



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/05/2014 TO 22/05/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/22	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	2025	07/08/2014	109.01	Call	Bond Future	7,471.2300	7.4712	7,506.0600	7.5061	0.466	0	0	0
2014/05/22	2025	07/08/2014			Bond Future	116.4812	116.4812	116.5161	116.5161	0.030	0.0000	0.0000	0
2014/05/22	2025	07/08/2014	108.99	Call	Bond Future	7,491.2300	7.4912	7,526.0600	7.5261	0.465	0	0	0
2014/05/22	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2025	07/08/2014	109.00	Call	Bond Future	7,481.2300	7.4812	7,516.0600	7.5161	0.466	0	0	0
2014/05/22	2025	06/11/2014	117.01	Call	Bond Future	1,255.9600	1.2560	1,283.8800	1.2839	2.223	0	0	0
2014/05/22	2025	06/11/2014			Bond Future	118.2660	118.2660	118.2939	118.2939	0.024	0.0000	0.0000	0
2014/05/22	2025	06/11/2014	116.99	Call	Bond Future	1,275.9600	1.2760	1,303.8800	1.3039	2.188	0	0	0
2014/05/22	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2025	06/11/2014	117.00	Call	Bond Future	1,265.9600	1.2660	1,293.8800	1.2939	2.205	0	0	0
2014/05/22	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2030	07/08/2014			Bond Future	8.7810	93.7154	8.6253	94.9696	(1.773)	0.0000	0.0000	4,308
2014/05/22	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2030	07/08/2014	8.99	Call	Bond Future	1,646.1400	1.6461	2,900.4100	2.9004	76.195	0	0	0
2014/05/22	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2030	07/08/2014	9.00	Call	Bond Future	1,723.8600	1.7239	2,978.1300	2.9781	72.759	0	0	0
2014/05/22	2030	07/08/2014	9.01	Call	Bond Future	1,801.4900	1.8015	3,055.7600	3.0558	69.624	0	0	0
2014/05/22	2030	06/11/2014	9.01	Call	Bond Future	1,201.9800	1.2020	2,469.1100	2.4691	105.420	0	0	0
2014/05/22	2030	06/11/2014			Bond Future	8.8555	95.1409	8.6957	96.4080	(1.805)	0.0000	0.0000	0
2014/05/22	2030	06/11/2014	8.99	Call	Bond Future	1,047.6500	1.0477	2,314.7800	2.3148	120.950	0	0	0
2014/05/22	2030	06/11/2014	9.00	Call	Bond Future	1,124.8600	1.1249	2,391.9900	2.3920	112.648	0	0	0
2014/05/22	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2030	05/02/2015			Bond Future	8.9296	92.6204	8.7605	93.9400	(1.894)	0.0000	0.0000	0
2014/05/22	2030	05/02/2015	9.25	Call	Bond Future	2,427.9100	2.4279	3,747.5100	3.7475	54.351	0	0	0
2014/05/22	2030	05/02/2015	9.24	Call	Bond Future	2,353.5100	2.3535	3,673.1100	3.6731	56.069	0	0	0
2014/05/22	2030	05/02/2015	9.26	Call	Bond Future	2,502.2200	2.5022	3,821.8200	3.8218	52.737	0	0	0
2014/05/22	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/22	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2037	07/08/2014			Bond Future	9.0073	95.4175	8.8673	96.7189	(1.554)	0.0000	0.0000	10,102
2014/05/22	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2037	07/08/2014	9.06	Call	Bond Future	482.8300	0.4828	1,784.2100	1.7842	269.532	0	0	0
2014/05/22	2037	07/08/2014	9.04	Call	Bond Future	300.0900	0.3001	1,601.4700	1.6015	433.663	0	0	0
2014/05/22	2037	07/08/2014	9.05	Call	Bond Future	391.5300	0.3915	1,692.9100	1.6929	332.383	0	0	0
2014/05/22	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2037	06/11/2014	9.69	Call	Bond Future	5,295.4200	5.2954	6,610.2200	6.6102	24.829	0	0	0
2014/05/22	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2037	06/11/2014			Bond Future	9.0786	96.8690	8.9352	98.1838	(1.579)	0.0000	0.0000	0
2014/05/22	2037	06/11/2014	9.70	Call	Bond Future	5,378.0300	5.3780	6,692.8300	6.6928	24.448	0	0	0
2014/05/22	2037	06/11/2014	9.71	Call	Bond Future	5,460.5200	5.4605	6,775.3200	6.7753	24.078	0	0	0
2014/05/22	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2037	05/02/2015			Bond Future	9.1495	94.1251	8.9982	95.4938	(1.654)	0.0000	0.0000	0
