



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

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

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/03	2025	08/05/2014			Bond Future	109.8617	109.8617	109.8585	109.8585	(0.003)	0.0000	0.0000	0
2014/03/03	2025	08/05/2014	110.99	Put	Bond Future	1,128.3200	1.1283	1,131.4600	1.1315	0.278	0	0	0
2014/03/03	2025	08/05/2014	111.00	Put	Bond Future	1,138.3200	1.1383	1,141.4600	1.1415	0.276	0	0	0
2014/03/03	2025	08/05/2014	111.01	Put	Bond Future	1,148.3200	1.1483	1,151.4600	1.1515	0.273	0	0	0
2014/03/03	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2025	07/08/2014	109.01	Call	Bond Future	1,364.6400	1.3646	1,361.2200	1.3612	(0.251)	0	0	0
2014/03/03	2025	07/08/2014			Bond Future	110.3746	110.3746	110.3712	110.3712	(0.003)	0.0000	0.0000	0
2014/03/03	2025	07/08/2014	108.99	Call	Bond Future	1,384.6400	1.3846	1,381.2200	1.3812	(0.247)	0	0	0
2014/03/03	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2025	07/08/2014	109.00	Call	Bond Future	1,374.6400	1.3746	1,371.2200	1.3712	(0.249)	0	0	0
2014/03/03	2030	08/05/2014			Bond Future	9.0139	93.7975	9.0541	93.4845	0.446	0.0000	0.0000	1,559
2014/03/03	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2030	08/05/2014	8.99	Put	Bond Future	187.0600	0.1871	500.0500	0.5001	167.321	0	0	0
2014/03/03	2030	08/05/2014	9.01	Put	Bond Future	30.6100	0.0306	343.6000	0.3436	1022.509	0	0	0
2014/03/03	2030	08/05/2014	9.00	Put	Bond Future	108.7900	0.1088	421.7800	0.4218	287.701	0	0	0
2014/03/03	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2030	07/08/2014	8.99	Put	Bond Future	894.8900	0.8949	1,212.6200	1.2126	35.505	0	0	0
2014/03/03	2030	07/08/2014			Bond Future	9.1059	91.1743	9.1474	90.8566	0.456	0.0000	0.0000	0
2014/03/03	2030	07/08/2014	9.01	Put	Bond Future	739.5400	0.7395	1,057.2700	1.0573	42.963	0	0	0
2014/03/03	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2030	07/08/2014	9.00	Put	Bond Future	817.1700	0.8172	1,134.9000	1.1349	38.882	0	0	0
2014/03/03	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2030	06/11/2014			Bond Future	9.1846	92.6072	9.2287	92.2752	0.480	0.0000	0.0000	0
2014/03/03	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2030	06/11/2014	8.99	Put	Bond Future	1,486.0700	1.4861	1,818.0000	1.8180	22.336	0	0	0
2014/03/03	2030	06/11/2014	9.01	Put	Bond Future	1,331.7400	1.3317	1,663.6700	1.6637	24.925	0	0	0
2014/03/03	2030	06/11/2014	9.00	Put	Bond Future	1,408.8600	1.4089	1,740.7900	1.7408	23.560	0	0	0
2014/03/03	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2037	08/05/2014			Bond Future	9.1943	95.7998	9.2140	95.6234	0.214	0.0000	0.0000	5,914
2014/03/03	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2037	08/05/2014	9.38	Call	Bond Future	1,641.2500	1.6413	1,464.9000	1.4649	(10.745)	0	0	0
2014/03/03	2037	08/05/2014	9.39	Call	Bond Future	1,728.3100	1.7283	1,551.9600	1.5520	(10.204)	0	0	0
2014/03/03	2037	08/05/2014	9.37	Call	Bond Future	1,554.0500	1.5541	1,377.7000	1.3777	(11.348)	0	0	0
2014/03/03	2037	07/08/2014	9.06	Put	Bond Future	1,979.0600	1.9791	2,158.1600	2.1582	9.050	0	0	0
2014/03/03	2037	07/08/2014			Bond Future	9.2806	92.9557	9.3010	92.7766	0.219	0.0000	0.0000	3,280
2014/03/03	2037	07/08/2014	9.05	Put	Bond Future	2,070.3600	2.0704	2,249.4600	2.2495	8.651	0	0	0
2014/03/03	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/03	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2037	07/08/2014	9.04	Put	Bond Future	2,161.8000	2.1618	2,340.9000	2.3409	8.285	0	0	0
2014/03/03	2037	06/11/2014	9.69	Call	Bond Future	2,843.5500	2.8436	2,652.1800	2.6522	(6.730)	0	0	0
2014/03/03	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2037	06/11/2014			Bond Future	9.3547	94.2994	9.3767	94.1081	0.236	0.0000	0.0000	0
2014/03/03	2037	06/11/2014	9.70	Call	Bond Future	2,926.1700	2.9262	2,734.8000	2.7348	(6.540)	0	0	0
2014/03/03	2037	06/11/2014	9.71	Call	Bond Future	3,008.6700	3.0087	2,817.3000	2.8173	(6.361)	0	0	0
2014/03/03	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2038	08/05/2014			Bond Future	108.9884	108.9884	108.9863	108.9863	(0.002)	0.0000	0.0000	57
2014/03/03	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2038	08/05/2014	108.99	Put	Bond Future	1.5700	0.0016	3.7400	0.0037	138.217	0	0	0
2014/03/03	2038	08/05/2014	109.01	Put	Bond Future	21.5700	0.0216	23.7400	0.0237	10.060	0	0	0
2014/03/03	2038	08/05/2014	109.00	Put	Bond Future	11.5700	0.0116	13.7400	0.0137	18.755	0	0	0
2014/03/03	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2038	07/08/2014			Bond Future	109.3481	109.3481	109.3457	109.3457	(0.002)	0.0000	0.0000	0
2014/03/03	2038	07/08/2014	106.00	Call	Bond Future	3,348.0800	3.3481	3,345.7100	3.3457	(0.071)	0	0	0
2014/03/03	2038	07/08/2014	106.01	Call	Bond Future	3,338.0800	3.3381	3,335.7100	3.3357	(0.071)	0	0	0
2014/03/03	2038	07/08/2014	105.99	Call	Bond Future	3,358.0800	3.3581	3,355.7100	3.3557	(0.071)	0	0	0
2014/03/03	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2046	08/05/2014			Bond Future	107.2332	107.2332	107.2310	107.2310	(0.002)	0.0000	0.0000	3,088
2014/03/03	2046	08/05/2014	104.35	Call	Bond Future	2,883.1600	2.8832	2,881.0300	2.8810	(0.074)	0	0	0
2014/03/03	2046	08/05/2014	104.36	Call	Bond Future	2,873.1600	2.8732	2,871.0300	2.8710	(0.074)	0	0	0
2014/03/03	2046	08/05/2014	104.34	Call	Bond Future	2,893.1600	2.8932	2,891.0300	2.8910	(0.074)	0	0	0
2014/03/03	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2046	07/08/2014			Bond Future	108.8293	108.8293	108.8267	108.8267	(0.002)	0.0000	0.0000	0
2014/03/03	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2046	07/08/2014	104.44	Call	Bond Future	4,389.2700	4.3893	4,386.6700	4.3867	(0.059)	0	0	0
2014/03/03	2046	07/08/2014	104.45	Call	Bond Future	4,379.2700	4.3793	4,376.6700	4.3767	(0.059)	0	0	0
2014/03/03	2046	07/08/2014	104.43	Call	Bond Future	4,399.2700	4.3993	4,396.6700	4.3967	(0.059)	0	0	0
2014/03/03	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2046	06/11/2014	104.45	Call	Bond Future	4,764.6400	4.7646	4,751.6000	4.7516	(0.274)	0	0	0
2014/03/03	2046	06/11/2014			Bond Future	109.2146	109.2146	109.2016	109.2016	(0.012)	0.0000	0.0000	0
