put	Bond Future	10,901.6400		10.9016	10,894.3600	10.8944	(0.067)	0	0	0
2014/04/16	R213	08/05/2014	7.66	Put	Bond Future	10,722.4000		10.7224	10,715.1200	10.7151	(0.068)	0	0	0
2014/04/16	R213	08/05/2014	7.65	Call	Bond Future	0.1800		0.0002	0.2000	0.0002	11.111	0	0	0
2014/04/16	R213	08/05/2014	7.64	Call	Bond Future	0.1600		0.0002	0.1800	0.0002	12.500	0	0	0
2014/04/16	R213	08/05/2014	7.66	Call	Bond Future	0.2000		0.0002	0.2200	0.0002	10.000	0	0	0
2014/04/16	R213	07/08/2014	8.86	Call	Bond Future	2,226.6600		2.2267	2,303.9600	2.3040	3.472	0	0	0
2014/04/16	R213	07/08/2014			Bond Future	9.0500		85.7135	9.0492	85.7199	(0.010)	0.0000	0.0000	0
2014/04/16	R213	07/08/2014	8.84	Call	Bond Future	2,163.3900		2.1634	2,241.1500	2.2412	3.594	0	0	0
2014/04/16	R213	07/08/2014	8.85	Call	Bond Future	2,194.8900		2.1949	2,272.4200	2.2724	3.532	0	0	0
2014/04/16	R213	07/08/2014	8.84	Put	Bond Future	3,739.3500		3.7394	3,810.6700	3.8107	1.907	0	0	0
2014/04/16	R213	07/08/2014	8.86	Put	Bond Future	3,650.6900		3.6507	3,721.5500	3.7215	1.941	0	0	0
2014/04/16	R213	07/08/2014	8.85	Put	Bond Future	3,694.8400		3.6948	3,765.9300	3.7659	1.924	0	0	0
2014/04/16	R213	06/11/2014	8.84	Call	Bond Future	2,943.0500		2.9431	3,006.0300	3.0060	2.140	0	0	0
2014/04/16	R213	06/11/2014	8.85	Put	Bond Future	5,059.9500		5.0600	5,117.2600	5.1173	1.133	0	0	0
2014/04/16	R213	06/11/2014			Bond Future	9.1311		83.4794	9.1303	83.4851	(0.009)	0.0000	0.0000	0
2014/04/16	R213	06/11/2014	8.85	Call	Bond Future	2,973.9300		2.9739	3,037.0000	3.0370	2.121	0	0	0
2014/04/16	R213	06/11/2014	8.86	Call	Bond Future	3,005.0000		3.0050	3,068.1500	3.0681	2.101	0	0	0
2014/04/16	R213	06/11/2014	8.84	Put	Bond Future	5,104.6800		5.1047	5,161.9000	5.1619	1.121	0	0	0
2014/04/16	R213	06/11/2014	8.86	Put	Bond Future	5,015.5000		5.0155	5,072.8900	5.0729	1.144	0	0	0
2014/04/16	R214	08/05/2014			Bond Future	9.1687		74.8167	9.1628	74.8624	(0.065)	0.0000	0.0000	5,055
2014/04/16	R214	08/05/2014	9.00	Call	Bond Future	721.4600		0.7215	725.9300	0.7259	0.620	0	0	0
2014/04/16	R214	08/05/2014	8.99	Put	Bond Future	2,094.7400		2.0947	2,053.2500	2.0532	(1.981)	0	0	0
2014/04/16	R214	08/05/2014	9.01	Put	Bond Future	1,989.6800		1.9897	1,948.5100	1.9485	(2.069)	0	0	0
2014/04/16	R214	08/05/2014	9.00	Put	Bond Future	2,041.7000		2.0417	2,000.5100	2.0005	(2.017)	0	0	0
2014/04/16	R214	08/05/2014	9.01	Call	Bond Future	748.7900		0.7488	753.2800	0.7533	0.600	0	0	0
2014/04/16	R214	08/05/2014	8.99	Call	Bond Future	695.0200		0.6950	699.1900	0.6992	0.600	0	0	0
2014/04/16	R214	07/08/2014	9.54	Put	Bond Future	2,056.6500		2.0566	2,082.8100	2.0828	1.272	0	0	0
2014/04/16	R214	07/08/2014			Bond Future	9.2464		75.8063	9.2404	75.8519	(0.065)	0.0000	0.0000	0
