



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 17/02/2014 to 17/02/2014

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
2014/02/17	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2014/02/17	2025	08/05/2014			Bond Future	108.5548		108.5548	108.5464	108.5464	(0.008)	0.0000	0.0000	0
2014/02/17	2025	08/05/2014	110.99	Put	Bond Future	2,435.1800	2.4352	2,443.5700	2.4436	0.345	0	0	0	
2014/02/17	2025	08/05/2014	111.00	Put	Bond Future	2,445.1800	2.4452	2,453.5700	2.4536	0.343	0	0	0	
2014/02/17	2025	08/05/2014	111.01	Put	Bond Future	2,455.1800	2.4552	2,463.5700	2.4636	0.342	0	0	0	
2014/02/17	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2025	07/08/2014	109.01	Call	Bond Future	42.9100	0.0429	34.5300	0.0345	(19.529)	0	0	0	
2014/02/17	2025	07/08/2014			Bond Future	109.0529	109.0529	109.0445	109.0445	(0.008)	0.0000	0.0000	0	
2014/02/17	2025	07/08/2014	108.99	Call	Bond Future	62.9100	0.0629	54.5300	0.0545	(13.321)	0	0	0	
2014/02/17	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2025	07/08/2014	109.00	Call	Bond Future	52.9100	0.0529	44.5300	0.0445	(15.838)	0	0	0	
2014/02/17	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2037	08/05/2014			Bond Future	9.3260	94.6309	9.2840	95.0012	(0.450)	0.0000	0.0000	5,914	
2014/02/17	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2037	08/05/2014	9.38	Call	Bond Future	472.3800	0.4724	842.6600	0.8427	78.386	0	0	0	
2014/02/17	2037	08/05/2014	9.39	Call	Bond Future	559.4400	0.5594	929.7200	0.9297	66.188	0	0	0	
2014/02/17	2037	08/05/2014	9.37	Call	Bond Future	385.1800	0.3852	755.4600	0.7555	96.132	0	0	0	
2014/02/17	2037	07/08/2014	9.06	Put	Bond Future	3,163.1400	3.1631	2,787.2600	2.7873	(11.883)	0	0	0	
2014/02/17	2037	07/08/2014			Bond Future	9.4163	91.7716	9.3729	92.1475	(0.461)	0.0000	0.0000	3,280	
2014/02/17	2037	07/08/2014	9.05	Put	Bond Future	3,254.4400	3.2544	2,878.5600	2.8786	(11.550)	0	0	0	
2014/02/17	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2037	07/08/2014	9.04	Put	Bond Future	3,345.8800	3.3459	2,970.0000	2.9700	(11.234)	0	0	0	
2014/02/17	2037	06/11/2014	9.69	Call	Bond Future	1,671.2400	1.6712	2,047.2100	2.0472	22.496	0	0	0	
2014/02/17	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2037	06/11/2014			Bond Future	9.4909	93.1271	9.4469	93.5031	(0.463)	0.0000	0.0000	0	
2014/02/17	2037	06/11/2014	9.70	Call	Bond Future	1,753.8600	1.7539	2,129.8300	2.1298	21.437	0	0	0	
2014/02/17	2037	06/11/2014	9.71	Call	Bond Future	1,836.3600	1.8364	2,212.3300	2.2123	20.474	0	0	0	
2014/02/17	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2038	08/05/2014			Bond Future	106.6825	106.6825	106.6750	106.6750	(0.007)	0.0000	0.0000	57	
2014/02/17	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2038	08/05/2014	108.99	Put	Bond Future	2,307.5200	2.3075	2,315.0400	2.3150	0.326	0	0	0	
2014/02/17	2038	08/05/2014	109.01	Put	Bond Future	2,327.5200	2.3275	2,335.0400	2.3350	0.323	0	0	0	
2014/02/17	2038	08/05/2014	109.00	Put	Bond Future	2,317.5200	2.3175	2,325.0400	2.3250	0.324	0	0	0	
2014/02/17	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/17	2038	07/08/2014			Bond Future	107.0127	107.0127	107.0053	107.0053	(0.007)	0.0000	0.0000	0	
2014/02/17	2038	07/08/2014	106.00	Call	Bond Future	1,012.6600	1.0127	1,005.3400	1.0053	(0.723)	0	0	0	
2014/02/17	2038	07/08/2014	106.01	Call	Bond Future	1,002.6600	1.0027	995.3400	0.9953	(0.730)	0	0	0	
2014/02/17	2038	07/08/2014	105.99	Call	Bond Future	1,022.6600	1.0227	1,015.3400	1.0153	(0.716)	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
2014/02/17	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2046	08/05/2014			Bond Future	104.4803	104.4803	104.4730	104.4730	(0.007)	0.0000	0.0000	1,938
2014/02/17	2046	08/05/2014	104.35	Call	Bond Future	130.2700	0.1303	122.9600	0.1230	(5.611)	0	0	0
2014/02/17	2046	08/05/2014	104.36	Call	Bond Future	120.2700	0.1203	112.9600	0.1130	(6.078)	0	0	0
2014/02/17	2046	08/05/2014	104.34	Call	Bond Future	140.2700	0.1403	132.9600	0.1330	(5.211)	0	0	0
2014/02/17	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2046	07/08/2014			Bond Future	106.0375	106.0375	106.0305	106.0305	(0.007)	0.0000	0.0000	0
2014/02/17	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2046	07/08/2014	104.44	Call	Bond Future	1,597.5400	1.5975	1,590.4600	1.5905	(0.443)	0	0	0
2014/02/17	2046	07/08/2014	104.45	Call	Bond Future	1,587.5400	1.5875	1,580.4600	1.5805	(0.446)	0	0	0
2014/02/17	2046	07/08/2014	104.43	Call	Bond Future	1,607.5400	1.6075	1,600.4600	1.6005	(0.440)	0	0	0
2014/02/17	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2046	06/11/2014	104.45	Call	Bond Future	1,966.0500	1.9660	1,951.8200	1.9518	(0.724)	0	0	0
2014/02/17	2046	06/11/2014			Bond Future	106.4160	106.4160	106.4018	106.4018	(0.013)	0.0000	0.0000	0
2014/02/17	2046	06/11/2014	104.43	Call	Bond Future	1,986.0500	1.9860	1,971.8200	1.9718	(0.716)	0	0	0
2014/02/17	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2046	06/11/2014	104.44	Call	Bond Future	1,976.0500	1.9760	1,961.8200	1.9618	(0.720)	0	0	0
2014/02/17	2050	08/05/2014	114.99	Put	Bond Future	2,101.4400	2.1014	2,109.2400	2.1092	0.371	0	0	0
2014/02/17	2050	08/05/2014			Bond Future	112.8886	112.8886	112.8808	112.8808	(0.007)	0.0000	0.0000	472
2014/02/17	2050	08/05/2014	115.01	Put	Bond Future	2,121.4400	2.1214	2,129.2400	2.1292	0.368	0	0	0
2014/02/17	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2050	08/05/2014	115.00	Put	Bond Future	2,111.4400	2.1114	2,119.2400	2.1192	0.369	0	0	0
2014/02/17	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2050	07/08/2014			Bond Future	113.1707	113.1707	113.1629	113.1629	(0.007)	0.0000	0.0000	0
2014/02/17	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	2050	07/08/2014	112.00	Call	Bond Future	1,170.6700	1.1707	1,162.8600	1.1629	(0.667)	0	0	0
2014/02/17	2050	07/08/2014	112.01	Call	Bond Future	1,160.6700	1.1607	1,152.8600	1.1529	(0.673)	0	0	0