2014/03/03	2046	06/11/2014	104.43	Call	Bond Future	4,784.6400	4.7846	4,771.6000	4.7716	(0.273)	0	0	0
2014/03/03	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2046	06/11/2014	104.44	Call	Bond Future	4,774.6400	4.7746	4,761.6000	4.7616	(0.273)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/03	2050	08/05/2014	114.99	Put	Bond Future	799.8300	0.7998	802.0100	0.8020	0.273	0	0	0
2014/03/03	2050	08/05/2014			Bond Future	114.1902	114.1902	114.1880	114.1880	(0.002)	0.0000	0.0000	472
2014/03/03	2050	08/05/2014	115.01	Put	Bond Future	819.8300	0.8198	822.0100	0.8220	0.266	0	0	0
2014/03/03	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2050	08/05/2014	115.00	Put	Bond Future	809.8300	0.8098	812.0100	0.8120	0.269	0	0	0
2014/03/03	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2050	07/08/2014			Bond Future	114.4864	114.4864	114.4839	114.4839	(0.002)	0.0000	0.0000	0
2014/03/03	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	2050	07/08/2014	112.00	Call	Bond Future	2,486.3800	2.4864	2,483.9200	2.4839	(0.099)	0	0	0
2014/03/03	2050	07/08/2014	112.01	Call	Bond Future	2,476.3800	2.4764	2,473.9200	2.4739	(0.099)	0	0	0
2014/03/03	2050	07/08/2014	111.99	Call	Bond Future	2,496.3800	2.4964	2,493.9200	2.4939	(0.099)	0	0	0
2014/03/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	AL37	08/05/2014			Index Future	408.5080	408.5080	408.0280	408.0280	(0.118)	0.0000	0.0000	0
2014/03/03	AL37	07/08/2014			Index Future	414.5380	414.5380	414.0470	414.0470	(0.118)	0.0000	0.0000	0
2014/03/03	AL7T	08/05/2014			Index Future	479.3630	479.3630	478.3750	478.3750	(0.206)	0.0000	0.0000	1
2014/03/03	AL7T	07/08/2014			Index Future	486.4390	486.4390	485.4320	485.4320	(0.207)	0.0000	0.0000	0
2014/03/03	ALBI	08/05/2014			Index Future	437.3890	437.3890	436.5860	436.5860	(0.184)	0.0000	0.0000	718
2014/03/03	ALBI	07/08/2014			Index Future	443.8450	443.8450	443.0260	443.0260	(0.185)	0.0000	0.0000	0
2014/03/03	ALBI	06/11/2014			Index Future	450.8090	450.8090	449.9300	449.9300	(0.195)	0.0000	0.0000	0
2014/03/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/03/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/03	EL28	08/05/2014	114.01	Call	Bond Future	1,323.1300	1.3231	1,320.5500	1.3206	(0.195)	0	0	0
2014/03/03	EL28	08/05/2014			Bond Future	115.3331	115.3331	115.3306	115.3306	(0.002)	0.0000	0.0000	0
2014/03/03	EL28	08/05/2014	113.99	Call	Bond Future	1,343.1300	1.3431	1,340.5500	1.3406	(0.192)	0	0	0
2014/03/03	EL28	08/05/2014	114.00	Call	Bond Future	1,333.1300	1.3331	1,330.5500	1.3306	(0.194)	0	0	0
2014/03/03	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	EL28	07/08/2014	114.00	Call	Bond Future	3,049.9500	3.0500	3,047.1300	3.0471	(0.092)	0	0	0
2014/03/03	EL28	07/08/2014			Bond Future	117.0500	117.0500	117.0471	117.0471	(0.002)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/03	EL28	07/08/2014	114.01	Call	Bond Future	3,039.9500		3.0400	3,037.1300	3.0371	(0.093)	0	0	0
2014/03/03	EL28	07/08/2014	113.99	Call	Bond Future	3,059.9500		3.0600	3,057.1300	3.0571	(0.092)	0	0	0
2014/03/03	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	ES33	08/05/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	ES33	08/05/2014	9.55	Put	Bond Future	1,937.0800		1.9371	2,115.2300	2.1152	9.197	0	0	0
2014/03/03	ES33	08/05/2014			Bond Future	9.8122		81.3138	9.8368	81.1357	0.251	0.0000	0.0000	6,292
2014/03/03	ES33	08/05/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	ES33	08/05/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	ES33	08/05/2014	9.54	Put	Bond Future	2,012.3700		2.0124	2,190.5200	2.1905	8.853	0	0	0
2014/03/03	ES33	08/05/2014	9.56	Put	Bond Future	1,861.8900		1.8619	2,040.0400	2.0400	9.568	0	0	0
2014/03/03	ES33	07/08/2014			Bond Future	9.9166		82.4056	9.9420	82.2247	0.257	0.0000	0.0000	0
2014/03/03	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	ES33	07/08/2014	10.14	Call	Bond Future	1,567.6500		1.5676	1,386.6800	1.3867	(11.544)	0	0	0
2014/03/03	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	ES33	07/08/2014	10.15	Call	Bond Future	1,636.6900		1.6367	1,455.7200	1.4557	(11.057)	0	0	0
2014/03/03	ES33	07/08/2014	10.16	Call	Bond Future	1,705.6400		1.7056	1,524.6700	1.5247	(10.610)	0	0	0
2014/03/03	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	ES33	06/11/2014			Bond Future	10.0162		79.9154	10.0436	79.7235	0.274	0.0000	0.0000	0
2014/03/03	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	ES33	06/11/2014	10.29	Call	Bond Future	1,883.2500		1.8832	1,691.3800	1.6914	(10.188)	0	0	0
2014/03/03	ES33	06/11/2014	10.30	Call	Bond Future	1,950.7100		1.9507	1,758.8400	1.7588	(9.836)	0	0	0
2014/03/03	ES33	06/11/2014	10.31	Call	Bond Future	2,018.0700		2.0181	1,826.2000	1.8262	(9.508)	0	0	0
2014/03/03	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	GOVI	08/05/2014	442.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	GOVI	08/05/2014			GOVI	436.3380		436.3380	435.5240	435.5240	(0.187)	0.0000	0.0000	302
2014/03/03	GOVI	08/05/2014	442.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	GOVI	08/05/2014	441.99	Put	GOVI	56,520.0000		5.6520	64,660.0000	6.4660	14.402	0	0	0
2014/03/03	GOVI	08/05/2014	442.01	Put	GOVI	56,720.0000		5.6720	64,860.0000	6.4860	14.351	0	0	0
2014/03/03	GOVI	08/05/2014	441.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	GOVI	08/05/2014	442.00	Put	GOVI	56,620.0000		5.6620	64,760.0000	6.4760	14.377	0	0	0
2014/03/03	GOVI	07/08/2014	459.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	GOVI	07/08/2014			GOVI	442.7780		442.7780	441.9480	441.9480	(0.187)	0.0000	0.0000	175
2014/03/03	GOVI	07/08/2014	460.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	GOVI	07/08/2014	460.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	GOVI	07/08/2014	459.99	Put	GOVI	172,120.0000		17.2120	180,420.0000	18.0420	4.822	0	0	0
2014/03/03	GOVI	07/08/2014	460.01	Put	GOVI	172,320.0000		17.2320	180,620.0000	18.0620	4.817	0	0	0
2014/03/03	GOVI	07/08/2014	460.00	Put	GOVI	172,220.0000		17.2220	180,520.0000	18.0520	4.819	0	0	0
2014/03/03	GOVI	06/11/2014	449.01	Call	GOVI	7,160.0000		0.7160	0.0000	0.0000	(100.000)	0	0	0
2014/03/03	GOVI	06/11/2014			GOVI	449.7260		449.7260	448.8350	448.8350	(0.198)	0.0000	0.0000	0