2014/05/22	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2037	05/02/2015	9.50	Call	Bond Future	3,052.0300	3.0520	4,420.7400	4.4207	44.846	0	0	0
2014/05/22	2037	05/02/2015	9.51	Call	Bond Future	3,136.7700	3.1368	4,505.4800	4.5055	43.634	0	0	0
2014/05/22	2037	05/02/2015	9.49	Call	Bond Future	2,967.1600	2.9672	4,335.8700	4.3359	46.129	0	0	0
2014/05/22	2038	07/08/2014			Bond Future	120.1541	120.1541	121.2028	121.2028	0.873	0.0000	0.0000	334
2014/05/22	2038	07/08/2014	106.00	Call	Bond Future	14,154.1300	14.1541	15,202.8000	15.2028	7.409	0	0	0
2014/05/22	2038	07/08/2014	106.01	Call	Bond Future	14,144.1300	14.1441	15,192.8000	15.1928	7.414	0	0	0
2014/05/22	2038	07/08/2014	105.99	Call	Bond Future	14,164.1300	14.1641	15,212.8000	15.2128	7.404	0	0	0
2014/05/22	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2038	06/11/2014	120.01	Call	Bond Future	1,985.1200	1.9851	3,042.0500	3.0420	53.243	0	0	0
2014/05/22	2038	06/11/2014			Bond Future	121.9951	121.9951	123.0520	123.0520	0.866	0.0000	0.0000	0
2014/05/22	2038	06/11/2014	119.99	Call	Bond Future	2,005.1200	2.0051	3,062.0500	3.0620	52.712	0	0	0
2014/05/22	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2038	06/11/2014	120.00	Call	Bond Future	1,995.1200	1.9951	3,052.0500	3.0520	52.976	0	0	0
2014/05/22	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2046	07/08/2014			Bond Future	118.3080	118.3080	119.4124	119.4124	0.934	0.0000	0.0000	5,218
2014/05/22	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2046	07/08/2014	104.44	Call	Bond Future	13,867.9800	13.8680	14,972.4200	14.9724	7.964	0	0	0
2014/05/22	2046	07/08/2014	104.45	Call	Bond Future	13,857.9800	13.8580	14,962.4200	14.9624	7.970	0	0	0
2014/05/22	2046	07/08/2014	104.43	Call	Bond Future	13,877.9800	13.8780	14,982.4200	14.9824	7.958	0	0	0
2014/05/22	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2046	06/11/2014	104.45	Call	Bond Future	14,325.0700	14.3251	15,438.8600	15.4389	7.775	0	0	0
2014/05/22	2046	06/11/2014			Bond Future	118.7751	118.7751	119.8889	119.8889	0.938	0.0000	0.0000	0
2014/05/22	2046	06/11/2014	104.43	Call	Bond Future	14,345.0700	14.3451	15,458.8600	15.4589	7.764	0	0	0
2014/05/22	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/22	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2046	06/11/2014	104.44	Call	Bond Future	14,335.0700	14.3351	15,448.8600	15.4489	7.770	0	0	0
2014/05/22	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2050	07/08/2014			Bond Future	126.3490	126.3490	126.3883	126.3883	0.031	0.0000	0.0000	2,150
2014/05/22	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2050	07/08/2014	112.00	Call	Bond Future	14,348.9500	14.3489	14,388.3100	14.3883	0.274	0	0	0
2014/05/22	2050	07/08/2014	112.01	Call	Bond Future	14,338.9500	14.3389	14,378.3100	14.3783	0.274	0	0	0
2014/05/22	2050	07/08/2014	111.99	Call	Bond Future	14,358.9500	14.3589	14,398.3100	14.3983	0.274	0	0	0
2014/05/22	2050	06/11/2014			Bond Future	128.2847	128.2847	128.3168	128.3168	0.025	0.0000	0.0000	0
2014/05/22	2050	06/11/2014	126.00	Call	Bond Future	2,284.7300	2.2847	2,316.8100	2.3168	1.404	0	0	0
2014/05/22	2050	06/11/2014	126.01	Call	Bond Future	2,274.7300	2.2747	2,306.8100	2.3068	1.410	0	0	0
2014/05/22	2050	06/11/2014	125.99	Call	Bond Future	2,294.7300	2.2947	2,326.8100	2.3268	1.398	0	0	0
2014/05/22	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	AL12	07/08/2014			Index Future	500.0360	500.0360	506.0750	506.0750	1.208	0.0000	0.0000	0
2014/05/22	AL12	06/11/2014			Index Future	507.6350	507.6350	513.7340	513.7340	1.201	0.0000	0.0000	0
2014/05/22	AL12	05/02/2015			Index Future	515.5620	515.5620	521.9290	521.9290	1.235	0.0000	0.0000	0