2014/02/17	2050	07/08/2014	111.99	Call	Bond Future	1,180.6700	1.1807	1,172.8600	1.1729	(0.661)	0	0	0
2014/02/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	8608	21/12/2026			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
2014/02/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	AL37	08/05/2014			Index Future	407.7140	407.7140	407.8440	407.8440	0.032	0.0000	0.0000	0
2014/02/17	AL37	07/08/2014			Index Future	413.7410	413.7410	413.8710	413.8710	0.031	0.0000	0.0000	0
2014/02/17	AL7T	08/05/2014			Index Future	477.4590	477.4590	477.8980	477.8980	0.092	0.0000	0.0000	1
2014/02/17	AL7T	07/08/2014			Index Future	484.5170	484.5170	484.9600	484.9600	0.091	0.0000	0.0000	0
2014/02/17	ALBI	08/05/2014			Index Future	434.8240	434.8240	435.3660	435.3660	0.125	0.0000	0.0000	738
2014/02/17	ALBI	07/08/2014			Index Future	441.2520	441.2520	441.8000	441.8000	0.124	0.0000	0.0000	0
2014/02/17	ALBI	06/11/2014			Index Future	448.3180	448.3180	448.8430	448.8430	0.117	0.0000	0.0000	0
2014/02/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/17	C210	31/03/2028			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
2014/02/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/17	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	EL28	08/05/2014			Bond Future	113.2240	113.2240	113.2161	113.2161	(0.007)	0.0000	0.0000	0
2014/02/17	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	EL28	08/05/2014	113.99	Put	Bond Future	765.9600	0.7660	773.9100	0.7739	1.038	0	0	0
2014/02/17	EL28	08/05/2014	114.01	Put	Bond Future	785.9600	0.7860	793.9100	0.7939	1.012	0	0	0
2014/02/17	EL28	08/05/2014	114.00	Put	Bond Future	775.9600	0.7760	783.9100	0.7839	1.025	0	0	0
2014/02/17	EL28	07/08/2014	114.00	Call	Bond Future	911.8800	0.9119	903.9900	0.9040	(0.865)	0	0	0
2014/02/17	EL28	07/08/2014			Bond Future	114.9119	114.9119	114.9040	114.9040	(0.007)	0.0000	0.0000	0
2014/02/17	EL28	07/08/2014	114.01	Call	Bond Future	901.8800	0.9019	893.9900	0.8940	(0.875)	0	0	0
2014/02/17	EL28	07/08/2014	113.99	Call	Bond Future	921.8800	0.9219	913.9900	0.9140	(0.856)	0	0	0
2014/02/17	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	ES33	08/05/2014	9.55	Put	Bond Future	2,622.8300	2.6228	2,430.1300	2.4301	(7.347)	0	0	0
2014/02/17	ES33	08/05/2014			Bond Future	9.9074	80.6281	9.8806	80.8208	(0.271)	0.0000	0.0000	6,292
2014/02/17	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	ES33	08/05/2014	9.54	Put	Bond Future	2,698.1200	2.6981	2,505.4200	2.5054	(7.142)	0	0	0
2014/02/17	ES33	08/05/2014	9.56	Put	Bond Future	2,547.6400	2.5476	2,354.9400	2.3549	(7.564)	0	0	0
2014/02/17	ES33	07/08/2014			Bond Future	10.0146	81.7117	9.9868	81.9074	(0.277)	0.0000	0.0000	0
2014/02/17	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	ES33	07/08/2014	10.14	Call	Bond Future	873.7300	0.8737	1,069.4000	1.0694	22.395	0	0	0
2014/02/17	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	ES33	07/08/2014	10.15	Call	Bond Future	942.7700	0.9428	1,138.4400	1.1384	20.755	0	0	0
2014/02/17	ES33	07/08/2014	10.16	Call	Bond Future	1,011.7200	1.0117	1,207.3900	1.2074	19.340	0	0	0
2014/02/17	ES33	06/11/2014	10.31	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
2014/02/17	ES33	06/11/2014			Bond Future	10.1136	79.2372	10.0857	79.4309	(0.276)	0.0000	0.0000	0
2014/02/17	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	ES33	06/11/2014	10.29	Call	Bond Future	1,205.0700	1.2051	1,398.7100	1.3987	16.069	0	0	0
2014/02/17	ES33	06/11/2014	10.30	Call	Bond Future	1,272.5300	1.2725	1,466.1700	1.4662	15.217	0	0	0
2014/02/17	ES33	06/11/2014	10.31	Call	Bond Future	1,339.8900	1.3399	1,533.5300	1.5335	14.452	0	0	0
2014/02/17	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	GOVI	08/05/2014			GOVI	433.9250	433.9250	434.3960	434.3960	0.109	0.0000	0.0000	293
2014/02/17	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	GOVI	08/05/2014	441.99	Put	GOVI	80,650.0000	8.0650	75,940.0000	7.5940	(5.840)	0	0	0
2014/02/17	GOVI	08/05/2014	442.01	Put	GOVI	80,850.0000	8.0850	76,140.0000	7.6140	(5.826)	0	0	0
2014/02/17	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	GOVI	08/05/2014	442.00	Put	GOVI	80,750.0000	8.0750	76,040.0000	7.6040	(5.833)	0	0	0
2014/02/17	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	GOVI	07/08/2014			GOVI	440.3390	440.3390	440.8150	440.8150	0.108	0.0000	0.0000	175
2014/02/17	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	GOVI	07/08/2014	459.99	Put	GOVI	196,510.0000	19.6510	191,750.0000	19.1750	(2.422)	0	0	0
2014/02/17	GOVI	07/08/2014	460.01	Put	GOVI	196,710.0000	19.6710	191,950.0000	19.1950	(2.420)	0	0	0
2014/02/17	GOVI	07/08/2014	460.00	Put	GOVI	196,610.0000	19.6610	191,850.0000	19.1850	(2.421)	0	0	0
2014/02/17	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	GOVI	06/11/2014			GOVI	447.3910	447.3910	447.8430	447.8430	0.101	0.0000	0.0000	0
2014/02/17	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	GOVI	06/11/2014	448.99	Put	GOVI	15,990.0000	1.5990	11,470.0000	1.1470	(28.268)	0	0	0
2014/02/17	GOVI	06/11/2014	449.01	Put	GOVI	16,190.0000	1.6190	11,670.0000	1.1670	(27.918)	0	0	0
2014/02/17	GOVI	06/11/2014	449.00	Put	GOVI	16,090.0000	1.6090	11,570.0000	1.1570	(28.092)	0	0	0
2014/02/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/17	IGOV	08/05/2014			Index Future	198.3580	198.3580	198.3020	198.3020	(0.028)	0.0000	0.0000	1,263
2014/02/17	IGOV	07/08/2014			Index Future	201.3140	201.3140	201.2570	201.2570	(0.028)	0.0000	0.0000	106
2014/02/17	IGOV	06/11/2014			Index Future	204.5610	204.5610	204.4890	204.4890	(0.035)	0.0000	0.0000	0
2014/02/17	ILBI	08/05/2014			Index Future	536.9950	536.9950	536.9200	536.9200	(0.014)	0.0000	0.0000	0
2014/02/17	ILBI	07/08/2014			Index Future	544.7820	544.7820	544.7030	544.7030	(0.015)	0.0000	0.0000	210
2014/02/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/02/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	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