2014/03/03	GOVI	06/11/2014	448.99	Call	GOVI	7,360.0000		0.7360	0.0000	0.0000	(100.000)	0	0	0
2014/03/03	GOVI	06/11/2014	449.00	Call	GOVI	7,260.0000		0.7260	0.0000	0.0000	(100.000)	0	0	0
2014/03/03	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	1,550.0000	0.1550	100.000	0	0	0
2014/03/03	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	1,750.0000	0.1750	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/03	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	1,650.0000	0.1650	100.000	0	0	0
2014/03/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/03/03	IGOV	08/05/2014			Index Future	200.9960	200.9960	200.9760	200.9760	(0.010)	0.0000	0.0000	1,266
2014/03/03	IGOV	07/08/2014			Index Future	203.9870	203.9870	203.9650	203.9650	(0.011)	0.0000	0.0000	90
2014/03/03	IGOV	06/11/2014			Index Future	207.2120	207.2120	207.1680	207.1680	(0.021)	0.0000	0.0000	0
2014/03/03	ILBI	08/05/2014			Index Future	544.3250	544.3250	544.3210	544.3210	(0.001)	0.0000	0.0000	0
2014/03/03	ILBI	07/08/2014			Index Future	552.2040	552.2040	552.1970	552.1970	(0.001)	0.0000	0.0000	210
2014/03/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/03/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/03/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/03/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/03/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/03/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/03/03	JBAF	19/03/2014			Jibar Tradeable Future	5.7600	94.2400	5.7700	94.2300	0.174	0.0000	0.0000	4,000
2014/03/03	JBAF	16/04/2014			Jibar Tradeable Future	6.0300	93.9700	6.0400	93.9600	0.166	0.0000	0.0000	0
2014/03/03	JBAF	21/05/2014			Jibar Tradeable Future	6.1300	93.8700	6.1400	93.8600	0.163	0.0000	0.0000	4,000
2014/03/03	JBAF	18/06/2014			Jibar Tradeable Future	6.4000	93.6000	6.4200	93.5800	0.313	0.0000	0.0000	2,000
2014/03/03	JBAF	16/07/2014			Jibar Tradeable Future	6.5000	93.5000	6.5200	93.4800	0.308	0.0000	0.0000	1,000
2014/03/03	JBAF	20/08/2014			Jibar Tradeable Future	6.7500	93.2500	6.7800	93.2200	0.444	0.0000	0.0000	600
2014/03/03	JBAF	17/09/2014			Jibar Tradeable Future	6.8500	93.1500	6.8800	93.1200	0.438	0.0000	0.0000	1,000
2014/03/03	JBAF	17/12/2014			Jibar Tradeable Future	7.4700	92.5300	7.4900	92.5100	0.268	0.0000	0.0000	0
2014/03/03	JBAF	18/03/2015			Jibar Tradeable Future	7.7100	92.2900	7.7500	92.2500	0.519	0.0000	0.0000	2,850
2014/03/03	JBAF	17/06/2015			Jibar Tradeable Future	7.8700	92.1300	7.9200	92.0800	0.635	0.0000	0.0000	5,400
2014/03/03	JBAF	16/09/2015			Jibar Tradeable Future	8.0300	91.9700	8.0600	91.9400	0.374	0.0000	0.0000	0
2014/03/03	JBAF	15/12/2015			Jibar Tradeable Future	8.1800	91.8200	8.2200	91.7800	0.489	0.0000	0.0000	0
2014/03/03	R023	08/05/2014			Bond Future	8.5474	96.6768	8.5878	96.4386	0.473	0.0000	0.0000	12,886
2014/03/03	R023	08/05/2014	7.60	Call	Bond Future	291.2200	0.2912	242.6000	0.2426	(16.695)	0	0	0
2014/03/03	R023	08/05/2014	7.61	Call	Bond Future	298.8800	0.2989	249.3200	0.2493	(16.582)	0	0	0
2014/03/03	R023	08/05/2014	7.59	Put	Bond Future	6,161.5600	6.1616	6,352.1000	6.3521	3.092	0	0	0
2014/03/03	R023	08/05/2014	7.61	Put	Bond Future	6,049.2700	6.0493	6,237.9500	6.2379	3.119	0	0	0
2014/03/03	R023	08/05/2014	7.60	Put	Bond Future	6,105.3100	6.1053	6,294.9300	6.2949	3.106	0	0	0
2014/03/03	R023	08/05/2014	7.59	Call	Bond Future	283.7200	0.2837	236.0200	0.2360	(16.812)	0	0	0
2014/03/03	R023	07/08/2014	8.51	Call	Bond Future	2,517.5500	2.5175	2,378.2100	2.3782	(5.535)	0	0	0
2014/03/03	R023	07/08/2014			Bond Future	8.6504	97.9911	8.6925	97.7489	0.487	0.0000	0.0000	0
2014/03/03	R023	07/08/2014	8.49	Call	Bond Future	2,465.0000	2.4650	2,327.2600	2.3273	(5.588)	0	0	0
2014/03/03	R023	07/08/2014	8.50	Call	Bond Future	2,491.1900	2.4912	2,352.6500	2.3526	(5.561)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/03	R023	07/08/2014	8.49	Put	Bond Future	3,394.0900	3.3941	3,498.5700	3.4986	3.078	0	0	0
2014/03/03	R023	07/08/2014	8.51	Put	Bond Future	3,330.1400	3.3301	3,433.0200	3.4330	3.089	0	0	0
2014/03/03	R023	07/08/2014	8.50	Put	Bond Future	3,362.0100	3.3620	3,465.6900	3.4657	3.084	0	0	0
2014/03/03	R023	06/11/2014			Bond Future	8.7473	95.6088	8.7929	95.3532	0.522	0.0000	0.0000	0
2014/03/03	R023	06/11/2014	8.59	Put	Bond Future	4,010.8800	4.0109	4,124.5100	4.1245	2.833	0	0	0
2014/03/03	R023	06/11/2014	8.61	Put	Bond Future	3,949.7900	3.9498	4,062.0900	4.0621	2.843	0	0	0
2014/03/03	R023	06/11/2014	8.59	Call	Bond Future	3,123.8600	3.1239	2,981.9000	2.9819	(4.544)	0	0	0
2014/03/03	R023	06/11/2014	8.60	Put	Bond Future	3,980.2500	3.9802	4,093.2200	4.0932	2.838	0	0	0
2014/03/03	R023	06/11/2014	8.60	Call	Bond Future	3,149.9400	3.1499	3,007.3200	3.0073	(4.528)	0	0	0
2014/03/03	R023	06/11/2014	8.61	Call	Bond Future	3,176.1500	3.1762	3,032.8600	3.0329	(4.511)	0	0	0
2014/03/03	R157	08/05/2014	5.20	Call	Bond Future	0.1600	0.0002	0.0900	0.0001	(43.750)	0	0	0
2014/03/03	R157	08/05/2014			Bond Future	7.3274	109.8803	7.3718	109.8214	0.606	0.0000	0.0000	25,346
2014/03/03	R157	08/05/2014	5.21	Call	Bond Future	0.1700	0.0002	0.1000	0.0001	(41.176)	0	0	0
2014/03/03	R157	08/05/2014	5.19	Call	Bond Future	0.1500	0.0002	0.0900	0.0001	(40.000)	0	0	0
2014/03/03	R157	08/05/2014	5.20	Put	Bond Future	2,873.7000	2.8737	2,932.5200	2.9325	2.047	0	0	0
2014/03/03	R157	08/05/2014	5.19	Put	Bond Future	2,887.4500	2.8875	2,946.2800	2.9463	2.037	0	0	0
2014/03/03	R157	08/05/2014	5.21	Put	Bond Future	2,859.9500	2.8600	2,918.7700	2.9188	2.057	0	0	0
2014/03/03	R157	07/08/2014	6.76	Put	Bond Future	1,102.5300	1.1025	1,147.6100	1.1476	4.089	0	0	0
2014/03/03	R157	07/08/2014			Bond Future	7.6522	111.5022	7.7079	111.4422	0.728	0.0000	0.0000	13,000
2014/03/03	R157	07/08/2014	6.75	Put	Bond Future	1,111.0400	1.1110	1,156.3100	1.1563	4.075	0	0	0
2014/03/03	R157	07/08/2014	6.74	Call	Bond Future	130.0500	0.1301	115.5100	0.1155	(11.180)	0	0	0
2014/03/03	R157	07/08/2014	6.75	Call	Bond Future	132.2300	0.1322	117.5100	0.1175	(11.132)	0	0	0
2014/03/03	R157	07/08/2014	6.76	Call	Bond Future	134.6400	0.1346	119.7300	0.1197	(11.074)	0	0	0
2014/03/03	R157	07/08/2014	6.74	Put	Bond Future	1,119.7800	1.1198	1,165.2300	1.1652	4.059	0	0	0