2014/05/22	AL37	07/08/2014			Index Future	425.7900	425.7900	427.9380	427.9380	0.504	0.0000	0.0000	0
2014/05/22	AL37	06/11/2014			Index Future	432.2610	432.2610	434.4140	434.4140	0.498	0.0000	0.0000	0
2014/05/22	AL7T	07/08/2014			Index Future	502.8340	502.8340	507.1180	507.1180	0.852	0.0000	0.0000	1
2014/05/22	AL7T	06/11/2014			Index Future	510.4750	510.4750	514.7930	514.7930	0.846	0.0000	0.0000	0
2014/05/22	ALBI	07/08/2014			Index Future	456.1370	456.1370	459.8730	459.8730	0.819	0.0000	0.0000	682
2014/05/22	ALBI	06/11/2014			Index Future	463.0690	463.0690	466.8330	466.8330	0.813	0.0000	0.0000	0
2014/05/22	ALBI	05/02/2015			Index Future	470.3000	470.3000	474.2800	474.2800	0.846	0.0000	0.0000	0
2014/05/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/22	EL28	07/08/2014	114.00	Call	Bond Future	9,048.9200	9.0489	9,813.7400	9.8137	8.452	0	0	0
2014/05/22	EL28	07/08/2014			Bond Future	123.0489	123.0489	123.8137	123.8137	0.622	0.0000	0.0000	0
2014/05/22	EL28	07/08/2014	114.01	Call	Bond Future	9,038.9200	9.0389	9,803.7400	9.8037	8.461	0	0	0
2014/05/22	EL28	07/08/2014	113.99	Call	Bond Future	9,058.9200	9.0589	9,823.7400	9.8237	8.443	0	0	0
2014/05/22	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	EL28	06/11/2014			Bond Future	123.4526	123.4526	124.2213	124.2213	0.623	0.0000	0.0000	0
2014/05/22	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	EL28	06/11/2014	122.00	Call	Bond Future	1,452.6100	1.4526	2,221.2700	2.2213	52.916	0	0	0
2014/05/22	EL28	06/11/2014	122.01	Call	Bond Future	1,442.6100	1.4426	2,211.2700	2.2113	53.283	0	0	0
2014/05/22	EL28	06/11/2014	121.99	Call	Bond Future	1,462.6100	1.4626	2,231.2700	2.2313	52.554	0	0	0
2014/05/22	ES33	07/08/2014			Bond Future	9.6019	84.8062	9.4564	85.9000	(1.515)	0.0000	0.0000	6,220
2014/05/22	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	ES33	07/08/2014	10.14	Call	Bond Future	3,859.5200	3.8595	4,953.3200	4.9533	28.340	0	0	0
2014/05/22	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	ES33	07/08/2014	10.15	Call	Bond Future	3,928.5500	3.9286	5,022.3500	5.0224	27.842	0	0	0
2014/05/22	ES33	07/08/2014	10.16	Call	Bond Future	3,997.4800	3.9975	5,091.2800	5.0913	27.362	0	0	0
2014/05/22	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	ES33	06/11/2014			Bond Future	9.6970	82.3103	9.5476	83.4152	(1.540)	0.0000	0.0000	0
2014/05/22	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	ES33	06/11/2014	10.29	Call	Bond Future	4,169.8800	4.1699	5,274.7900	5.2748	26.497	0	0	0
2014/05/22	ES33	06/11/2014	10.30	Call	Bond Future	4,237.3300	4.2373	5,342.2400	5.3422	26.076	0	0	0
2014/05/22	ES33	06/11/2014	10.31	Call	Bond Future	4,304.6800	4.3047	5,409.5900	5.4096	25.668	0	0	0
2014/05/22	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	ES33	05/02/2015	10.00	Call	Bond Future	1,469.3200	1.4693	2,620.2500	2.6202	78.331	0	0	0
2014/05/22	ES33	05/02/2015			Bond Future	9.7931	83.5964	9.6350	84.7473	(1.614)	0.0000	0.0000	0
2014/05/22	ES33	05/02/2015	10.01	Call	Bond Future	1,539.2800	1.5393	2,690.2100	2.6902	74.771	0	0	0
2014/05/22	ES33	05/02/2015	9.99	Call	Bond Future	1,399.2700	1.3993	2,550.2000	2.5502	82.252	0	0	0
2014/05/22	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	GOVI	07/08/2014			GOVI	454.8270	454.8270	458.3590	458.3590	0.777	0.0000	0.0000	507
2014/05/22	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	GOVI	07/08/2014	459.99	Put	GOVI	51,630.0000	5.1630	16,310.0000	1.6310	(68.410)	0	0	0
2014/05/22	GOVI	07/08/2014	460.01	Put	GOVI	51,830.0000	5.1830	16,510.0000	1.6510	(68.146)	0	0	0
2014/05/22	GOVI	07/08/2014	460.00	Put	GOVI	51,730.0000	5.1730	16,410.0000	1.6410	(68.278)	0	0	0