2014/02/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/17	JBAF	19/02/2014			Jibar Tradeable Future	5.6900	94.3100	5.6800	94.3200	(0.176)	0.0000	0.0000	2,000
2014/02/17	JBAF	19/03/2014			Jibar Tradeable Future	5.7300	94.2700	5.7500	94.2500	0.349	0.0000	0.0000	4,000
2014/02/17	JBAF	16/04/2014			Jibar Tradeable Future	6.0600	93.9400	6.0500	93.9500	(0.165)	0.0000	0.0000	0
2014/02/17	JBAF	21/05/2014			Jibar Tradeable Future	6.1000	93.9000	6.1100	93.8900	0.164	0.0000	0.0000	4,000
2014/02/17	JBAF	18/06/2014			Jibar Tradeable Future	6.4200	93.5800	6.4100	93.5900	(0.156)	0.0000	0.0000	3,455
2014/02/17	JBAF	16/07/2014			Jibar Tradeable Future	6.5000	93.5000	6.4700	93.5300	(0.462)	0.0000	0.0000	1,000
2014/02/17	JBAF	17/09/2014			Jibar Tradeable Future	6.9500	93.0500	6.9200	93.0800	(0.432)	0.0000	0.0000	1,000
2014/02/17	JBAF	17/12/2014			Jibar Tradeable Future	7.4200	92.5800	7.3900	92.6100	(0.404)	0.0000	0.0000	0
2014/02/17	JBAF	18/03/2015			Jibar Tradeable Future	7.7400	92.2600	7.7200	92.2800	(0.258)	0.0000	0.0000	2,000
2014/02/17	JBAF	17/06/2015			Jibar Tradeable Future	7.9200	92.0800	7.8900	92.1100	(0.379)	0.0000	0.0000	5,200
2014/02/17	JBAF	16/09/2015			Jibar Tradeable Future	8.0900	91.9100	8.0600	91.9400	(0.371)	0.0000	0.0000	0
2014/02/17	JBAF	15/12/2015			Jibar Tradeable Future	8.2400	91.7600	8.2100	91.7900	(0.364)	0.0000	0.0000	0
2014/02/17	R023	08/05/2014			Bond Future	8.6414	96.1235	8.6248	96.2207	(0.192)	0.0000	0.0000	12,886
2014/02/17	R023	08/05/2014	7.60	Call	Bond Future	379.8800	0.3799	371.0600	0.3711	(2.322)	0	0	0
2014/02/17	R023	08/05/2014	7.61	Call	Bond Future	388.0000	0.3880	379.1500	0.3791	(2.281)	0	0	0
2014/02/17	R023	08/05/2014	7.59	Put	Bond Future	6,803.0700	6.8031	6,697.0600	6.6971	(1.558)	0	0	0
2014/02/17	R023	08/05/2014	7.61	Put	Bond Future	6,691.7200	6.6917	6,585.6400	6.5856	(1.585)	0	0	0
2014/02/17	R023	08/05/2014	7.60	Put	Bond Future	6,747.3000	6.7473	6,641.2500	6.6413	(1.572)	0	0	0
2014/02/17	R023	08/05/2014	7.59	Call	Bond Future	371.9000	0.3719	363.1200	0.3631	(2.361)	0	0	0
2014/02/17	R023	07/08/2014	8.51	Call	Bond Future	2,570.8100	2.5708	2,587.9900	2.5880	0.668	0	0	0
2014/02/17	R023	07/08/2014			Bond Future	8.7480	97.4310	8.7307	97.5300	(0.198)	0.0000	0.0000	0
2014/02/17	R023	07/08/2014	8.49	Call	Bond Future	2,521.0500	2.5210	2,537.7300	2.5377	0.662	0	0	0
2014/02/17	R023	07/08/2014	8.50	Call	Bond Future	2,545.8600	2.5459	2,562.7900	2.5628	0.665	0	0	0
2014/02/17	R023	07/08/2014	8.49	Put	Bond Future	4,010.2200	4.0102	3,927.9300	3.9279	(2.052)	0	0	0
2014/02/17	R023	07/08/2014	8.51	Put	Bond Future	3,943.4800	3.9435	3,861.6900	3.8617	(2.074)	0	0	0
2014/02/17	R023	07/08/2014	8.50	Put	Bond Future	3,976.7600	3.9768	3,894.7200	3.8947	(2.063)	0	0	0
2014/02/17	R023	06/11/2014			Bond Future	8.8435	95.0712	8.8266	95.1657	(0.192)	0.0000	0.0000	0
2014/02/17	R023	06/11/2014	8.59	Put	Bond Future	4,474.0500	4.4740	4,402.1800	4.4022	(1.606)	0	0	0
2014/02/17	R023	06/11/2014	8.61	Put	Bond Future	4,410.5100	4.4105	4,339.0600	4.3391	(1.620)	0	0	0
2014/02/17	R023	06/11/2014	8.59	Call	Bond Future	3,049.4000	3.0494	3,072.0400	3.0720	0.742	0	0	0
2014/02/17	R023	06/11/2014	8.60	Put	Bond Future	4,442.2000	4.4422	4,370.5400	4.3705	(1.613)	0	0	0
2014/02/17	R023	06/11/2014	8.60	Call	Bond Future	3,074.2600	3.0743	3,097.1100	3.0971	0.743	0	0	0
2014/02/17	R023	06/11/2014	8.61	Call	Bond Future	3,099.2400	3.0992	3,122.3000	3.1223	0.744	0	0	0
2014/02/17	R157	08/05/2014	5.20	Call	Bond Future	3.9900	0.0040	3.2700	0.0033	(18.045)	0	0	0
2014/02/17	R157	08/05/2014			Bond Future	7.3979	109.7867	7.4134	109.7662	0.210	0.0000	0.0000	20,954
2014/02/17	R157	08/05/2014	5.21	Call	Bond Future	4.1200	0.0041	3.3800	0.0034	(17.961)	0	0	0
2014/02/17	R157	08/05/2014	5.19	Call	Bond Future	3.8700	0.0039	3.1600	0.0032	(18.346)	0	0	0
2014/02/17	R157	08/05/2014	5.20	Put	Bond Future	2,971.0500	2.9711	2,990.8500	2.9908	0.666	0	0	0
2014/02/17	R157	08/05/2014	5.19	Put	Bond Future	2,984.6900	2.9847	3,004.5000	3.0045	0.664	0	0	0
2014/02/17	R157	08/05/2014	5.21	Put	Bond Future	2,957.4200	2.9574	2,977.2000	2.9772	0.669	0	0	0
2014/02/17	R157	07/08/2014	6.76	Put	Bond Future	1,316.0700	1.3161	1,326.7900	1.3268	0.815	0	0	0
2014/02/17	R157	07/08/2014			Bond Future	7.7377	111.4102	7.7568	111.3896	0.248	0.0000	0.0000	0
2014/02/17	R157	07/08/2014	6.75	Put	Bond Future	1,323.9500	1.3240	1,334.7400	1.3347	0.815	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
2014/02/17	R157	07/08/2014	6.74	Call	Bond Future	250.3300	0.2503	240.5800	0.2406	(3.895)	0	0	0
2014/02/17	R157	07/08/2014	6.75	Call	Bond Future	253.1000	0.2531	243.2800	0.2433	(3.880)	0	0	0
2014/02/17	R157	07/08/2014	6.76	Call	Bond Future	256.1400	0.2561	246.2500	0.2463	(3.861)	0	0	0
2014/02/17	R157	07/08/2014	6.74	Put	Bond Future	1,332.1000	1.3321	1,342.9600	1.3430	0.815	0	0	0
2014/02/17	R157	06/11/2014	6.19	Put	Bond Future	1,709.4900	1.7095	1,732.8700	1.7329	1.368	0	0	0
2014/02/17	R157	06/11/2014			Bond Future	8.1363	106.3809	8.1700	106.3529	0.414	0.0000	0.0000	0
2014/02/17	R157	06/11/2014	6.21	Put	Bond Future	1,694.4100	1.6944	1,717.6900	1.7177	1.374	0	0	0
2014/02/17	R157	06/11/2014	6.20	Put	Bond Future	1,701.9400	1.7019	1,725.2700	1.7253	1.371	0	0	0
2014/02/17	R157	06/11/2014	6.21	Call	Bond Future	76.2900	0.0763	71.6200	0.0716	(6.121)	0	0	0
2014/02/17	R157	06/11/2014	6.19	Call	Bond Future	74.3600	0.0744	69.7900	0.0698	(6.146)	0	0	0
2014/02/17	R157	06/11/2014	6.20	Call	Bond Future	75.3200	0.0753	70.7000	0.0707	(6.134)	0	0	0
2014/02/17	R186	08/05/2014	8.75	Put	Bond Future	3,248.9900	3.2490	3,103.9400	3.1039	(4.464)	0	0	0
2014/02/17	R186	08/05/2014	7.50	Put	Bond Future	11,315.1300	11.3151	11,129.1700	11.1292	(1.643)	0	0	0
2014/02/17	R186	08/05/2014	8.25	Put	Bond Future	5,794.2500	5.7942	5,620.3000	5.6203	(3.002)	0	0	0
2014/02/17	R186	08/05/2014			Bond Future	8.7439	117.3621	8.7223	117.5401	(0.247)	0.0000	0.0000	51,016
2014/02/17	R186	08/05/2014	7.09	Put	Bond Future	15,000.8500	15.0009	14,817.0700	14.8171	(1.225)	0	0	0