2014/03/03	R157	06/11/2014	6.19	Put	Bond Future	1,640.2800	1.6403	1,703.6400	1.7036	3.863	0	0	0
2014/03/03	R157	06/11/2014			Bond Future	8.0674	106.4380	8.1539	106.3662	1.072	0.0000	0.0000	0
2014/03/03	R157	06/11/2014	6.21	Put	Bond Future	1,625.0400	1.6250	1,688.2100	1.6882	3.887	0	0	0
2014/03/03	R157	06/11/2014	6.20	Put	Bond Future	1,632.6500	1.6326	1,695.9200	1.6959	3.875	0	0	0
2014/03/03	R157	06/11/2014	6.21	Call	Bond Future	64.0600	0.0641	55.4300	0.0554	(13.472)	0	0	0
2014/03/03	R157	06/11/2014	6.19	Call	Bond Future	62.2900	0.0623	53.8500	0.0538	(13.550)	0	0	0
2014/03/03	R157	06/11/2014	6.20	Call	Bond Future	63.1700	0.0632	54.6400	0.0546	(13.503)	0	0	0
2014/03/03	R186	08/05/2014	8.75	Put	Bond Future	2,248.5500	2.2485	2,353.0700	2.3531	4.648	0	0	0
2014/03/03	R186	08/05/2014	7.50	Put	Bond Future	10,135.9100	10.1359	10,462.6000	10.4626	3.223	0	0	0
2014/03/03	R186	08/05/2014	8.25	Put	Bond Future	4,612.3200	4.6123	4,813.0100	4.8130	4.351	0	0	0
2014/03/03	R186	08/05/2014	8.40	Call	Bond Future	1,964.0400	1.9640	1,755.4500	1.7554	(10.620)	0	0	1,000
2014/03/03	R186	08/05/2014			Bond Future	8.6157	118.4257	8.6612	118.0468	0.528	0.0000	0.0000	51,154
2014/03/03	R186	08/05/2014	7.09	Put	Bond Future	13,873.4900	13.8735	14,233.3000	14.2333	2.594	0	0	0
2014/03/03	R186	08/05/2014	9.75	Put	Bond Future	321.9600	0.3220	331.2800	0.3313	2.895	0	0	6,000
2014/03/03	R186	08/05/2014	9.10	Call	Bond Future	5,177.0800	5.1771	4,852.7500	4.8527	(6.265)	0	0	0
2014/03/03	R186	08/05/2014	9.25	Put	Bond Future	927.4800	0.9275	966.4700	0.9665	4.204	0	0	10,000
2014/03/03	R186	08/05/2014	8.80	Put	Bond Future	2,073.7500	2.0738	2,169.9800	2.1700	4.640	0	0	900
2014/03/03	R186	08/05/2014	7.10	Call	Bond Future	78.1800	0.0782	58.6300	0.0586	(25.006)	0	0	0
2014/03/03	R186	08/05/2014	9.00	Put	Bond Future	1,474.5600	1.4746	1,541.3900	1.5414	4.532	0	0	400
2014/03/03	R186	08/05/2014	7.11	Call	Bond Future	80.8100	0.0808	60.7100	0.0607	(24.873)	0	0	0
2014/03/03	R186	08/05/2014	9.75	Call	Bond Future	9,267.9100	9.2679	8,898.4000	8.8984	(3.987)	0	0	0
2014/03/03	R186	08/05/2014	8.50	Call	Bond Future	2,318.9000	2.3189	2,090.4300	2.0904	(9.853)	0	0	900



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/03	R186	08/05/2014	7.09	Call	Bond Future	75.6300	0.0756	56.6100	0.0566	(25.149)	0	0	0
2014/03/03	R186	08/05/2014	9.10	Put	Bond Future	1,231.2200	1.2312	1,285.7200	1.2857	4.427	0	0	1,500
2014/03/03	R186	08/05/2014	9.25	Call	Bond Future	6,056.5700	6.0566	5,716.7300	5.7167	(5.611)	0	0	0
2014/03/03	R186	08/05/2014	8.80	Call	Bond Future	3,598.3100	3.5983	3,315.7100	3.3157	(7.854)	0	0	0
2014/03/03	R186	08/05/2014	8.25	Call	Bond Future	1,500.3600	1.5004	1,322.2200	1.3222	(11.873)	0	0	10,000
2014/03/03	R186	08/05/2014	7.11	Put	Bond Future	13,683.3000	13.6833	14,042.0300	14.0420	2.622	0	0	0
2014/03/03	R186	08/05/2014	8.50	Put	Bond Future	3,290.9300	3.2909	3,441.2900	3.4413	4.569	0	0	1,933
2014/03/03	R186	08/05/2014	8.75	Call	Bond Future	3,362.3100	3.3623	3,088.0000	3.0880	(8.158)	0	0	6,000
2014/03/03	R186	08/05/2014	7.50	Call	Bond Future	262.8700	0.2629	210.7300	0.2107	(19.835)	0	0	1,933
2014/03/03	R186	08/05/2014	8.40	Put	Bond Future	3,785.4500	3.7855	3,955.6900	3.9557	4.497	0	0	0
2014/03/03	R186	08/05/2014	7.10	Put	Bond Future	13,778.3000	13.7783	14,137.5800	14.1376	2.608	0	0	0
2014/03/03	R186	08/05/2014	9.00	Call	Bond Future	4,621.5300	4.6215	4,309.5300	4.3095	(6.751)	0	0	0
2014/03/03	R186	07/08/2014	8.31	Call	Bond Future	2,619.5700	2.6196	2,436.9700	2.4370	(6.971)	0	0	0
2014/03/03	R186	07/08/2014			Bond Future	8.7068	114.8802	8.7540	114.4956	0.542	0.0000	0.0000	0
2014/03/03	R186	07/08/2014	8.92	Put	Bond Future	3,238.3900	3.2384	3,363.2200	3.3632	3.855	0	0	840
2014/03/03	R186	07/08/2014	8.29	Call	Bond Future	2,557.7000	2.5577	2,377.7500	2.3778	(7.036)	0	0	0
2014/03/03	R186	07/08/2014	8.30	Call	Bond Future	2,588.5200	2.5885	2,407.2400	2.4072	(7.003)	0	0	0
2014/03/03	R186	07/08/2014	8.29	Put	Bond Future	6,036.4000	6.0364	6,241.0500	6.2411	3.390	0	0	0
2014/03/03	R186	07/08/2014	8.31	Put	Bond Future	5,927.9900	5.9280	6,129.9900	6.1300	3.408	0	0	0
2014/03/03	R186	07/08/2014	8.92	Call	Bond Future	4,961.6100	4.9616	4,701.8400	4.7018	(5.236)	0	0	0
2014/03/03	R186	07/08/2014	8.30	Put	Bond Future	5,982.0400	5.9820	6,185.3600	6.1854	3.399	0	0	0
2014/03/03	R186	06/11/2014	8.15	Put	Bond Future	8,037.1900	8.0372	8,272.3700	8.2724	2.926	0	0	0
2014/03/03	R186	06/11/2014	8.14	Call	Bond Future	2,734.7800	2.7348	2,568.8700	2.5689	(6.067)	0	0	0
2014/03/03	R186	06/11/2014			Bond Future	8.7884	116.6850	8.8388	116.2828	0.573	0.0000	0.0000	0
2014/03/03	R186	06/11/2014	9.17	Call	Bond Future	6,583.6700	6.5837	6,309.4100	6.3094	(4.166)	0	0	0
2014/03/03	R186	06/11/2014	8.15	Call	Bond Future	2,763.1600	2.7632	2,596.1500	2.5962	(6.044)	0	0	0
2014/03/03	R186	06/11/2014	8.16	Call	Bond Future	2,791.3600	2.7914	2,623.2500	2.6232	(6.023)	0	0	0
2014/03/03	R186	06/11/2014	9.17	Put	Bond Future	3,587.4500	3.5875	3,715.3800	3.7154	3.566	0	0	2,010
2014/03/03	R186	06/11/2014	8.14	Put	Bond Future	8,094.1200	8.0941	8,330.4000	8.3304	2.919	0	0	0
2014/03/03	R186	06/11/2014	8.16	Put	Bond Future	7,980.1700	7.9802	8,214.2500	8.2142	2.933	0	0	0
2014/03/03	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R197	08/05/2014			Bond Future	273.6349	273.6349	273.6270	273.6270	(0.003)	0.0000	0.0000	2,049
2014/03/03	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R197	08/05/2014	250.01	Call	Bond Future	23,624.9100	23.6249	23,616.9800	23.6170	(0.034)	0	0	0
2014/03/03	R197	08/05/2014	249.99	Call	Bond Future	23,644.9100	23.6449	23,636.9800	23.6370	(0.034)	0	0	0
2014/03/03	R197	08/05/2014	250.00	Call	Bond Future	23,634.9100	23.6349	23,626.9800	23.6270	(0.034)	0	0	0
2014/03/03	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R197	07/08/2014			Bond Future	271.9044	271.9044	271.8958	271.8958	(0.003)	0.0000	0.0000	0
2014/03/03	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R197	07/08/2014	270.00	Call	Bond Future	1,904.3500	1.9044	1,895.7500	1.8957	(0.452)	0	0	0
2014/03/03	R197	07/08/2014	270.01	Call	Bond Future	1,894.3500	1.8944	1,885.7500	1.8857	(0.454)	0	0	0
2014/03/03	R197	07/08/2014	269.99	Call	Bond Future	1,914.3500	1.9144	1,905.7500	1.9057	(0.449)	0	0	0