2014/05/22	GOVI	06/11/2014	449.01	Call	GOVI	127,290.0000	12.7290	162,860.0000	16.2860	27.944	0	0	0
2014/05/22	GOVI	06/11/2014			GOVI	461.7390	461.7390	465.2960	465.2960	0.770	0.0000	0.0000	28
2014/05/22	GOVI	06/11/2014	448.99	Call	GOVI	127,490.0000	12.7490	163,060.0000	16.3060	27.900	0	0	0
2014/05/22	GOVI	06/11/2014	449.00	Call	GOVI	127,390.0000	12.7390	162,960.0000	16.2960	27.922	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/22	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	GOVI	05/02/2015	459.99	Call	GOVI	89,590.0000	8.9590	127,280.0000	12.7280	42.069	0	0	0
2014/05/22	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	GOVI	05/02/2015			GOVI	468.9490	468.9490	472.7180	472.7180	0.804	0.0000	0.0000	0
2014/05/22	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	GOVI	05/02/2015	460.00	Call	GOVI	89,490.0000	8.9490	127,180.0000	12.7180	42.116	0	0	0
2014/05/22	GOVI	05/02/2015	460.01	Call	GOVI	89,390.0000	8.9390	127,080.0000	12.7080	42.164	0	0	0
2014/05/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/22	ICAA	07/08/2014			Can-Do Interest Rate	141.3181	141.3181	141.6331	141.6331	0.223	0.0000	0.0000	635
2014/05/22	IGOV	07/08/2014			Index Future	214.6740	214.6740	215.3530	215.3530	0.316	0.0000	0.0000	1,268
2014/05/22	IGOV	06/11/2014			Index Future	217.9620	217.9620	218.6380	218.6380	0.310	0.0000	0.0000	87
2014/05/22	IGOV	05/02/2015			Index Future	221.3910	221.3910	222.1510	222.1510	0.343	0.0000	0.0000	0
2014/05/22	ILBI	07/08/2014			Index Future	582.3820	582.3820	584.2540	584.2540	0.321	0.0000	0.0000	210
2014/05/22	ILBI	06/11/2014			Index Future	591.3080	591.3080	593.1410	593.1410	0.310	0.0000	0.0000	0
2014/05/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/22	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/05/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/22	JBAF	18/06/2014			Jibar Tradeable Future	5.9000	94.1000	5.8100	94.1900	(1.525)	0.0000	0.0000	2,000
2014/05/22	JBAF	16/07/2014			Jibar Tradeable Future	5.9600	94.0400	5.8600	94.1400	(1.678)	0.0000	0.0000	545
2014/05/22	JBAF	20/08/2014			Jibar Tradeable Future	6.1300	93.8700	6.0200	93.9800	(1.794)	0.0000	0.0000	0
2014/05/22	JBAF	17/09/2014			Jibar Tradeable Future	6.1900	93.8100	6.0700	93.9300	(1.939)	0.0000	0.0000	1,000
2014/05/22	JBAF	15/10/2014			Jibar Tradeable Future	6.3400	93.6600	6.2000	93.8000	(2.208)	0.0000	0.0000	0
2014/05/22	JBAF	19/11/2014			Jibar Tradeable Future	6.3400	6.3400	6.2500	93.7500	(1.420)	0.0000	0.0000	0
2014/05/22	JBAF	17/12/2014			Jibar Tradeable Future	6.5500	93.4500	6.3900	93.6100	(2.443)	0.0000	0.0000	0
2014/05/22	JBAF	18/03/2015			Jibar Tradeable Future	6.7700	93.2300	6.6400	93.3600	(1.920)	0.0000	0.0000	2,850
2014/05/22	JBAF	17/06/2015			Jibar Tradeable Future	6.9200	93.0800	6.8100	93.1900	(1.590)	0.0000	0.0000	5,000
2014/05/22	JBAF	16/09/2015			Jibar Tradeable Future	7.0800	92.9200	6.9600	93.0400	(1.695)	0.0000	0.0000	0
2014/05/22	JBAF	15/12/2015			Jibar Tradeable Future	7.2400	92.7600	7.1200	92.8800	(1.657)	0.0000	0.0000	0
2014/05/22	JBAF	16/03/2016			Jibar Tradeable Future	7.3900	92.6100	7.2600	92.7400	(1.759)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/22	R023	07/08/2014	8.51	Call	Bond Future	3,267.9300		3.2679	3,895.7100	3.8957	19.210	0	0	0
2014/05/22	R023	07/08/2014			Bond Future	8.0718		101.5073	7.9354	102.3322	(1.690)	0.0000	0.0000	12,167
2014/05/22	R023	07/08/2014	8.49	Call	Bond Future	3,182.7000		3.1827	3,803.3100	3.8033	19.499	0	0	0
2014/05/22	R023	07/08/2014	8.50	Call	Bond Future	3,225.2000		3.2252	3,849.4100	3.8494	19.354	0	0	0
2014/05/22	R023	07/08/2014	8.49	Put	Bond Future	707.3900		0.7074	503.1100	0.5031	(28.878)	0	0	0