2014/02/17	R186	08/05/2014	9.10	Call	Bond Future	4,912.5100	4.9125	4,973.4500	4.9735	1.241	0	0	0
2014/02/17	R186	08/05/2014	9.25	Put	Bond Future	1,631.6700	1.6317	1,527.2800	1.5273	(6.398)	0	0	10,000
2014/02/17	R186	08/05/2014	9.75	Put	Bond Future	733.6700	0.7337	669.3100	0.6693	(8.772)	0	0	6,000
2014/02/17	R186	08/05/2014	8.80	Put	Bond Future	3,048.2900	3.0483	2,906.9500	2.9069	(4.637)	0	0	900
2014/02/17	R186	08/05/2014	7.10	Call	Bond Future	143.1200	0.1431	137.3200	0.1373	(4.053)	0	0	0
2014/02/17	R186	08/05/2014	9.00	Put	Bond Future	2,335.3900	2.3354	2,209.9200	2.2099	(5.373)	0	0	400
2014/02/17	R186	08/05/2014	7.11	Call	Bond Future	146.9300	0.1469	141.0600	0.1411	(3.995)	0	0	0
2014/02/17	R186	08/05/2014	9.75	Call	Bond Future	8,616.0300	8.6160	8,729.7300	8.7297	1.320	0	0	0
2014/02/17	R186	08/05/2014	8.50	Call	Bond Future	2,364.8900	2.3649	2,381.3300	2.3813	0.695	0	0	900
2014/02/17	R186	08/05/2014	7.09	Call	Bond Future	139.4000	0.1394	133.6800	0.1337	(4.103)	0	0	0
2014/02/17	R186	08/05/2014	9.10	Put	Bond Future	2,030.2400	2.0302	1,913.1200	1.9131	(5.769)	0	0	1,500
2014/02/17	R186	08/05/2014	9.25	Call	Bond Future	5,697.1700	5.6972	5,770.8400	5.7708	1.293	0	0	0
2014/02/17	R186	08/05/2014	8.80	Call	Bond Future	3,509.2600	3.5093	3,545.9800	3.5460	1.046	0	0	0
2014/02/17	R186	08/05/2014	8.25	Call	Bond Future	1,618.7000	1.6187	1,622.8100	1.6228	0.254	0	0	10,000
2014/02/17	R186	08/05/2014	7.11	Put	Bond Future	14,813.0100	14.8130	14,629.0800	14.6291	(1.242)	0	0	0
2014/02/17	R186	08/05/2014	8.75	Call	Bond Future	3,299.1600	3.2992	3,332.1700	3.3322	1.001	0	0	6,000
2014/02/17	R186	08/05/2014	7.50	Call	Bond Future	378.5000	0.3785	370.6000	0.3706	(2.087)	0	0	1,933
2014/02/17	R186	08/05/2014	8.50	Put	Bond Future	4,400.5100	4.4005	4,238.8900	4.2389	(3.673)	0	0	1,933
2014/02/17	R186	08/05/2014	7.10	Put	Bond Future	14,906.8300	14.9068	14,722.9700	14.7230	(1.233)	0	0	0
2014/02/17	R186	08/05/2014	9.00	Call	Bond Future	4,418.7700	4.4188	4,471.3600	4.4714	1.190	0	0	0
2014/02/17	R186	07/08/2014	8.31	Call	Bond Future	2,701.7400	2.7017	2,732.2000	2.7322	1.127	0	0	0
2014/02/17	R186	07/08/2014			Bond Future	8.8395	113.8034	8.8171	113.9843	(0.254)	0.0000	0.0000	0
2014/02/17	R186	07/08/2014	8.92	Put	Bond Future	4,212.7700	4.2128	4,091.4500	4.0914	(2.880)	0	0	840
2014/02/17	R186	07/08/2014	8.29	Call	Bond Future	2,643.7800	2.6438	2,673.4200	2.6734	1.121	0	0	0
2014/02/17	R186	07/08/2014	8.30	Call	Bond Future	2,672.6600	2.6727	2,702.7100	2.7027	1.124	0	0	0
2014/02/17	R186	07/08/2014	8.29	Put	Bond Future	7,199.3400	7.1993	7,048.0100	7.0480	(2.102)	0	0	0
2014/02/17	R186	07/08/2014	8.92	Call	Bond Future	4,859.1300	4.8591	4,918.7800	4.9188	1.228	0	0	0
2014/02/17	R186	07/08/2014	8.31	Put	Bond Future	7,087.0200	7.0870	6,936.5100	6.9365	(2.124)	0	0	0
2014/02/17	R186	07/08/2014	8.30	Put	Bond Future	7,143.0400	7.1430	6,992.1200	6.9921	(2.113)	0	0	0
2014/02/17	R186	06/11/2014	8.14	Call	Bond Future	2,954.7600	2.9548	2,987.3600	2.9874	1.103	0	0	0
2014/02/17	R186	06/11/2014	8.15	Put	Bond Future	9,312.2000	9.3122	9,168.6700	9.1687	(1.541)	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
2014/02/17	R186	06/11/2014			Bond Future	8.9213	115.6289	8.8990	115.8054	(0.250)	0.0000	0.0000	0
2014/02/17	R186	06/11/2014	9.17	Call	Bond Future	6,563.6600	6.5637	6,635.2600	6.6353	1.091	0	0	0
2014/02/17	R186	06/11/2014	8.15	Call	Bond Future	2,982.1200	2.9821	3,015.0500	3.0150	1.104	0	0	0
2014/02/17	R186	06/11/2014	8.16	Call	Bond Future	3,009.6400	3.0096	3,042.8900	3.0429	1.105	0	0	0
2014/02/17	R186	06/11/2014	9.17	Put	Bond Future	4,623.4900	4.6235	4,518.6300	4.5186	(2.268)	0	0	2,010
2014/02/17	R186	06/11/2014	8.14	Put	Bond Future	9,370.1500	9.3701	9,226.2900	9.2263	(1.535)	0	0	0
2014/02/17	R186	06/11/2014	8.16	Put	Bond Future	9,254.5000	9.2545	9,111.2900	9.1113	(1.547)	0	0	0
2014/02/17	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R197	08/05/2014			Bond Future	271.6946	271.6946	271.6733	271.6733	(0.008)	0.0000	0.0000	2,049
2014/02/17	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R197	08/05/2014	250.01	Call	Bond Future	21,684.6300	21.6846	21,663.3000	21.6633	(0.098)	0	0	0
2014/02/17	R197	08/05/2014	249.99	Call	Bond Future	21,704.6300	21.7046	21,683.3000	21.6833	(0.098)	0	0	0
2014/02/17	R197	08/05/2014	250.00	Call	Bond Future	21,694.6300	21.6946	21,673.3000	21.6733	(0.098)	0	0	0
2014/02/17	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R197	07/08/2014			Bond Future	269.9525	269.9525	269.9314	269.9314	(0.008)	0.0000	0.0000	0
2014/02/17	R197	07/08/2014	269.99	Put	Bond Future	37.4900	0.0375	58.6100	0.0586	56.335	0	0	0
2014/02/17	R197	07/08/2014	270.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R197	07/08/2014	270.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R197	07/08/2014	269.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R197	07/08/2014	270.01	Put	Bond Future	57.4900	0.0575	78.6100	0.0786	36.737	0	0	0
2014/02/17	R197	07/08/2014	270.00	Put	Bond Future	47.4900	0.0475	68.6100	0.0686	44.473	0	0	0
2014/02/17	R201	08/05/2014			Bond Future	6.7550	104.5927	6.7748	104.5810	0.293	0.0000	0.0000	0
2014/02/17	R201	08/05/2014	4.75	Call	Bond Future	6.0000	0.0060	5.0800	0.0051	(15.333)	0	0	0
2014/02/17	R201	08/05/2014	4.76	Call	Bond Future	6.1600	0.0062	5.2200	0.0052	(15.260)	0	0	0
2014/02/17	R201	08/05/2014	4.74	Call	Bond Future	5.8500	0.0059	4.9500	0.0050	(15.385)	0	0	0
2014/02/17	R201	08/05/2014	4.76	Put	Bond Future	1,202.4800	1.2025	1,213.2900	1.2133	0.899	0	0	0
2014/02/17	R201	08/05/2014	4.75	Put	Bond Future	1,208.3800	1.2084	1,219.2100	1.2192	0.896	0	0	0
2014/02/17	R201	08/05/2014	4.74	Put	Bond Future	1,214.2900	1.2143	1,225.1400	1.2251	0.894	0	0	0
2014/02/17	R201	07/08/2014	5.31	Put	Bond Future	742.4300	0.7424	751.2500	0.7513	1.188	0	0	0
2014/02/17	R201	07/08/2014			Bond Future	7.2512	101.7276	7.2840	101.7159	0.453	0.0000	0.0000	0