2014/03/03	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R201	08/05/2014			Bond Future	6.8249	104.5513	6.8774	104.5202	0.769	0.0000	0.0000	0
2014/03/03	R201	08/05/2014	4.75	Call	Bond Future	0.4500	0.0005	0.2900	0.0003	(35.556)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest			
2014/03/03	R201	08/05/2014	4.76	Call	Bond Future		0.4700		0.0005		0.3000	0.0003	(36.170)	0	0	0
2014/03/03	R201	08/05/2014	4.74	Call	Bond Future		0.4300		0.0004		0.2700	0.0003	(37.209)	0	0	0
2014/03/03	R201	08/05/2014	4.76	Put	Bond Future		1,238.2200		1.2382		1,269.1400	1.2691	2.497	0	0	0
2014/03/03	R201	08/05/2014	4.75	Put	Bond Future		1,244.2600		1.2443		1,275.1900	1.2752	2.486	0	0	0
2014/03/03	R201	08/05/2014	4.74	Put	Bond Future		1,250.3000		1.2503		1,281.2300	1.2812	2.474	0	0	0
2014/03/03	R201	07/08/2014	5.31	Put	Bond Future		786.5300		0.7865		812.7500	0.8128	3.334	0	0	0
2014/03/03	R201	07/08/2014			Bond Future		7.3754		101.6834		7.4648	101.6516	1.211	0.0000	0.0000	0
2014/03/03	R201	07/08/2014	5.30	Put	Bond Future		789.6400		0.7896		815.9100	0.8159	3.327	0	0	0
2014/03/03	R201	07/08/2014	5.31	Call	Bond Future		46.8500		0.0468		41.3300	0.0413	(11.782)	0	0	0
2014/03/03	R201	07/08/2014	5.29	Call	Bond Future		45.8800		0.0459		40.4500	0.0404	(11.835)	0	0	0
2014/03/03	R201	07/08/2014	5.30	Call	Bond Future		46.3600		0.0464		40.8900	0.0409	(11.799)	0	0	0
2014/03/03	R201	07/08/2014	5.29	Put	Bond Future		792.7700		0.7928		819.0800	0.8191	3.319	0	0	0
2014/03/03	R202	08/05/2014	215.00	Call	Bond Future		4,209.2300		4.2092		4,102.4700	4.1025	(2.536)	0	0	0
2014/03/03	R202	08/05/2014			Bond Future		213.8543		213.8543		213.8487	213.8487	(0.003)	0.0000	0.0000	44,523
2014/03/03	R202	08/05/2014	215.01	Call	Bond Future		4,204.7200		4.2047		4,097.9700	4.0980	(2.539)	0	0	0
2014/03/03	R202	08/05/2014	214.99	Put	Bond Future		5,349.4300		5.3494		5,248.2700	5.2483	(1.891)	0	0	0
2014/03/03	R202	08/05/2014	215.01	Put	Bond Future		5,360.4100		5.3604		5,259.2700	5.2593	(1.887)	0	0	0
2014/03/03	R202	08/05/2014	214.99	Call	Bond Future		4,213.7400		4.2137		4,106.9700	4.1070	(2.534)	0	0	0
2014/03/03	R202	08/05/2014	215.00	Put	Bond Future		5,354.9200		5.3549		5,253.7700	5.2538	(1.889)	0	0	0
2014/03/03	R202	07/08/2014	208.00	Put	Bond Future		4,439.8600		4.4399		4,379.5700	4.3796	(1.358)	0	0	0
2014/03/03	R202	07/08/2014	207.99	Call	Bond Future		10,400.7500		10.4008		10,334.5700	10.3346	(0.636)	0	0	0
2014/03/03	R202	07/08/2014			Bond Future		213.9547		213.9547		213.9488	213.9488	(0.003)	0.0000	0.0000	0
2014/03/03	R202	07/08/2014	207.99	Put	Bond Future		4,436.0300		4.4360		4,375.7500	4.3757	(1.359)	0	0	0
2014/03/03	R202	07/08/2014	208.01	Put	Bond Future		4,443.6900		4.4437		4,383.3900	4.3834	(1.357)	0	0	0
2014/03/03	R202	07/08/2014	208.00	Call	Bond Future		10,394.5800		10.3946		10,328.3900	10.3284	(0.637)	0	0	0
2014/03/03	R202	07/08/2014	208.01	Call	Bond Future		10,388.4100		10.3884		10,322.2100	10.3222	(0.637)	0	0	0
2014/03/03	R203	08/05/2014	5.74	Call	Bond Future		0.9500		0.0010		0.6100	0.0006	(35.789)	0	0	0
2014/03/03	R203	08/05/2014	5.76	Call	Bond Future		1.0500		0.0011		0.6800	0.0007	(35.238)	0	0	0
2014/03/03	R203	08/05/2014	6.84	Call	Bond Future		73.1700		0.0732		59.3200	0.0593	(18.929)	0	0	29
2014/03/03	R203	08/05/2014	7.40	Put	Bond Future		1,736.0700		1.7361		1,799.4800	1.7995	3.653	0	0	0
2014/03/03	R203	08/05/2014			Bond Future		7.8778		102.3799		7.9138	102.2753	0.457	0.0000	0.0000	16,972
2014/03/03	R203	08/05/2014	5.76	Put	Bond Future		6,398.8900		6.3989		6,503.1200	6.5031	1.629	0	0	0
2014/03/03	R203	08/05/2014	6.84	Put	Bond Future		3,147.9100		3.1479		3,238.6600	3.2387	2.883	0	0	0
2014/03/03	R203	08/05/2014	5.75	Put	Bond Future		6,430.2200		6.4302		6,534.4600	6.5345	1.621	0	0	0
2014/03/03	R203	08/05/2014	5.74	Put	Bond Future		6,461.5500		6.4615		6,565.8100	6.5658	1.614	0	0	0
2014/03/03	R203	08/05/2014	7.40	Call	Bond Future		334.5600		0.3346		293.3700	0.2934	(12.312)	0	0	16
2014/03/03	R203	08/05/2014	5.75	Call	Bond Future		1.0000		0.0010		0.6400	0.0006	(36.000)	0	0	0
2014/03/03	R203	07/08/2014	7.30	Call	Bond Future		487.5900		0.4876		450.9700	0.4510	(7.510)	0	0	0
2014/03/03	R203	07/08/2014			Bond Future		8.0490		103.8911		8.0884	103.7848	0.489	0.0000	0.0000	0
2014/03/03	R203	07/08/2014	7.31	Call	Bond Future		495.0800		0.4951		458.0800	0.4581	(7.474)	0	0	0
2014/03/03	R203	07/08/2014	6.84	Put	Bond Future		3,564.0400		3.5640		3,648.6900	3.6487	2.375	0	0	0
2014/03/03	R203	07/08/2014	7.29	Put	Bond Future		2,556.3000		2.5563		2,626.3900	2.6264	2.742	0	0	0
2014/03/03	R203	07/08/2014	7.31	Put	Bond Future		2,515.8100		2.5158		2,585.1500	2.5851	2.756	0	0	0
2014/03/03	R203	07/08/2014	7.29	Call	Bond Future		480.1900		0.4802		443.9400	0.4439	(7.549)	0	0	0
2014/03/03	R203	07/08/2014	7.30	Put	Bond Future		2,536.0000		2.5360		2,605.7200	2.6057	2.749	0	0	0
2014/03/03	R203	07/08/2014	6.84	Call	Bond Future		231.9800		0.2320		210.2900	0.2103	(9.350)	0	0	46

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/03	R203	06/11/2014	6.86	Call	Bond Future	390.8000	0.3908	362.8300	0.3628	(7.157)	0	0	0
2014/03/03	R203	06/11/2014			Bond Future	8.2194	101.3573	8.2669	101.2391	0.577	0.0000	0.0000	0
2014/03/03	R203	06/11/2014	6.98	Call	Bond Future	450.2600	0.4503	419.2500	0.4192	(6.887)	0	0	14
2014/03/03	R203	06/11/2014	6.84	Call	Bond Future	381.5200	0.3815	354.0400	0.3540	(7.203)	0	0	45
2014/03/03	R203	06/11/2014	6.85	Call	Bond Future	386.1400	0.3861	358.4100	0.3584	(7.181)	0	0	0
2014/03/03	R203	06/11/2014	6.98	Put	Bond Future	3,600.6400	3.6006	3,687.8200	3.6878	2.421	0	0	0
2014/03/03	R203	06/11/2014	6.84	Put	Bond Future	3,895.4800	3.8955	3,986.1900	3.9862	2.329	0	0	0
2014/03/03	R203	06/11/2014	6.86	Put	Bond Future	3,852.7200	3.8527	3,942.9400	3.9429	2.342	0	0	0
2014/03/03	R203	06/11/2014	6.85	Put	Bond Future	3,874.0800	3.8741	3,964.5400	3.9645	2.335	0	0	0
2014/03/03	R204	08/05/2014			Bond Future	8.1292	102.6411	8.1596	102.5267	0.374	0.0000	0.0000	30,006
2014/03/03	R204	08/05/2014	6.05	Call	Bond Future	3.3200	0.0033	2.3300	0.0023	(29.819)	0	0	0
2014/03/03	R204	08/05/2014	6.06	Call	Bond Future	3.4700	0.0035	2.4400	0.0024	(29.683)	0	0	0