2014/05/22	R023	07/08/2014	8.51	Put	Bond Future	676.2400		0.6762	479.1300	0.4791	(29.148)	0	0	0
2014/05/22	R023	07/08/2014	8.50	Put	Bond Future	691.6800		0.6917	491.0000	0.4910	(29.013)	0	0	0
2014/05/22	R023	06/11/2014			Bond Future	8.1524		99.1296	8.0114	99.9604	(1.730)	0.0000	0.0000	0
2014/05/22	R023	06/11/2014	8.59	Put	Bond Future	1,417.8500		1.4178	1,156.0900	1.1561	(18.462)	0	0	0
2014/05/22	R023	06/11/2014	8.61	Put	Bond Future	1,380.0800		1.3801	1,123.6300	1.1236	(18.582)	0	0	0
2014/05/22	R023	06/11/2014	8.59	Call	Bond Future	3,939.4100		3.9394	4,508.4900	4.5085	14.446	0	0	0
2014/05/22	R023	06/11/2014	8.60	Put	Bond Future	1,398.8700		1.3989	1,139.7600	1.1398	(18.523)	0	0	0
2014/05/22	R023	06/11/2014	8.60	Call	Bond Future	3,977.0800		3.9771	4,548.8100	4.5488	14.376	0	0	0
2014/05/22	R023	06/11/2014	8.61	Call	Bond Future	4,014.9000		4.0149	4,589.2900	4.5893	14.306	0	0	0
2014/05/22	R023	05/02/2015			Bond Future	8.2334		100.6782	8.0802	101.5563	(1.861)	0.0000	0.0000	0
2014/05/22	R023	05/02/2015	8.74	Put	Bond Future	1,848.7500		1.8488	1,561.3800	1.5614	(15.544)	0	0	0
2014/05/22	R023	05/02/2015	8.75	Call	Bond Future	4,718.5200		4.7185	5,311.4800	5.3115	12.567	0	0	0
2014/05/22	R023	05/02/2015	8.76	Call	Bond Future	4,754.5100		4.7545	5,349.7000	5.3497	12.518	0	0	0
2014/05/22	R023	05/02/2015	8.74	Call	Bond Future	4,682.6600		4.6827	5,273.3700	5.2734	12.615	0	0	0
2014/05/22	R023	05/02/2015	8.76	Put	Bond Future	1,810.9000		1.8109	1,528.0100	1.5280	(15.622)	0	0	0
2014/05/22	R023	05/02/2015	8.75	Put	Bond Future	1,829.7400		1.8297	1,544.6200	1.5446	(15.583)	0	0	0
2014/05/22	R157	07/08/2014	6.76	Put	Bond Future	279.5700		0.2796	193.5200	0.1935	(30.779)	0	0	0
2014/05/22	R157	07/08/2014			Bond Future	6.8481		112.3739	6.6956	112.5405	(2.227)	0.0000	0.0000	8,548
2014/05/22	R157	07/08/2014	6.75	Put	Bond Future	285.6000		0.2856	198.2900	0.1983	(30.571)	0	0	0
2014/05/22	R157	07/08/2014	6.74	Call	Bond Future	173.7200		0.1737	251.6700	0.2517	44.871	0	0	0
2014/05/22	R157	07/08/2014	6.75	Call	Bond Future	178.5200		0.1785	257.7300	0.2577	44.370	0	0	0
2014/05/22	R157	07/08/2014	6.76	Call	Bond Future	183.4100		0.1834	263.8800	0.2639	43.874	0	0	0
2014/05/22	R157	07/08/2014	6.74	Put	Bond Future	291.7200		0.2917	203.1500	0.2032	(30.361)	0	0	0
2014/05/22	R157	06/11/2014	6.19	Put	Bond Future	805.6700		0.8057	672.7900	0.6728	(16.493)	0	0	0
2014/05/22	R157	06/11/2014			Bond Future	7.0730		107.2691	6.8808	107.4310	(2.718)	0.0000	0.0000	0
2014/05/22	R157	06/11/2014	6.21	Put	Bond Future	791.3100		0.7913	659.4200	0.6594	(16.667)	0	0	0
2014/05/22	R157	06/11/2014	6.20	Put	Bond Future	798.4700		0.7985	666.0900	0.6661	(16.579)	0	0	0
2014/05/22	R157	06/11/2014	6.21	Call	Bond Future	61.4200		0.0614	91.4200	0.0914	48.844	0	0	0
2014/05/22	R157	06/11/2014	6.19	Call	Bond Future	58.7700		0.0588	87.7800	0.0878	49.362	0	0	0
2014/05/22	R157	06/11/2014	6.20	Call	Bond Future	60.0800		0.0601	89.5900	0.0896	49.118	0	0	0
2014/05/22	R157	05/02/2015	8.74	Call	Bond Future	879.5200		0.8795	1,043.5500	1.0436	18.650	0	0	0
2014/05/22	R157	05/02/2015	8.75	Put	Bond Future	115.9700		0.1160	78.7100	0.0787	(32.129)	0	0	0
2014/05/22	R157	05/02/2015			Bond Future	7.4361		108.9457	7.0942	109.1473	(4.598)	0.0000	0.0000	0
2014/05/22	R157	05/02/2015	8.74	Put	Bond Future	117.2200		0.1172	79.6300	0.0796	(32.068)	0	0	0
2014/05/22	R157	05/02/2015	8.76	Put	Bond Future	114.7400		0.1147	77.8000	0.0778	(32.195)	0	0	0
2014/05/22	R157	05/02/2015	8.75	Call	Bond Future	884.0800		0.8841	1,048.4400	1.0484	18.591	0	0	0
2014/05/22	R157	05/02/2015	8.76	Call	Bond Future	888.6500		0.8886	1,053.3300	1.0533	18.531	0	0	0
2014/05/22	R186	07/08/2014	8.31	Call	Bond Future	2,725.0300		2.7250	3,496.1700	3.4962	28.298	0	0	0