2014/02/17	R201	07/08/2014	5.30	Put	Bond Future	745.5300	0.7455	754.3700	0.7544	1.186	0	0	0
2014/02/17	R201	07/08/2014	5.31	Call	Bond Future	46.9500	0.0470	44.0800	0.0441	(6.113)	0	0	0
2014/02/17	R201	07/08/2014	5.29	Call	Bond Future	45.9400	0.0459	43.1200	0.0431	(6.138)	0	0	0
2014/02/17	R201	07/08/2014	5.30	Call	Bond Future	46.4500	0.0464	43.6000	0.0436	(6.136)	0	0	0
2014/02/17	R201	07/08/2014	5.29	Put	Bond Future	748.6300	0.7486	757.5000	0.7575	1.185	0	0	0
2014/02/17	R202	08/05/2014	215.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R202	08/05/2014			Bond Future	209.0005	209.0005	208.9850	208.9850	(0.007)	0.0000	0.0000	44,448
2014/02/17	R202	08/05/2014	215.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R202	08/05/2014	214.99	Put	Bond Future	5,989.5200	5.9895	6,004.9900	6.0050	0.258	0	0	0
2014/02/17	R202	08/05/2014	215.01	Put	Bond Future	6,009.5200	6.0095	6,024.9900	6.0250	0.257	0	0	0
2014/02/17	R202	08/05/2014	214.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R202	08/05/2014	215.00	Put	Bond Future	5,999.5200	5.9995	6,014.9900	6.0150	0.258	0	0	0
2014/02/17	R202	07/08/2014	207.99	Call	Bond Future	1,049.1400	1.0491	1,034.0500	1.0341	(1.438)	0	0	0
2014/02/17	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R202	07/08/2014			Bond Future	209.0391	209.0391	209.0240	209.0240	(0.007)	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
2014/02/17	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R202	07/08/2014	208.00	Call	Bond Future	1,039.1400	1.0391	1,024.0500	1.0241	(1.452)	0	0	0
2014/02/17	R202	07/08/2014	208.01	Call	Bond Future	1,029.1400	1.0291	1,014.0500	1.0141	(1.466)	0	0	0
2014/02/17	R203	08/05/2014	5.74	Call	Bond Future	12.7500	0.0127	10.9700	0.0110	(13.961)	0	0	0
2014/02/17	R203	08/05/2014	5.76	Call	Bond Future	13.5300	0.0135	11.6500	0.0117	(13.895)	0	0	0
2014/02/17	R203	08/05/2014	6.84	Call	Bond Future	193.2800	0.1933	180.6100	0.1806	(6.555)	0	0	29
2014/02/17	R203	08/05/2014	7.40	Put	Bond Future	2,119.1100	2.1191	2,108.6500	2.1087	(0.494)	0	0	0
2014/02/17	R203	08/05/2014			Bond Future	7.9383	102.2043	7.9421	102.1931	0.048	0.0000	0.0000	16,394
2014/02/17	R203	08/05/2014	5.76	Put	Bond Future	6,587.0200	6.5870	6,596.2800	6.5963	0.141	0	0	0
2014/02/17	R203	08/05/2014	6.84	Put	Bond Future	3,443.6700	3.4437	3,442.1400	3.4421	(0.044)	0	0	0
2014/02/17	R203	08/05/2014	5.75	Put	Bond Future	6,618.0100	6.6180	6,627.3200	6.6273	0.141	0	0	0
2014/02/17	R203	08/05/2014	5.74	Put	Bond Future	6,649.0000	6.6490	6,658.3600	6.6584	0.141	0	0	0
2014/02/17	R203	08/05/2014	7.40	Call	Bond Future	541.9500	0.5420	520.3500	0.5203	(3.986)	0	0	16
2014/02/17	R203	08/05/2014	5.75	Call	Bond Future	13.1400	0.0131	11.3100	0.0113	(13.927)	0	0	0
2014/02/17	R203	07/08/2014	7.30	Call	Bond Future	729.3900	0.7294	714.2500	0.7142	(2.076)	0	0	0
2014/02/17	R203	07/08/2014			Bond Future	8.1142	103.7154	8.1183	103.7043	0.051	0.0000	0.0000	0
2014/02/17	R203	07/08/2014	7.31	Call	Bond Future	737.7600	0.7378	722.5400	0.7225	(2.063)	0	0	0
2014/02/17	R203	07/08/2014	6.84	Put	Bond Future	3,929.9800	3.9300	3,929.4900	3.9295	(0.012)	0	0	0
2014/02/17	R203	07/08/2014	7.29	Put	Bond Future	2,972.9200	2.9729	2,968.9400	2.9689	(0.134)	0	0	0
2014/02/17	R203	07/08/2014	7.31	Put	Bond Future	2,934.2200	2.9342	2,930.0800	2.9301	(0.141)	0	0	0
2014/02/17	R203	07/08/2014	7.29	Call	Bond Future	721.0800	0.7211	706.0200	0.7060	(2.089)	0	0	0
2014/02/17	R203	07/08/2014	7.30	Put	Bond Future	2,953.5300	2.9535	2,949.4700	2.9495	(0.137)	0	0	0
2014/02/17	R203	07/08/2014	6.84	Call	Bond Future	422.1900	0.4222	410.6200	0.4106	(2.740)	0	0	46
2014/02/17	R203	06/11/2014	6.86	Call	Bond Future	480.1300	0.4801	469.6800	0.4697	(2.176)	0	0	0
2014/02/17	R203	06/11/2014			Bond Future	8.2775	101.2125	8.2847	101.1947	0.086	0.0000	0.0000	0
2014/02/17	R203	06/11/2014	6.98	Call	Bond Future	543.8700	0.5439	532.6500	0.5327	(2.063)	0	0	14
2014/02/17	R203	06/11/2014	6.84	Call	Bond Future	470.0900	0.4701	459.7700	0.4598	(2.195)	0	0	45
2014/02/17	R203	06/11/2014	6.85	Call	Bond Future	475.0900	0.4751	464.7000	0.4647	(2.187)	0	0	0
2014/02/17	R203	06/11/2014	6.98	Put	Bond Future	3,839.0200	3.8390	3,845.6200	3.8456	0.172	0	0	0
2014/02/17	R203	06/11/2014	6.84	Put	Bond Future	4,128.8200	4.1288	4,136.3200	4.1363	0.182	0	0	0
2014/02/17	R203	06/11/2014	6.86	Put	Bond Future	4,086.8200	4.0868	4,094.1900	4.0942	0.180	0	0	0
2014/02/17	R203	06/11/2014	6.85	Put	Bond Future	4,107.8000	4.1078	4,115.2300	4.1152	0.181	0	0	0
2014/02/17	R204	08/05/2014			Bond Future	8.1834	102.4368	8.1874	102.4218	0.049	0.0000	0.0000	30,006
2014/02/17	R204	08/05/2014	6.05	Call	Bond Future	15.6200	0.0156	13.4100	0.0134	(14.149)	0	0	0
2014/02/17	R204	08/05/2014	6.06	Call	Bond Future	16.1100	0.0161	13.8400	0.0138	(14.091)	0	0	0
2014/02/17	R204	08/05/2014	6.04	Call	Bond Future	15.1500	0.0151	12.9900	0.0130	(14.257)	0	0	0
2014/02/17	R204	08/05/2014	6.05	Put	Bond Future	8,451.1300	8.4511	8,463.9600	8.4640	0.152	0	0	0
2014/02/17	R204	08/05/2014	6.04	Put	Bond Future	8,492.2100	8.4922	8,505.0900	8.5051	0.152	0	0	0
2014/02/17	R204	08/05/2014	6.06	Put	Bond Future	8,410.0800	8.4101	8,422.8500	8.4228	0.152	0	0	0
2014/02/17	R204	07/08/2014			Bond Future	8.3346	99.9178	8.3388	99.9028	0.051	0.0000	0.0000	0
2014/02/17	R204	07/08/2014	7.44	Put	Bond Future	4,064.8500	4.0649	4,061.5000	4.0615	(0.082)	0	0	0
2014/02/17	R204	07/08/2014	7.46	Put	Bond Future	4,010.5500	4.0106	4,006.9900	4.0070	(0.089)	0	0	0
2014/02/17	R204	07/08/2014	7.45	Put	Bond Future	4,037.6500	4.0376	4,034.1900	4.0342	(0.086)	0	0	0
2014/02/17	R204	07/08/2014	7.78	Call	Bond Future	1,194.2600	1.1943	1,172.5600	1.1726	(1.817)	0	0	0
2014/02/17	R204	07/08/2014	7.46	Call	Bond Future	828.6300	0.8286	810.0500	0.8100	(2.242)	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
2014/02/17	R204	07/08/2014	7.44	Call	Bond Future	808.7200	0.8087	790.3500	0.7903	(2.271)	0	0	0
2014/02/17	R204	07/08/2014	7.78	Put	Bond Future	3,197.6800	3.1977	3,191.0000	3.1910	(0.209)	0	0	530