2014/03/03	R204	08/05/2014	6.04	Call	Bond Future	3.1800	0.0032	2.2300	0.0022	(29.874)	0	0	0
2014/03/03	R204	08/05/2014	6.05	Put	Bond Future	8,234.5200	8.2345	8,347.9900	8.3480	1.378	0	0	0
2014/03/03	R204	08/05/2014	6.04	Put	Bond Future	8,275.9300	8.2759	8,389.4400	8.3894	1.372	0	0	0
2014/03/03	R204	08/05/2014	6.06	Put	Bond Future	8,193.1300	8.1931	8,306.5600	8.3066	1.384	0	0	0
2014/03/03	R204	07/08/2014			Bond Future	8.2772	100.1231	8.3097	100.0067	0.393	0.0000	0.0000	0
2014/03/03	R204	07/08/2014	7.44	Put	Bond Future	3,665.8700	3.6659	3,741.4800	3.7415	2.063	0	0	0
2014/03/03	R204	07/08/2014	7.46	Put	Bond Future	3,610.0700	3.6101	3,684.8900	3.6849	2.073	0	0	0
2014/03/03	R204	07/08/2014	7.45	Put	Bond Future	3,637.9200	3.6379	3,713.1300	3.7131	2.067	0	0	0
2014/03/03	R204	07/08/2014	7.78	Call	Bond Future	982.6500	0.9827	927.9900	0.9280	(5.563)	0	0	0
2014/03/03	R204	07/08/2014	7.46	Call	Bond Future	633.3500	0.6334	591.8600	0.5919	(6.551)	0	0	0
2014/03/03	R204	07/08/2014	7.44	Call	Bond Future	614.9400	0.6149	574.2400	0.5742	(6.619)	0	0	0
2014/03/03	R204	07/08/2014	7.78	Put	Bond Future	2,780.8700	2.7809	2,842.5200	2.8425	2.217	0	0	530
2014/03/03	R204	07/08/2014	7.45	Call	Bond Future	624.1000	0.6241	583.0000	0.5830	(6.585)	0	0	0
2014/03/03	R204	06/11/2014	7.99	Put	Bond Future	2,917.6800	2.9177	2,982.8500	2.9829	2.234	0	0	1,270
2014/03/03	R204	06/11/2014			Bond Future	8.4147	101.6957	8.4526	101.5675	0.450	0.0000	0.0000	0
2014/03/03	R204	06/11/2014	6.99	Put	Bond Future	5,471.4300	5.4714	5,568.8500	5.5688	1.781	0	0	0
2014/03/03	R204	06/11/2014	7.01	Put	Bond Future	5,411.7400	5.4117	5,508.6200	5.5086	1.790	0	0	0
2014/03/03	R204	06/11/2014	6.99	Call	Bond Future	499.0400	0.4990	468.2300	0.4682	(6.174)	0	0	0
2014/03/03	R204	06/11/2014	7.00	Put	Bond Future	5,441.5500	5.4415	5,538.7100	5.5387	1.786	0	0	0
2014/03/03	R204	06/11/2014	7.99	Call	Bond Future	1,466.6800	1.4667	1,403.6200	1.4036	(4.300)	0	0	0
2014/03/03	R204	06/11/2014	7.00	Call	Bond Future	505.1100	0.5051	474.0400	0.4740	(6.151)	0	0	0
2014/03/03	R204	06/11/2014	7.01	Call	Bond Future	511.2500	0.5113	479.9000	0.4799	(6.132)	0	0	0
2014/03/03	R207	08/05/2014	6.19	Put	Bond Future	9,885.7100	9.8857	10,059.5100	10.0595	1.758	0	0	0
2014/03/03	R207	08/05/2014	6.21	Put	Bond Future	9,788.7200	9.7887	9,962.4300	9.9624	1.775	0	0	0
2014/03/03	R207	08/05/2014			Bond Future	8.3450	97.4760	8.3856	97.3010	0.486	0.0000	0.0000	19,048
2014/03/03	R207	08/05/2014	6.20	Put	Bond Future	9,837.2000	9.8372	10,010.9600	10.0110	1.766	0	0	0
2014/03/03	R207	08/05/2014	6.20	Call	Bond Future	3.6900	0.0037	2.4800	0.0025	(32.791)	0	0	0
2014/03/03	R207	08/05/2014	6.21	Call	Bond Future	3.8500	0.0039	2.5900	0.0026	(32.727)	0	0	0
2014/03/03	R207	08/05/2014	6.19	Call	Bond Future	3.5400	0.0035	2.3700	0.0024	(33.051)	0	0	0
2014/03/03	R207	07/08/2014	7.69	Call	Bond Future	815.3100	0.8153	753.1400	0.7531	(7.625)	0	0	0
2014/03/03	R207	07/08/2014	7.70	Put	Bond Future	4,130.9200	4.1309	4,245.9100	4.2459	2.784	0	0	0
2014/03/03	R207	07/08/2014			Bond Future	8.4819	95.2736	8.5249	95.0959	0.507	0.0000	0.0000	0
2014/03/03	R207	07/08/2014	7.70	Call	Bond Future	826.6200	0.8266	763.8800	0.7639	(7.590)	0	0	0
2014/03/03	R207	07/08/2014	7.71	Call	Bond Future	838.0500	0.8381	774.7300	0.7747	(7.556)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/03	R207	07/08/2014	7.69	Put	Bond Future	4,162.7700	4.1628	4,278.3300	4.2783	2.776	0	0	0
2014/03/03	R207	07/08/2014	7.71	Put	Bond Future	4,099.2100	4.0992	4,213.6200	4.2136	2.791	0	0	0
2014/03/03	R207	06/11/2014	7.36	Put	Bond Future	5,854.8500	5.8549	5,993.1100	5.9931	2.361	0	0	0
2014/03/03	R207	06/11/2014			Bond Future	8.6026	96.7704	8.6506	96.5803	0.558	0.0000	0.0000	0
2014/03/03	R207	06/11/2014	7.35	Put	Bond Future	5,888.6500	5.8887	6,027.3200	6.0273	2.355	0	0	0
2014/03/03	R207	06/11/2014	7.36	Call	Bond Future	762.2900	0.7623	710.4400	0.7104	(6.802)	0	0	0
2014/03/03	R207	06/11/2014	7.34	Call	Bond Future	745.3100	0.7453	694.2900	0.6943	(6.845)	0	0	0
2014/03/03	R207	06/11/2014	7.35	Call	Bond Future	753.7700	0.7538	702.3300	0.7023	(6.824)	0	0	0
2014/03/03	R207	06/11/2014	7.34	Put	Bond Future	5,922.5300	5.9225	6,061.6200	6.0616	2.348	0	0	0
2014/03/03	R208	08/05/2014	6.31	Call	Bond Future	5.4200	0.0054	3.7000	0.0037	(31.734)	0	0	0
2014/03/03	R208	08/05/2014			Bond Future	8.4450	92.0683	8.4854	91.8721	0.479	0.0000	0.0000	11,020
2014/03/03	R208	08/05/2014	6.29	Call	Bond Future	5.0000	0.0050	3.4000	0.0034	(32.000)	0	0	0
2014/03/03	R208	08/05/2014	6.31	Put	Bond Future	11,146.7600	11.1468	11,341.2600	11.3413	1.745	0	0	0
2014/03/03	R208	08/05/2014	6.30	Put	Bond Future	11,202.5400	11.2025	11,397.1000	11.3971	1.737	0	0	0
2014/03/03	R208	08/05/2014	6.29	Put	Bond Future	11,258.3400	11.2583	11,452.9600	11.4530	1.729	0	0	0
2014/03/03	R208	08/05/2014	6.30	Call	Bond Future	5.2100	0.0052	3.5500	0.0036	(31.862)	0	0	0
2014/03/03	R208	07/08/2014	8.28	Call	Bond Future	1,813.7900	1.8138	1,708.2000	1.7082	(5.822)	0	0	0
2014/03/03	R208	07/08/2014			Bond Future	8.5623	93.4276	8.6048	93.2283	0.496	0.0000	0.0000	0
2014/03/03	R208	07/08/2014	7.80	Call	Bond Future	1,018.7600	1.0188	944.7600	0.9448	(7.264)	0	0	0
2014/03/03	R208	07/08/2014	7.79	Put	Bond Future	4,727.2100	4.7272	4,853.1600	4.8532	2.664	0	0	0
2014/03/03	R208	07/08/2014	7.81	Put	Bond Future	4,655.2500	4.6552	4,779.9200	4.7799	2.678	0	0	0
2014/03/03	R208	07/08/2014	7.80	Put	Bond Future	4,691.1500	4.6912	4,816.4600	4.8165	2.671	0	0	0
2014/03/03	R208	07/08/2014	8.28	Put	Bond Future	3,153.1000	3.1531	3,246.8200	3.2468	2.972	0	0	630
2014/03/03	R208	07/08/2014	7.81	Call	Bond Future	1,032.1900	1.0322	957.5500	0.9575	(7.231)	0	0	0
2014/03/03	R208	07/08/2014	7.79	Call	Bond Future	1,005.4500	1.0055	932.0900	0.9321	(7.296)	0	0	0
2014/03/03	R208	06/11/2014	7.46	Call	Bond Future	932.5500	0.9325	871.7000	0.8717	(6.525)	0	0	0
2014/03/03	R208	06/11/2014			Bond Future	8.6714	91.4954	8.7180	91.2838	0.538	0.0000	0.0000	0
2014/03/03	R208	06/11/2014	7.44	Call	Bond Future	912.3000	0.9123	852.3900	0.8524	(6.567)	0	0	0
2014/03/03	R208	06/11/2014	7.45	Call	Bond Future	922.3800	0.9224	862.0000	0.8620	(6.546)	0	0	0