2014/05/22	R186	07/08/2014	8.70	Put	Bond Future	882.4400		0.8824	597.5800	0.5976	(32.281)	0	0	1,000
2014/05/22	R186	07/08/2014			Bond Future	8.2254		118.9115	8.0743	120.2171	(1.836)	0.0000	0.0000	49,540
2014/05/22	R186	07/08/2014	8.29	Call	Bond Future	2,632.0400		2.6320	3,388.4800	3.3885	28.740	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/22	R186	07/08/2014	8.92	Put	Bond Future	519.7700		0.5198	335.9000	0.3359	(35.375)	0	0	840
2014/05/22	R186	07/08/2014	8.25	Call	Bond Future	2,451.2000		2.4512	3,177.8900	3.1779	29.646	0	0	1,200
2014/05/22	R186	07/08/2014	8.30	Call	Bond Future	2,678.3200		2.6783	3,442.1200	3.4421	28.518	0	0	0
2014/05/22	R186	07/08/2014	8.29	Put	Bond Future	2,079.4300		2.0794	1,530.2900	1.5303	(26.408)	0	0	0
2014/05/22	R186	07/08/2014	9.20	Put	Bond Future	247.0900		0.2471	150.2300	0.1502	(39.200)	0	0	2,100
2014/05/22	R186	07/08/2014	8.92	Call	Bond Future	6,274.3000		6.2743	7,396.0100	7.3960	17.878	0	0	0
2014/05/22	R186	07/08/2014	8.31	Put	Bond Future	2,002.1400		2.0021	1,467.7000	1.4677	(26.693)	0	0	0
2014/05/22	R186	07/08/2014	8.30	Put	Bond Future	2,040.5300		2.0405	1,498.7500	1.4988	(26.551)	0	0	0
2014/05/22	R186	07/08/2014	9.20	Call	Bond Future	8,209.9000		8.2099	9,418.6200	9.4186	14.723	0	0	0
2014/05/22	R186	07/08/2014	8.70	Call	Bond Future	4,857.8400		4.8578	5,878.5600	5.8786	21.012	0	0	0
2014/05/22	R186	07/08/2014	8.25	Put	Bond Future	2,240.1800		2.2402	1,661.2900	1.6613	(25.841)	0	0	0
2014/05/22	R186	06/11/2014	8.14	Call	Bond Future	2,884.0700		2.8841	3,511.7400	3.5117	21.763	0	0	0
2014/05/22	R186	06/11/2014	8.15	Put	Bond Future	4,161.1300		4.1611	3,476.3200	3.4763	(16.457)	0	0	0
2014/05/22	R186	06/11/2014			Bond Future	8.2964		120.7194	8.1409	122.0370	(1.875)	0.0000	0.0000	0
2014/05/22	R186	06/11/2014	9.17	Call	Bond Future	8,109.4100		8.1094	9,178.3000	9.1783	13.181	0	0	0
2014/05/22	R186	06/11/2014	8.15	Call	Bond Future	2,921.5400		2.9215	3,554.2900	3.5543	21.658	0	0	0
2014/05/22	R186	06/11/2014	8.16	Call	Bond Future	2,959.3000		2.9593	3,597.1300	3.5971	21.553	0	0	0
2014/05/22	R186	06/11/2014	9.17	Put	Bond Future	1,078.7500		1.0788	830.0800	0.8301	(23.052)	0	0	2,010
2014/05/22	R186	06/11/2014	8.14	Put	Bond Future	4,208.9700		4.2090	3,519.0800	3.5191	(16.391)	0	0	0
2014/05/22	R186	06/11/2014	8.16	Put	Bond Future	4,113.6700		4.1137	3,433.9400	3.4339	(16.524)	0	0	0
2014/05/22	R186	05/02/2015			Bond Future	8.3657		117.3098	8.1995	118.6890	(1.987)	0.0000	0.0000	0
2014/05/22	R186	05/02/2015	8.75	Call	Bond Future	6,101.4400		6.1014	6,993.4600	6.9935	14.620	0	0	0
2014/05/22	R186	05/02/2015	8.76	Call	Bond Future	6,150.4200		6.1504	7,046.1200	7.0461	14.563	0	0	0
2014/05/22	R186	05/02/2015	8.74	Call	Bond Future	6,052.6400		6.0526	6,940.9700	6.9410	14.677	0	0	0
2014/05/22	R186	05/02/2015	8.76	Put	Bond Future	2,966.8000		2.9668	2,483.3400	2.4833	(16.296)	0	0	0
2014/05/22	R186	05/02/2015	8.75	Put	Bond Future	2,997.0600		2.9971	2,509.9200	2.5099	(16.254)	0	0	0
2014/05/22	R186	05/02/2015	8.74	Put	Bond Future	3,027.5700		3.0276	2,536.7400	2.5367	(16.212)	0	0	0
2014/05/22	R197	07/08/2014			Bond Future	283.2093		283.2093	284.4035	284.4035	0.422	0.0000	0.0000	1,244
2014/05/22	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R197	07/08/2014	270.00	Call	Bond Future	13,209.3400		13.2093	14,403.5300	14.4035	9.040	0	0	0
2014/05/22	R197	07/08/2014	270.01	Call	Bond Future	13,199.3400		13.1993	14,393.5300	14.3935	9.047	0	0	0
2014/05/22	R197	07/08/2014	269.99	Call	Bond Future	13,219.3400		13.2193	14,413.5300	14.4135	9.034	0	0	0
2014/05/22	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R197	06/11/2014			Bond Future	287.5483		287.5483	288.7425	288.7425	0.415	0.0000	0.0000	0