2014/02/17	R204	07/08/2014	7.45	Call	Bond Future	818.6300	0.8186	800.1500	0.8002	(2.257)	0	0	0
2014/02/17	R204	06/11/2014	7.99	Put	Bond Future	3,376.7700	3.3768	3,376.0500	3.3761	(0.021)	0	0	1,270
2014/02/17	R204	06/11/2014			Bond Future	8.4665	101.5203	8.4730	101.4985	0.076	0.0000	0.0000	0
2014/02/17	R204	06/11/2014	6.99	Put	Bond Future	5,866.0400	5.8660	5,873.1300	5.8731	0.121	0	0	0
2014/02/17	R204	06/11/2014	7.01	Put	Bond Future	5,808.3700	5.8084	5,815.3000	5.8153	0.119	0	0	0
2014/02/17	R204	06/11/2014	6.99	Call	Bond Future	718.2000	0.7182	703.5700	0.7036	(2.037)	0	0	0
2014/02/17	R204	06/11/2014	7.00	Put	Bond Future	5,837.1800	5.8372	5,844.1800	5.8442	0.120	0	0	0
2014/02/17	R204	06/11/2014	7.99	Call	Bond Future	1,750.3200	1.7503	1,727.8800	1.7279	(1.282)	0	0	0
2014/02/17	R204	06/11/2014	7.00	Call	Bond Future	725.2900	0.7253	710.5700	0.7106	(2.030)	0	0	0
2014/02/17	R204	06/11/2014	7.01	Call	Bond Future	732.4300	0.7324	717.6400	0.7176	(2.019)	0	0	0
2014/02/17	R207	08/05/2014	6.19	Put	Bond Future	10,099.6400	10.0996	10,025.1700	10.0252	(0.737)	0	0	0
2014/02/17	R207	08/05/2014	6.21	Put	Bond Future	10,003.2700	10.0033	9,928.7400	9.9287	(0.745)	0	0	0
2014/02/17	R207	08/05/2014			Bond Future	8.3922	97.2727	8.3752	97.3459	(0.203)	0.0000	0.0000	19,048
2014/02/17	R207	08/05/2014	6.20	Put	Bond Future	10,051.4400	10.0514	9,976.9400	9.9769	(0.741)	0	0	0
2014/02/17	R207	08/05/2014	6.20	Call	Bond Future	14.7200	0.0147	13.4200	0.0134	(8.832)	0	0	0
2014/02/17	R207	08/05/2014	6.21	Call	Bond Future	15.1900	0.0152	13.8600	0.0139	(8.756)	0	0	0
2014/02/17	R207	08/05/2014	6.19	Call	Bond Future	14.2600	0.0143	12.9900	0.0130	(8.906)	0	0	0
2014/02/17	R207	07/08/2014	7.69	Call	Bond Future	969.8100	0.9698	974.0900	0.9741	0.441	0	0	0
2014/02/17	R207	07/08/2014	7.70	Put	Bond Future	4,490.0400	4.4900	4,419.9400	4.4199	(1.561)	0	0	0
2014/02/17	R207	07/08/2014			Bond Future	8.5313	95.0695	8.5133	95.1440	(0.211)	0.0000	0.0000	0
2014/02/17	R207	07/08/2014	7.70	Call	Bond Future	981.5900	0.9816	985.9800	0.9860	0.447	0	0	0
2014/02/17	R207	07/08/2014	7.71	Call	Bond Future	993.4700	0.9935	997.9700	0.9980	0.453	0	0	0
2014/02/17	R207	07/08/2014	7.69	Put	Bond Future	4,521.4200	4.5214	4,451.2100	4.4512	(1.553)	0	0	0
2014/02/17	R207	07/08/2014	7.71	Put	Bond Future	4,458.7800	4.4588	4,388.7900	4.3888	(1.570)	0	0	0
2014/02/17	R207	06/11/2014	7.36	Put	Bond Future	6,302.9300	6.3029	6,237.8000	6.2378	(1.033)	0	0	0
2014/02/17	R207	06/11/2014			Bond Future	8.6470	96.5944	8.6295	96.6640	(0.203)	0.0000	0.0000	0
2014/02/17	R207	06/11/2014	7.35	Put	Bond Future	6,335.6900	6.3357	6,270.4800	6.2705	(1.029)	0	0	0
2014/02/17	R207	06/11/2014	7.36	Call	Bond Future	1,034.4000	1.0344	1,038.8300	1.0388	0.428	0	0	0
2014/02/17	R207	06/11/2014	7.34	Call	Bond Future	1,015.3500	1.0153	1,019.6200	1.0196	0.421	0	0	0
2014/02/17	R207	06/11/2014	7.35	Call	Bond Future	1,024.8400	1.0248	1,029.1900	1.0292	0.424	0	0	0
2014/02/17	R207	06/11/2014	7.34	Put	Bond Future	6,368.5400	6.3685	6,303.2500	6.3033	(1.025)	0	0	0
2014/02/17	R208	08/05/2014	6.31	Call	Bond Future	13.7900	0.0138	12.3100	0.0123	(10.732)	0	0	0
2014/02/17	R208	08/05/2014			Bond Future	8.5106	91.7500	8.4991	91.8060	(0.136)	0.0000	0.0000	11,022
2014/02/17	R208	08/05/2014	6.29	Call	Bond Future	12.9100	0.0129	11.5100	0.0115	(10.844)	0	0	0
2014/02/17	R208	08/05/2014	6.31	Put	Bond Future	11,473.4400	11.4734	11,416.0000	11.4160	(0.501)	0	0	0
2014/02/17	R208	08/05/2014	6.30	Put	Bond Future	11,528.9800	11.5290	11,471.5800	11.4716	(0.498)	0	0	0
2014/02/17	R208	08/05/2014	6.29	Put	Bond Future	11,584.5600	11.5846	11,527.2000	11.5272	(0.495)	0	0	0
2014/02/17	R208	08/05/2014	6.30	Call	Bond Future	13.3400	0.0133	11.9000	0.0119	(10.795)	0	0	0
2014/02/17	R208	07/08/2014	8.28	Call	Bond Future	1,887.8900	1.8879	1,889.4700	1.8895	0.084	0	0	0
2014/02/17	R208	07/08/2014			Bond Future	8.6307	93.1067	8.6186	93.1637	(0.141)	0.0000	0.0000	0
2014/02/17	R208	07/08/2014	7.80	Call	Bond Future	1,107.8800	1.1079	1,105.0900	1.1051	(0.252)	0	0	0
2014/02/17	R208	07/08/2014	7.79	Put	Bond Future	5,137.3300	5.1373	5,077.4900	5.0775	(1.165)	0	0	0
2014/02/17	R208	07/08/2014	7.81	Put	Bond Future	5,065.3200	5.0653	5,005.5900	5.0056	(1.179)	0	0	0
2014/02/17	R208	07/08/2014	7.80	Put	Bond Future	5,101.2500	5.1013	5,041.4600	5.0415	(1.172)	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
2014/02/17	R208	07/08/2014	8.28	Put	Bond Future	3,548.1800	3.5482	3,492.7600	3.4928	(1.562)	0	0	630
2014/02/17	R208	07/08/2014	7.81	Call	Bond Future	1,121.2800	1.1213	1,118.5500	1.1186	(0.243)	0	0	0
2014/02/17	R208	07/08/2014	7.79	Call	Bond Future	1,094.5900	1.0946	1,091.7500	1.0917	(0.259)	0	0	0
2014/02/17	R208	06/11/2014	7.46	Call	Bond Future	1,031.2300	1.0312	1,030.0700	1.0301	(0.112)	0	0	0
2014/02/17	R208	06/11/2014			Bond Future	8.7366	91.1997	8.7251	91.2517	(0.131)	0.0000	0.0000	0
2014/02/17	R208	06/11/2014	7.44	Call	Bond Future	1,010.5800	1.0106	1,009.3500	1.0094	(0.122)	0	0	0
2014/02/17	R208	06/11/2014	7.45	Call	Bond Future	1,020.8600	1.0209	1,019.6700	1.0197	(0.117)	0	0	0
2014/02/17	R208	06/11/2014	8.50	Put	Bond Future	3,714.4100	3.7144	3,668.8400	3.6688	(1.227)	0	0	1,520
2014/02/17	R208	06/11/2014	7.44	Put	Bond Future	7,121.9800	7.1220	7,068.7500	7.0688	(0.747)	0	0	0
2014/02/17	R208	06/11/2014	7.46	Put	Bond Future	7,044.5900	7.0446	6,991.4300	6.9914	(0.755)	0	0	0
2014/02/17	R208	06/11/2014	8.50	Call	Bond Future	2,635.4500	2.6355	2,641.8800	2.6419	0.244	0	0	0
2014/02/17	R208	06/11/2014	7.45	Put	Bond Future	7,083.2300	7.0832	7,030.0400	7.0300	(0.751)	0	0	0
2014/02/17	R209	08/05/2014	9.63	Call	Bond Future	4,565.2200	4.5652	4,649.5000	4.6495	1.846	0	0	0
2014/02/17	R209	08/05/2014			Bond Future	9.2128	73.0429	9.1863	73.2359	(0.287)	0.0000	0.0000	24,071
2014/02/17	R209	08/05/2014	7.85	Call	Bond Future	241.8800	0.2419	238.1400	0.2381	(1.546)	0	0	0
2014/02/17	R209	08/05/2014	9.00	Put	Bond Future	3,751.4600	3.7515	3,591.2400	3.5912	(4.271)	0	0	0