2014/03/03	R208	06/11/2014	8.50	Put	Bond Future	3,343.9200	3.3439	3,439.1400	3.4391	2.848	0	0	1,520
2014/03/03	R208	06/11/2014	7.44	Put	Bond Future	6,727.9400	6.7279	6,879.6600	6.8797	2.255	0	0	0
2014/03/03	R208	06/11/2014	7.46	Put	Bond Future	6,650.1500	6.6501	6,800.9300	6.8009	2.267	0	0	0
2014/03/03	R208	06/11/2014	8.50	Call	Bond Future	2,560.7200	2.5607	2,444.3100	2.4443	(4.546)	0	0	0
2014/03/03	R208	06/11/2014	7.45	Put	Bond Future	6,688.9900	6.6890	6,840.2400	6.8402	2.261	0	0	0
2014/03/03	R209	08/05/2014	9.63	Call	Bond Future	4,673.2700	4.6733	4,493.6500	4.4937	(3.844)	0	0	0
2014/03/03	R209	08/05/2014			Bond Future	9.1231	73.6999	9.1479	73.5170	0.272	0.0000	0.0000	25,105
2014/03/03	R209	08/05/2014	7.85	Call	Bond Future	154.5400	0.1545	128.9100	0.1289	(16.585)	0	0	0
2014/03/03	R209	08/05/2014	9.00	Put	Bond Future	2,987.9500	2.9880	3,033.9400	3.0339	1.539	0	0	0
2014/03/03	R209	08/05/2014	9.50	Call	Bond Future	4,057.1500	4.0571	3,883.1800	3.8832	(4.288)	0	0	0
2014/03/03	R209	08/05/2014	7.86	Call	Bond Future	159.2300	0.1592	133.0100	0.1330	(16.467)	0	0	0
2014/03/03	R209	08/05/2014	9.75	Put	Bond Future	863.5700	0.8636	862.8900	0.8629	(0.079)	0	0	7,262
2014/03/03	R209	08/05/2014	9.85	Put	Bond Future	713.3000	0.7133	710.2600	0.7103	(0.426)	0	0	10,000
2014/03/03	R209	08/05/2014	8.50	Put	Bond Future	5,653.1500	5.6532	5,753.1700	5.7532	1.769	0	0	0
2014/03/03	R209	08/05/2014	7.84	Call	Bond Future	149.9600	0.1500	124.9300	0.1249	(16.691)	0	0	0
2014/03/03	R209	08/05/2014	7.85	Put	Bond Future	10,576.0700	10.5761	10,733.2600	10.7333	1.486	0	0	0
2014/03/03	R209	08/05/2014	9.50	Put	Bond Future	1,356.7300	1.3567	1,365.5800	1.3656	0.652	0	0	640

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/03	R209	08/05/2014	7.84	Put	Bond Future	10,662.1500	10.6621	10,819.9400	10.8199	1.480	0	0	0
2014/03/03	R209	08/05/2014	9.63	Put	Bond Future	1,077.7400	1.0777	1,080.9400	1.0809	0.297	0	0	883
2014/03/03	R209	08/05/2014	9.85	Call	Bond Future	5,782.9900	5.7830	5,597.1300	5.5971	(3.214)	0	0	0
2014/03/03	R209	08/05/2014	7.86	Put	Bond Future	10,490.2400	10.4902	10,646.8400	10.6468	1.493	0	0	0
2014/03/03	R209	08/05/2014	9.75	Call	Bond Future	5,269.4200	5.2694	5,085.9200	5.0859	(3.482)	0	0	0
2014/03/03	R209	08/05/2014	8.50	Call	Bond Future	818.7900	0.8188	735.9900	0.7360	(10.112)	0	0	640
2014/03/03	R209	08/05/2014	9.00	Call	Bond Future	2,070.3200	2.0703	1,933.4900	1.9335	(6.609)	0	0	640
2014/03/03	R209	07/08/2014	9.04	Put	Bond Future	4,465.1500	4.4651	4,527.2500	4.5273	1.391	0	0	0
2014/03/03	R209	07/08/2014			Bond Future	9.2003	74.7881	9.2258	74.6024	0.278	0.0000	0.0000	0
2014/03/03	R209	07/08/2014	9.06	Put	Bond Future	4,382.0300	4.3820	4,442.9300	4.4429	1.390	0	0	0
2014/03/03	R209	07/08/2014	9.05	Put	Bond Future	4,423.4400	4.4234	4,484.9400	4.4849	1.390	0	0	0
2014/03/03	R209	07/08/2014	9.05	Call	Bond Future	3,316.8000	3.3168	3,192.6500	3.1926	(3.743)	0	0	0
2014/03/03	R209	07/08/2014	9.06	Call	Bond Future	3,349.8500	3.3499	3,225.1000	3.2251	(3.724)	0	0	0
2014/03/03	R209	07/08/2014	9.04	Call	Bond Future	3,283.9300	3.2839	3,160.3800	3.1604	(3.762)	0	0	0
2014/03/03	R209	06/11/2014			Bond Future	9.2710	72.8151	9.2984	72.6191	0.295	0.0000	0.0000	0
2014/03/03	R209	06/11/2014	8.99	Put	Bond Future	5,845.8500	5.8459	5,923.9400	5.9239	1.336	0	0	0
2014/03/03	R209	06/11/2014	9.01	Put	Bond Future	5,758.6400	5.7586	5,835.7000	5.8357	1.338	0	0	0
2014/03/03	R209	06/11/2014	9.00	Put	Bond Future	5,802.1200	5.8021	5,879.7000	5.8797	1.337	0	0	0
2014/03/03	R209	06/11/2014	8.99	Call	Bond Future	3,781.9900	3.7820	3,664.0700	3.6641	(3.118)	0	0	0
2014/03/03	R209	06/11/2014	9.00	Call	Bond Future	3,813.2600	3.8133	3,694.8300	3.6948	(3.106)	0	0	0
2014/03/03	R209	06/11/2014	9.01	Call	Bond Future	3,844.6700	3.8447	3,725.7200	3.7257	(3.094)	0	0	0
2014/03/03	R210	08/05/2014			Bond Future	160.2396	160.2396	160.2353	160.2353	(0.003)	0.0000	0.0000	719
2014/03/03	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R210	08/05/2014	160.01	Call	Bond Future	229.5700	0.2296	225.2700	0.2253	(1.873)	0	0	0
2014/03/03	R210	08/05/2014	159.99	Call	Bond Future	249.5700	0.2496	245.2700	0.2453	(1.723)	0	0	0
2014/03/03	R210	08/05/2014	160.00	Call	Bond Future	239.5700	0.2396	235.2700	0.2353	(1.795)	0	0	0
2014/03/03	R210	07/08/2014			Bond Future	162.6247	162.6247	162.6198	162.6198	(0.003)	0.0000	0.0000	0
2014/03/03	R210	07/08/2014	159.00	Call	Bond Future	3,624.6600	3.6247	3,619.8400	3.6198	(0.133)	0	0	0
2014/03/03	R210	07/08/2014	159.01	Call	Bond Future	3,614.6600	3.6147	3,609.8400	3.6098	(0.133)	0	0	0
2014/03/03	R210	07/08/2014	158.99	Call	Bond Future	3,634.6600	3.6347	3,629.8400	3.6298	(0.133)	0	0	0
2014/03/03	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R211	08/05/2014	130.00	Put	Bond Future	2,446.4900	2.4465	2,453.8300	2.4538	0.300	0	0	0
2014/03/03	R211	08/05/2014			Bond Future	127.5535	127.5535	127.5462	127.5462	(0.006)	0.0000	0.0000	390
2014/03/03	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R211	08/05/2014	129.99	Put	Bond Future	2,436.4900	2.4365	2,443.8300	2.4438	0.301	0	0	0
2014/03/03	R211	08/05/2014	130.01	Put	Bond Future	2,456.4900	2.4565	2,463.8300	2.4638	0.299	0	0	0
2014/03/03	R211	07/08/2014	127.99	Put	Bond Future	95.8100	0.0958	103.4800	0.1035	8.005	0	0	0
2014/03/03	R211	07/08/2014			Bond Future	127.8942	127.8942	127.8865	127.8865	(0.006)	0.0000	0.0000	0
2014/03/03	R211	07/08/2014	128.01	Put	Bond Future	115.8100	0.1158	123.4800	0.1235	6.623	0	0	0
2014/03/03	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/03	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R211	07/08/2014	128.00	Put	Bond Future	105.8100	0.1058	113.4800	0.1135	7.249	0	0	0
2014/03/03	R212	08/05/2014			Bond Future	128.9516	128.9516	128.9478	128.9478	(0.003)	0.0000	0.0000	21,797
2014/03/03	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R212	08/05/2014	131.99	Put	Bond Future	3,038.4100	3.0384	3,042.2400	3.0422	0.126	0	0	0
2014/03/03	R212	08/05/2014	132.01	Put	Bond Future	3,058.4100	3.0584	3,062.2400	3.0622	0.125	0	0	0
2014/03/03	R212	08/05/2014	132.00	Put	Bond Future	3,048.4100	3.0484	3,052.2400	3.0522	0.126	0	0	0
2014/03/03	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R212	07/08/2014	128.99	Call	Bond Future	171.0300	0.1710	166.8500	0.1668	(2.444)	0	0	0