2014/05/22	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R197	06/11/2014	285.00	Call	Bond Future	2,548.2800		2.5483	3,742.4700	3.7425	46.863	0	0	0
2014/05/22	R197	06/11/2014	285.01	Call	Bond Future	2,538.2800		2.5383	3,732.4700	3.7325	47.047	0	0	0
2014/05/22	R197	06/11/2014	284.99	Call	Bond Future	2,558.2800		2.5583	3,752.4700	3.7525	46.679	0	0	0
2014/05/22	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R201	07/08/2014	5.31	Put	Bond Future	414.2200		0.4142	359.9900	0.3600	(13.092)	0	0	0
2014/05/22	R201	07/08/2014			Bond Future	6.2879		102.0715	6.0892	102.1427	(3.160)	0.0000	0.0000	0
2014/05/22	R201	07/08/2014	5.30	Put	Bond Future	417.0000		0.4170	362.6100	0.3626	(13.043)	0	0	0
2014/05/22	R201	07/08/2014	5.31	Call	Bond Future	62.6700		0.0627	79.6600	0.0797	27.110	0	0	0
2014/05/22	R201	07/08/2014	5.29	Call	Bond Future	61.0400		0.0610	77.7000	0.0777	27.294	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/22	R201	07/08/2014	5.30	Call	Bond Future	61.8500	0.0618	78.6800	0.0787	27.211	0	0	0
2014/05/22	R201	07/08/2014	5.29	Put	Bond Future	419.8000	0.4198	365.2400	0.3652	(12.997)	0	0	0
2014/05/22	R202	07/08/2014	207.99	Call	Bond Future	20,741.5600	20.7416	20,805.4000	20.8054	0.308	0	0	0
2014/05/22	R202	07/08/2014	208.00	Put	Bond Future	112.6700	0.1127	106.6100	0.1066	(5.379)	0	0	0
2014/05/22	R202	07/08/2014			Bond Future	228.6192	228.6192	228.6891	228.6891	0.031	0.0000	0.0000	44,590
2014/05/22	R202	07/08/2014	207.99	Put	Bond Future	112.3800	0.1124	106.3300	0.1063	(5.384)	0	0	0
2014/05/22	R202	07/08/2014	208.01	Put	Bond Future	112.9600	0.1130	106.8900	0.1069	(5.374)	0	0	0
2014/05/22	R202	07/08/2014	208.00	Call	Bond Future	20,731.8500	20.7318	20,795.6800	20.7957	0.308	0	0	0
2014/05/22	R202	07/08/2014	208.01	Call	Bond Future	20,722.1400	20.7221	20,785.9600	20.7860	0.308	0	0	0
2014/05/22	R202	06/11/2014	226.99	Call	Bond Future	5,131.7600	5.1318	5,187.7700	5.1878	1.091	0	0	0
2014/05/22	R202	06/11/2014			Bond Future	232.1218	232.1218	232.1778	232.1778	0.024	0.0000	0.0000	0
2014/05/22	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R202	06/11/2014	227.00	Call	Bond Future	5,121.7600	5.1218	5,177.7700	5.1778	1.094	0	0	0
2014/05/22	R202	06/11/2014	227.01	Call	Bond Future	5,111.7600	5.1118	5,167.7700	5.1678	1.096	0	0	0
2014/05/22	R203	07/08/2014	7.30	Call	Bond Future	612.0800	0.6121	783.9700	0.7840	28.083	0	0	0
2014/05/22	R203	07/08/2014			Bond Future	7.3338	105.8461	7.2119	106.1839	(1.662)	0.0000	0.0000	24,254
2014/05/22	R203	07/08/2014	7.31	Call	Bond Future	625.6900	0.6257	799.8400	0.7998	27.833	0	0	0
2014/05/22	R203	07/08/2014	6.84	Put	Bond Future	1,557.1800	1.5572	1,294.2800	1.2943	(16.883)	0	0	0
2014/05/22	R203	07/08/2014	7.29	Put	Bond Future	719.7500	0.7197	551.6000	0.5516	(23.362)	0	0	0
2014/05/22	R203	07/08/2014	7.31	Put	Bond Future	691.4100	0.6914	527.7800	0.5278	(23.666)	0	0	0
2014/05/22	R203	07/08/2014	7.29	Call	Bond Future	598.6500	0.5987	768.2800	0.7683	28.335	0	0	0
2014/05/22	R203	07/08/2014	7.30	Put	Bond Future	705.4800	0.7055	539.5900	0.5396	(23.514)	0	0	0
2014/05/22	R203	07/08/2014	6.84	Call	Bond Future	180.1300	0.1801	255.0100	0.2550	41.570	0	0	46
2014/05/22	R203	06/11/2014	6.86	Call	Bond Future	340.9500	0.3409	432.4000	0.4324	26.822	0	0	0
2014/05/22	R203	06/11/2014			Bond Future	7.4528	103.2914	7.3214	103.6276	(1.763)	0.0000	0.0000	0
2014/05/22	R203	06/11/2014	6.98	Call	Bond Future	428.6100	0.4286	536.1100	0.5361	25.081	0	0	14
2014/05/22	R203	06/11/2014	6.84	Call	Bond Future	327.8200	0.3278	416.7100	0.4167	27.115	0	0	45
2014/05/22	R203	06/11/2014	6.85	Call	Bond Future	334.3400	0.3343	424.5000	0.4245	26.967	0	0	0