2014/04/16	R214	07/08/2014	9.56	Put	Bond Future	2,000.7900		2.0008	2,026.9900	2.0270	1.309	0	0	0
2014/04/16	R214	07/08/2014	9.55	Put	Bond Future	2,028.5600		2.0286	2,054.7500	2.0547	1.291	0	0	0
2014/04/16	R214	07/08/2014	9.56	Call	Bond Future	4,319.7100		4.3197	4,391.4500	4.3914	1.661	0	0	0
2014/04/16	R214	07/08/2014	9.54	Call	Bond Future	4,231.3900		4.2314	4,303.0900	4.3031	1.694	0	0	0
2014/04/16	R214	07/08/2014	9.55	Call	Bond Future	4,275.4500		4.2755	4,347.1800	4.3472	1.678	0	0	0
2014/04/16	R214	06/11/2014	9.64	Call	Bond Future	5,423.2500		5.4233	5,470.9000	5.4709	0.879	0	0	0
2014/04/16	R214	06/11/2014			Bond Future	9.3207		73.6759	9.3146	73.7214	(0.065)	0.0000	0.0000	0
2014/04/16	R214	06/11/2014	9.65	Call	Bond Future	5,464.7500		5.4648	5,512.4700	5.5125	0.873	0	0	0
2014/04/16	R214	06/11/2014	9.66	Call	Bond Future	5,506.3600		5.5064	5,553.9400	5.5539	0.864	0	0	0
2014/04/16	R214	06/11/2014	9.64	Put	Bond Future	3,094.5200		3.0945	3,096.6500	3.0967	0.069	0	0	0
2014/04/16	R214	06/11/2014	9.66	Put	Bond Future	3,035.9600		3.0360	3,038.0200	3.0380	0.068	0	0	0
2014/04/16	R214	06/11/2014	9.65	Put	Bond Future	3,065.1200		3.0651	3,067.3200	3.0673	0.072	0	0	0
2014/04/16	R248	08/05/2014	9.04	Put	Bond Future	2,099.1600		2.0992	2,040.5300	2.0405	(2.793)	0	0	0
2014/04/16	R248	08/05/2014			Bond Future	9.2494		96.5908	9.2434	96.6494	(0.064)	0.0000	0.0000	13,515
2014/04/16	R248	08/05/2014	9.06	Put	Bond Future	1,895.0900		1.8951	1,836.4600	1.8365	(3.094)	0	0	0
2014/04/16	R248	08/05/2014	9.05	Put	Bond Future	1,997.0300		1.9970	1,938.4000	1.9384	(2.936)	0	0	0
2014/04/16	R248	08/05/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R248	08/05/2014	9.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/16	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R248	07/08/2014			Bond Future	9.3300	97.8673	9.3240	97.9256	(0.065)	0.0000	0.0000	0
2014/04/16	R248	07/08/2014	9.65	Call	Bond Future	3,006.8000	3.0068	3,065.0800	3.0651	1.938	0	0	0
2014/04/16	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R248	07/08/2014	9.66	Call	Bond Future	3,097.9800	3.0980	3,156.2600	3.1563	1.881	0	0	0
2014/04/16	R248	07/08/2014	9.64	Call	Bond Future	2,915.4500	2.9155	2,973.7300	2.9737	1.999	0	0	0
2014/04/16	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R248	06/11/2014			Bond Future	9.4073	94.9358	9.4012	94.9941	(0.065)	0.0000	0.0000	0
2014/04/16	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R248	06/11/2014	9.72	Call	Bond Future	2,897.3800	2.8974	2,955.6500	2.9556	2.011	0	0	0
2014/04/16	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/16	R248	06/11/2014	9.73	Call	Bond Future	2,987.3600	2.9874	3,045.6300	3.0456	1.951	0	0	0
2014/04/16	R248	06/11/2014	9.74	Call	Bond Future	3,077.1700	3.0772	3,135.4400	3.1354	1.894	0	0	0

Total

430335