2014/03/03	R212	07/08/2014			Bond Future	129.1610	129.1610	129.1568	129.1568	(0.003)	0.0000	0.0000	0
2014/03/03	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R212	07/08/2014	129.00	Call	Bond Future	161.0300	0.1610	156.8500	0.1569	(2.596)	0	0	0
2014/03/03	R212	07/08/2014	129.01	Call	Bond Future	151.0300	0.1510	146.8500	0.1469	(2.768)	0	0	0
2014/03/03	R213	08/05/2014	7.65	Put	Bond Future	11,094.7200	11.0947	11,367.9700	11.3680	2.463	0	0	0
2014/03/03	R213	08/05/2014			Bond Future	8.9857	84.3382	9.0259	84.0374	0.447	0.0000	0.0000	21,730
2014/03/03	R213	08/05/2014	7.64	Put	Bond Future	11,180.5000	11.1805	11,454.4200	11.4544	2.450	0	0	0
2014/03/03	R213	08/05/2014	7.66	Put	Bond Future	11,009.1600	11.0092	11,281.7400	11.2817	2.476	0	0	0
2014/03/03	R213	08/05/2014	7.65	Call	Bond Future	130.4300	0.1304	102.8700	0.1029	(21.130)	0	0	0
2014/03/03	R213	08/05/2014	7.64	Call	Bond Future	126.5100	0.1265	99.6200	0.0996	(21.255)	0	0	0
2014/03/03	R213	08/05/2014	7.66	Call	Bond Future	134.4500	0.1345	106.2200	0.1062	(20.997)	0	0	0
2014/03/03	R213	07/08/2014	8.86	Call	Bond Future	3,106.1200	3.1061	2,932.9300	2.9329	(5.576)	0	0	0
2014/03/03	R213	07/08/2014			Bond Future	9.0677	85.5831	9.1091	85.2776	0.457	0.0000	0.0000	0
2014/03/03	R213	07/08/2014	8.84	Call	Bond Future	3,041.9000	3.0419	2,870.7100	2.8707	(5.628)	0	0	0
2014/03/03	R213	07/08/2014	8.85	Call	Bond Future	3,073.9100	3.0739	2,901.7200	2.9017	(5.602)	0	0	0
2014/03/03	R213	07/08/2014	8.84	Put	Bond Future	4,748.2700	4.7483	4,882.4900	4.8825	2.827	0	0	0
2014/03/03	R213	07/08/2014	8.86	Put	Bond Future	4,660.5600	4.6606	4,792.7800	4.7928	2.837	0	0	0
2014/03/03	R213	07/08/2014	8.85	Put	Bond Future	4,704.2700	4.7043	4,837.4900	4.8375	2.832	0	0	0
2014/03/03	R213	06/11/2014	8.84	Call	Bond Future	3,626.0900	3.6261	3,456.9800	3.4570	(4.664)	0	0	0
2014/03/03	R213	06/11/2014	8.85	Put	Bond Future	5,838.4600	5.8385	5,987.0800	5.9871	2.546	0	0	0
2014/03/03	R213	06/11/2014			Bond Future	9.1442	83.3842	9.1881	83.0656	0.480	0.0000	0.0000	0
2014/03/03	R213	06/11/2014	8.85	Call	Bond Future	3,657.2700	3.6573	3,487.3200	3.4873	(4.647)	0	0	0
2014/03/03	R213	06/11/2014	8.86	Call	Bond Future	3,688.6000	3.6886	3,517.8100	3.5178	(4.630)	0	0	0
2014/03/03	R213	06/11/2014	8.84	Put	Bond Future	5,882.8900	5.8829	6,032.3500	6.0324	2.541	0	0	0
2014/03/03	R213	06/11/2014	8.86	Put	Bond Future	5,794.2700	5.7943	5,942.0500	5.9421	2.550	0	0	0
2014/03/03	R214	08/05/2014			Bond Future	9.2109	74.4930	9.2255	74.3810	0.159	0.0000	0.0000	5,055
2014/03/03	R214	08/05/2014	9.00	Call	Bond Future	1,918.5700	1.9186	1,815.5400	1.8155	(5.370)	0	0	0
2014/03/03	R214	08/05/2014	8.99	Put	Bond Future	3,610.9400	3.6109	3,620.6400	3.6206	0.269	0	0	0
2014/03/03	R214	08/05/2014	9.01	Put	Bond Future	3,514.6200	3.5146	3,522.9600	3.5230	0.237	0	0	0
2014/03/03	R214	08/05/2014	9.00	Put	Bond Future	3,562.5600	3.5626	3,571.5700	3.5716	0.253	0	0	0
2014/03/03	R214	08/05/2014	9.01	Call	Bond Future	1,949.9800	1.9500	1,846.2800	1.8463	(5.318)	0	0	0
2014/03/03	R214	08/05/2014	8.99	Call	Bond Future	1,887.4700	1.8875	1,785.1300	1.7851	(5.422)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/03	R214	07/08/2014	9.54	Put	Bond Future	3,108.4800		3.1085	3,117.4800	3.1175	0.290	0	0	0
2014/03/03	R214	07/08/2014			Bond Future	9.2870		75.4994	9.3021	75.3855	0.163	0.0000	0.0000	0
2014/03/03	R214	07/08/2014	9.56	Put	Bond Future	3,046.4300		3.0464	3,054.8900	3.0549	0.278	0	0	0
2014/03/03	R214	07/08/2014	9.55	Put	Bond Future	3,077.3300		3.0773	3,086.0500	3.0861	0.283	0	0	0
2014/03/03	R214	07/08/2014	9.56	Call	Bond Future	5,058.4100		5.0584	4,953.0200	4.9530	(2.083)	0	0	0
2014/03/03	R214	07/08/2014	9.54	Call	Bond Future	4,976.2800		4.9763	4,871.4300	4.8714	(2.107)	0	0	0
2014/03/03	R214	07/08/2014	9.55	Call	Bond Future	5,017.2800		5.0173	4,912.1500	4.9121	(2.095)	0	0	0
2014/03/03	R214	06/11/2014	9.64	Call	Bond Future	5,915.3200		5.9153	5,813.3300	5.8133	(1.724)	0	0	0
2014/03/03	R214	06/11/2014			Bond Future	9.3580		73.3971	9.3746	73.2741	0.177	0.0000	0.0000	0
2014/03/03	R214	06/11/2014	9.65	Call	Bond Future	5,954.9200		5.9549	5,852.6800	5.8527	(1.717)	0	0	0
2014/03/03	R214	06/11/2014	9.66	Call	Bond Future	5,994.6100		5.9946	5,892.1300	5.8921	(1.710)	0	0	0
2014/03/03	R214	06/11/2014	9.64	Put	Bond Future	3,865.3400		3.8653	3,886.3500	3.8863	0.544	0	0	0
2014/03/03	R214	06/11/2014	9.66	Put	Bond Future	3,802.9600		3.8030	3,823.4800	3.8235	0.540	0	0	0
2014/03/03	R214	06/11/2014	9.65	Put	Bond Future	3,834.0400		3.8340	3,854.8000	3.8548	0.541	0	0	0
2014/03/03	R248	08/05/2014	9.04	Put	Bond Future	2,626.4100		2.6264	2,719.0800	2.7191	3.528	0	0	0
2014/03/03	R248	08/05/2014			Bond Future	9.3033		96.0635	9.3128	95.9708	0.102	0.0000	0.0000	13,552
2014/03/03	R248	08/05/2014	9.06	Put	Bond Future	2,422.3400		2.4223	2,515.0100	2.5150	3.826	0	0	0
2014/03/03	R248	08/05/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R248	08/05/2014	9.05	Put	Bond Future	2,524.2800		2.5243	2,616.9500	2.6169	3.671	0	0	0
2014/03/03	R248	08/05/2014	9.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R248	08/05/2014	9.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R248	07/08/2014			Bond Future	9.3827		97.3601	9.3926	97.2659	0.105	0.0000	0.0000	0
2014/03/03	R248	07/08/2014	9.65	Call	Bond Future	2,499.5600		2.4996	2,405.3600	2.4054	(3.769)	0	0	0
2014/03/03	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R248	07/08/2014	9.66	Call	Bond Future	2,590.7400		2.5907	2,496.5400	2.4965	(3.636)	0	0	0
2014/03/03	R248	07/08/2014	9.64	Call	Bond Future	2,408.2100		2.4082	2,314.0100	2.3140	(3.912)	0	0	0
2014/03/03	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R248	06/11/2014			Bond Future	9.4571		94.4632	9.4683	94.3580	0.118	0.0000	0.0000	0
2014/03/03	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/03	R248	06/11/2014	9.72	Call	Bond Future	2,424.7800		2.4248	2,319.5700	2.3196	(4.339)	0	0	0
2014/03/03	R248	06/11/2014	9.73	Call	Bond Future	2,514.7600		2.5148	2,409.5500	2.4096	(4.184)	0	0	0
2014/03/03	R248	06/11/2014	9.74	Call	Bond Future	2,604.5700		2.6046	2,499.3600	2.4994	(4.039)	0	0	0

**Total**

**426207**