2014/02/17	R209	08/05/2014	9.50	Call	Bond Future	4,001.8700	4.0019	4,074.8400	4.0748	1.823	0	0	0
2014/02/17	R209	08/05/2014	7.86	Call	Bond Future	247.8700	0.2479	244.1600	0.2442	(1.497)	0	0	0
2014/02/17	R209	08/05/2014	9.75	Put	Bond Future	1,362.3000	1.3623	1,263.9200	1.2639	(7.222)	0	0	7,262
2014/02/17	R209	08/05/2014	9.85	Put	Bond Future	1,169.9600	1.1700	1,080.0200	1.0800	(7.687)	0	0	10,000
2014/02/17	R209	08/05/2014	8.50	Put	Bond Future	6,463.0400	6.4630	6,276.5400	6.2765	(2.886)	0	0	0
2014/02/17	R209	08/05/2014	7.84	Call	Bond Future	236.0000	0.2360	232.2500	0.2323	(1.589)	0	0	0
2014/02/17	R209	08/05/2014	7.85	Put	Bond Future	11,320.3800	11.3204	11,123.6300	11.1236	(1.738)	0	0	0
2014/02/17	R209	08/05/2014	9.50	Put	Bond Future	1,958.4200	1.9584	1,838.3800	1.8384	(6.129)	0	0	640
2014/02/17	R209	08/05/2014	7.84	Put	Bond Future	11,405.1600	11.4052	11,208.4000	11.2084	(1.725)	0	0	0
2014/02/17	R209	08/05/2014	9.63	Put	Bond Future	1,626.6600	1.6267	1,517.9300	1.5179	(6.684)	0	0	883
2014/02/17	R209	08/05/2014	9.85	Call	Bond Future	5,582.6800	5.5827	5,685.7500	5.6858	1.846	0	0	0
2014/02/17	R209	08/05/2014	7.86	Put	Bond Future	11,235.8500	11.2359	11,039.1300	11.0391	(1.751)	0	0	0
2014/02/17	R209	08/05/2014	9.75	Call	Bond Future	5,111.1800	5.1112	5,205.8100	5.2058	1.851	0	0	0
2014/02/17	R209	08/05/2014	8.50	Call	Bond Future	971.7100	0.9717	978.2200	0.9782	0.670	0	0	640
2014/02/17	R209	08/05/2014	9.00	Call	Bond Future	2,176.8600	2.1769	2,209.6500	2.2097	1.506	0	0	640
2014/02/17	R209	07/08/2014	9.04	Put	Bond Future	5,275.0900	5.2751	5,133.3400	5.1333	(2.687)	0	0	0
2014/02/17	R209	07/08/2014			Bond Future	9.2923	74.1231	9.2650	74.3190	(0.293)	0.0000	0.0000	0
2014/02/17	R209	07/08/2014	9.06	Put	Bond Future	5,188.4700	5.1885	5,047.7400	5.0477	(2.712)	0	0	0
2014/02/17	R209	07/08/2014	9.05	Put	Bond Future	5,231.7500	5.2317	5,090.5100	5.0905	(2.700)	0	0	0
2014/02/17	R209	07/08/2014	9.05	Call	Bond Future	3,460.1200	3.4601	3,514.8600	3.5149	1.582	0	0	0
2014/02/17	R209	07/08/2014	9.06	Call	Bond Future	3,491.3000	3.4913	3,546.5500	3.5465	1.583	0	0	0
2014/02/17	R209	07/08/2014	9.04	Call	Bond Future	3,428.8800	3.4289	3,483.1100	3.4831	1.582	0	0	0
2014/02/17	R209	06/11/2014			Bond Future	9.3623	72.1638	9.3349	72.3582	(0.293)	0.0000	0.0000	0
2014/02/17	R209	06/11/2014	8.99	Put	Bond Future	6,582.0100	6.5820	6,447.3400	6.4473	(2.046)	0	0	0
2014/02/17	R209	06/11/2014	9.01	Put	Bond Future	6,491.9700	6.4920	6,358.1500	6.3582	(2.061)	0	0	0
2014/02/17	R209	06/11/2014	9.00	Put	Bond Future	6,537.0000	6.5370	6,402.7500	6.4027	(2.054)	0	0	0
2014/02/17	R209	06/11/2014	8.99	Call	Bond Future	3,866.8100	3.8668	3,926.5800	3.9266	1.546	0	0	0
2014/02/17	R209	06/11/2014	9.00	Call	Bond Future	3,896.8000	3.8968	3,956.9900	3.9570	1.545	0	0	0
2014/02/17	R209	06/11/2014	9.01	Call	Bond Future	3,926.6600	3.9267	3,987.2800	3.9873	1.544	0	0	0
2014/02/17	R210	08/05/2014			Bond Future	156.4075	156.4075	156.3957	156.3957	(0.008)	0.0000	0.0000	719

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
2014/02/17	R210	08/05/2014	159.99	Put	Bond Future	3,582.5100	3.5825	3,594.3200	3.5943	0.330	0	0	0
2014/02/17	R210	08/05/2014	160.01	Put	Bond Future	3,602.5100	3.6025	3,614.3200	3.6143	0.328	0	0	0
2014/02/17	R210	08/05/2014	160.00	Put	Bond Future	3,592.5100	3.5925	3,604.3200	3.6043	0.329	0	0	0
2014/02/17	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R210	07/08/2014			Bond Future	158.7388	158.7388	158.7272	158.7272	(0.007)	0.0000	0.0000	0
2014/02/17	R210	07/08/2014	159.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R210	07/08/2014	159.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R210	07/08/2014	158.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R210	07/08/2014	159.01	Put	Bond Future	271.2500	0.2713	282.7800	0.2828	4.251	0	0	0
2014/02/17	R210	07/08/2014	159.00	Put	Bond Future	261.2500	0.2613	272.7800	0.2728	4.413	0	0	0
2014/02/17	R210	07/08/2014	158.99	Put	Bond Future	251.2500	0.2513	262.7800	0.2628	4.589	0	0	0
2014/02/17	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R211	08/05/2014	130.00	Put	Bond Future	2,301.3400	2.3013	2,315.3400	2.3153	0.608	0	0	0
2014/02/17	R211	08/05/2014			Bond Future	127.6987	127.6987	127.6847	127.6847	(0.011)	0.0000	0.0000	390
2014/02/17	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R211	08/05/2014	129.99	Put	Bond Future	2,291.3400	2.2913	2,305.3400	2.3053	0.611	0	0	0
2014/02/17	R211	08/05/2014	130.01	Put	Bond Future	2,311.3400	2.3113	2,325.3400	2.3253	0.606	0	0	0
2014/02/17	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R211	07/08/2014			Bond Future	128.0473	128.0473	128.0333	128.0333	(0.011)	0.0000	0.0000	0
2014/02/17	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R211	07/08/2014	128.00	Call	Bond Future	47.2600	0.0473	33.3300	0.0333	(29.475)	0	0	0
2014/02/17	R211	07/08/2014	128.01	Call	Bond Future	37.2600	0.0373	23.3300	0.0233	(37.386)	0	0	0
2014/02/17	R211	07/08/2014	127.99	Call	Bond Future	57.2600	0.0573	43.3300	0.0433	(24.328)	0	0	0
2014/02/17	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R212	08/05/2014			Bond Future	128.7727	128.7727	128.6704	128.6704	(0.079)	0.0000	0.0000	21,791
2014/02/17	R212	08/05/2014	131.99	Put	Bond Future	3,217.3100	3.2173	3,319.5600	3.3196	3.178	0	0	0
2014/02/17	R212	08/05/2014	132.01	Put	Bond Future	3,237.3100	3.2373	3,339.5600	3.3396	3.158	0	0	0
2014/02/17	R212	08/05/2014	132.00	Put	Bond Future	3,227.3100	3.2273	3,329.5600	3.3296	3.168	0	0	0
2014/02/17	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R212	07/08/2014	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R212	07/08/2014			Bond Future	128.9856	128.9856	128.8821	128.8821	(0.080)	0.0000	0.0000	0
2014/02/17	R212	07/08/2014	129.01	Put	Bond Future	24.3800	0.0244	127.9300	0.1279	424.733	0	0	0
2014/02/17	R212	07/08/2014	129.00	Put	Bond Future	14.3800	0.0144	117.9300	0.1179	720.097	0	0	0
2014/02/17	R212	07/08/2014	128.99	Put	Bond Future	4.3800	0.0044	107.9300	0.1079	2364.155	0	0	0
2014/02/17	R212	07/08/2014	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R212	07/08/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R213	08/05/2014	7.65	Put	Bond Future	12,215.6200	12.2156	12,086.8000	12.0868	(1.055)	0	0	0
2014/02/17	R213	08/05/2014			Bond Future	9.1272	83.2864	9.1110	83.4063	(0.178)	0.0000	0.0000	21,730
2014/02/17	R213	08/05/2014	7.64	Put	Bond Future	12,300.4400	12.3004	12,171.7200	12.1717	(1.046)	0	0	0
2014/02/17	R213	08/05/2014	7.66	Put	Bond Future	12,131.0300	12.1310	12,002.0900	12.0021	(1.063)	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
2014/02/17	R213	08/05/2014	7.65	Call	Bond Future	199.5100	0.1995	190.6400	0.1906	(4.446)	0	0	0
2014/02/17	R213	08/05/2014	7.64	Call	Bond Future	194.6300	0.1946	185.8600	0.1859	(4.506)	0	0	0
2014/02/17	R213	08/05/2014	7.66	Call	Bond Future	204.5000	0.2045	195.5100	0.1955	(4.396)	0	0	0
2014/02/17	R213	07/08/2014	8.86	Call	Bond Future	3,136.0900	3.1361	3,152.2600	3.1523	0.516	0	0	0
2014/02/17	R213	07/08/2014			Bond Future	9.2133	84.5175	9.1965	84.6394	(0.182)	0.0000	0.0000	0
2014/02/17	R213	07/08/2014	8.84	Call	Bond Future	3,076.8900	3.0769	3,092.5000	3.0925	0.507	0	0	0
2014/02/17	R213	07/08/2014	8.85	Call	Bond Future	3,106.4100	3.1064	3,122.3000	3.1223	0.512	0	0	0
2014/02/17	R213	07/08/2014	8.84	Put	Bond Future	5,848.7800	5.8488	5,742.5200	5.7425	(1.817)	0	0	0
2014/02/17	R213	07/08/2014	8.86	Put	Bond Future	5,756.0500	5.7561	5,650.3500	5.6503	(1.836)	0	0	0
2014/02/17	R213	07/08/2014	8.85	Put	Bond Future	5,802.2900	5.8023	5,696.3100	5.6963	(1.827)	0	0	0
2014/02/17	R213	06/11/2014	8.84	Call	Bond Future	3,614.7900	3.6148	3,637.6800	3.6377	0.633	0	0	0
2014/02/17	R213	06/11/2014	8.85	Put	Bond Future	6,880.3300	6.8803	6,784.8800	6.7849	(1.387)	0	0	0
2014/02/17	R213	06/11/2014			Bond Future	9.2906	82.3289	9.2740	82.4475	(0.179)	0.0000	0.0000	0
2014/02/17	R213	06/11/2014	8.85	Call	Bond Future	3,643.8600	3.6439	3,666.9900	3.6670	0.635	0	0	0
2014/02/17	R213	06/11/2014	8.86	Call	Bond Future	3,673.0700	3.6731	3,696.4400	3.6964	0.636	0	0	0
2014/02/17	R213	06/11/2014	8.84	Put	Bond Future	6,926.8700	6.9269	6,831.1800	6.8312	(1.381)	0	0	0
2014/02/17	R213	06/11/2014	8.86	Put	Bond Future	6,834.0200	6.8340	6,738.8100	6.7388	(1.393)	0	0	0
2014/02/17	R214	08/05/2014			Bond Future	9.3410	73.5082	9.3095	73.7452	(0.338)	0.0000	0.0000	5,055
2014/02/17	R214	08/05/2014	9.00	Call	Bond Future	1,945.1600	1.9452	1,984.5800	1.9846	2.027	0	0	0
2014/02/17	R214	08/05/2014	8.99	Put	Bond Future	4,625.2800	4.6253	4,426.9700	4.4270	(4.288)	0	0	0
2014/02/17	R214	08/05/2014	9.01	Put	Bond Future	4,523.0100	4.5230	4,326.2400	4.3262	(4.350)	0	0	0
2014/02/17	R214	08/05/2014	9.00	Put	Bond Future	4,573.9500	4.5739	4,376.4100	4.3764	(4.319)	0	0	0
2014/02/17	R214	08/05/2014	9.01	Call	Bond Future	1,973.5700	1.9736	2,013.7600	2.0138	2.036	0	0	0
2014/02/17	R214	08/05/2014	8.99	Call	Bond Future	1,917.0100	1.9170	1,955.6600	1.9557	2.016	0	0	0
2014/02/17	R214	07/08/2014	9.54	Put	Bond Future	4,000.9500	4.0010	3,858.1900	3.8582	(3.568)	0	0	0
2014/02/17	R214	07/08/2014			Bond Future	9.4208	74.5015	9.3882	74.7422	(0.346)	0.0000	0.0000	0
2014/02/17	R214	07/08/2014	9.56	Put	Bond Future	3,932.2700	3.9323	3,790.8100	3.7908	(3.597)	0	0	0
2014/02/17	R214	07/08/2014	9.55	Put	Bond Future	3,966.4800	3.9665	3,824.3800	3.8244	(3.583)	0	0	0
2014/02/17	R214	07/08/2014	9.56	Call	Bond Future	4,946.4000	4.9464	5,045.6400	5.0456	2.006	0	0	0
2014/02/17	R214	07/08/2014	9.54	Call	Bond Future	4,870.9000	4.8709	4,968.8400	4.9688	2.011	0	0	0
2014/02/17	R214	07/08/2014	9.55	Call	Bond Future	4,908.5800	4.9086	5,007.1800	5.0072	2.009	0	0	0
2014/02/17	R214	06/11/2014	9.64	Call	Bond Future	5,759.4300	5.7594	5,867.1600	5.8672	1.870	0	0	0
2014/02/17	R214	06/11/2014			Bond Future	9.4924	72.4075	9.4596	72.6473	(0.346)	0.0000	0.0000	0
2014/02/17	R214	06/11/2014	9.65	Call	Bond Future	5,795.6500	5.7957	5,903.9100	5.9039	1.868	0	0	0
2014/02/17	R214	06/11/2014	9.66	Call	Bond Future	5,831.9500	5.8320	5,940.7500	5.9408	1.866	0	0	0
2014/02/17	R214	06/11/2014	9.64	Put	Bond Future	4,699.0900	4.6991	4,567.0200	4.5670	(2.811)	0	0	0
2014/02/17	R214	06/11/2014	9.66	Put	Bond Future	4,629.9400	4.6299	4,498.9400	4.4989	(2.829)	0	0	0
2014/02/17	R214	06/11/2014	9.65	Put	Bond Future	4,664.4100	4.6644	4,532.8700	4.5329	(2.820)	0	0	0
2014/02/17	R248	08/05/2014	9.04	Put	Bond Future	3,786.6100	3.7866	3,484.2500	3.4843	(7.985)	0	0	0
2014/02/17	R248	08/05/2014			Bond Future	9.4238	94.9033	9.3922	95.2057	(0.336)	0.0000	0.0000	13,650
2014/02/17	R248	08/05/2014	9.06	Put	Bond Future	3,582.5400	3.5825	3,280.1800	3.2802	(8.440)	0	0	0
2014/02/17	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R248	08/05/2014	9.05	Put	Bond Future	3,684.4800	3.6845	3,382.1200	3.3821	(8.206)	0	0	0
2014/02/17	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R248	07/08/2014			Bond Future	9.5068	96.1848	9.4741	96.4918	(0.344)	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
2014/02/17	R248	07/08/2014	9.65	Call	Bond Future	1,324.2200	1.3242	1,631.2400	1.6312	23.185	0	0	0
2014/02/17	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R248	07/08/2014	9.66	Call	Bond Future	1,415.4000	1.4154	1,722.4200	1.7224	21.691	0	0	0
2014/02/17	R248	07/08/2014	9.64	Call	Bond Future	1,232.8700	1.2329	1,539.8900	1.5399	24.903	0	0	0
2014/02/17	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R248	06/11/2014			Bond Future	9.5816	93.3002	9.5486	93.6061	(0.345)	0.0000	0.0000	0
2014/02/17	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R248	06/11/2014	9.72	Call	Bond Future	1,261.7200	1.2617	1,567.6300	1.5676	24.245	0	0	0
2014/02/17	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/17	R248	06/11/2014	9.73	Call	Bond Future	1,351.7000	1.3517	1,657.6100	1.6576	22.632	0	0	0
2014/02/17	R248	06/11/2014	9.74	Call	Bond Future	1,441.5100	1.4415	1,747.4200	1.7474	21.221	0	0	0

Total

405204