2014/05/22	R203	06/11/2014	6.98	Put	Bond Future	1,644.8700	1.6449	1,416.2000	1.4162	(13.902)	0	0	0
2014/05/22	R203	06/11/2014	6.84	Put	Bond Future	1,907.6600	1.9077	1,660.3800	1.6604	(12.962)	0	0	0
2014/05/22	R203	06/11/2014	6.86	Put	Bond Future	1,868.7500	1.8688	1,624.0300	1.6240	(13.095)	0	0	0
2014/05/22	R203	06/11/2014	6.85	Put	Bond Future	1,888.1600	1.8882	1,642.1500	1.6422	(13.029)	0	0	0
2014/05/22	R203	05/02/2015	7.69	Call	Bond Future	1,283.3200	1.2833	1,494.3900	1.4944	16.447	0	0	55
2014/05/22	R203	05/02/2015			Bond Future	7.5825	104.9053	7.4216	105.2823	(2.122)	0.0000	0.0000	0
2014/05/22	R203	05/02/2015	8.34	Put	Bond Future	508.1100	0.5081	411.2200	0.4112	(19.069)	0	0	0
2014/05/22	R203	05/02/2015	8.35	Call	Bond Future	2,276.0400	2.2760	2,557.0100	2.5570	12.345	0	0	0
2014/05/22	R203	05/02/2015	8.36	Call	Bond Future	2,293.1100	2.2931	2,574.9700	2.5750	12.292	0	0	0
2014/05/22	R203	05/02/2015	8.34	Call	Bond Future	2,259.0200	2.2590	2,539.0900	2.5391	12.398	0	0	0
2014/05/22	R203	05/02/2015	8.36	Put	Bond Future	496.4900	0.4965	401.3900	0.4014	(19.154)	0	0	0
2014/05/22	R203	05/02/2015	7.69	Put	Bond Future	1,032.5800	1.0326	866.6900	0.8667	(16.066)	0	0	0
2014/05/22	R203	05/02/2015	8.35	Put	Bond Future	502.2700	0.5023	406.2800	0.4063	(19.111)	0	0	0
2014/05/22	R204	07/08/2014			Bond Future	7.5291	102.8440	7.4100	103.2854	(1.581)	0.0000	0.0000	24,816
2014/05/22	R204	07/08/2014	7.44	Put	Bond Future	1,108.5100	1.1085	875.5900	0.8756	(21.012)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/22	R204	07/08/2014	7.46	Put	Bond Future	1,068.1400	1.0681	840.7900	0.8408	(21.285)	0	0	0
2014/05/22	R204	07/08/2014	7.45	Put	Bond Future	1,088.2000	1.0882	858.0700	0.8581	(21.148)	0	0	0
2014/05/22	R204	07/08/2014	7.46	Call	Bond Future	812.3500	0.8123	1,026.4100	1.0264	26.351	0	0	0
2014/05/22	R204	07/08/2014	7.78	Call	Bond Future	1,475.7500	1.4757	1,774.8500	1.7749	20.268	0	0	0
2014/05/22	R204	07/08/2014	7.44	Call	Bond Future	778.5100	0.7785	987.0000	0.9870	26.781	0	0	0
2014/05/22	R204	07/08/2014	7.78	Put	Bond Future	553.0400	0.5530	410.7300	0.4107	(25.732)	0	0	530
2014/05/22	R204	07/08/2014	7.45	Call	Bond Future	795.3100	0.7953	1,006.5900	1.0066	26.566	0	0	0
2014/05/22	R204	06/11/2014	7.99	Put	Bond Future	792.7300	0.7927	646.7700	0.6468	(18.412)	0	0	1,270
2014/05/22	R204	06/11/2014			Bond Future	7.6271	104.4075	7.5013	104.8489	(1.649)	0.0000	0.0000	0
2014/05/22	R204	06/11/2014	6.99	Put	Bond Future	2,728.9400	2.7289	2,403.6700	2.4037	(11.919)	0	0	0
2014/05/22	R204	06/11/2014	7.01	Put	Bond Future	2,675.3600	2.6754	2,353.3400	2.3533	(12.037)	0	0	0
2014/05/22	R204	06/11/2014	6.99	Call	Bond Future	468.3000	0.4683	584.4900	0.5845	24.811	0	0	0
2014/05/22	R204	06/11/2014	7.00	Put	Bond Future	2,702.0800	2.7021	2,378.4300	2.3784	(11.978)	0	0	0
2014/05/22	R204	06/11/2014	7.99	Call	Bond Future	2,053.4800	2.0535	2,348.9800	2.3490	14.390	0	0	0
2014/05/22	R204	06/11/2014	7.00	Call	Bond Future	477.3900	0.4774	595.2000	0.5952	24.678	0	0	0
2014/05/22	R204	06/11/2014	7.01	Call	Bond Future	486.6200	0.4866	606.0600	0.6061	24.545	0	0	0
2014/05/22	R204	05/02/2015			Bond Future	7.7264	102.0038	7.5805	102.4874	(1.889)	0.0000	0.0000	0
2014/05/22	R204	05/02/2015	8.25	Call	Bond Future	2,668.4200	2.6684	2,997.3900	2.9974	12.328	0	0	0
2014/05/22	R204	05/02/2015	8.26	Call	Bond Future	2,690.1200	2.6901	3,020.4000	3.0204	12.278	0	0	0
2014/05/22	R204	05/02/2015	8.24	Call	Bond Future	2,646.7900	2.6468	2,974.4500	2.9744	12.380	0	0	0
2014/05/22	R204	05/02/2015	8.26	Put	Bond Future	946.3100	0.9463	793.0400	0.7930	(16.197)	0	0	0
2014/05/22	R204	05/02/2015	8.25	Put	Bond Future	956.9500	0.9569	802.3700	0.8024	(16.153)	0	0	0
2014/05/22	R204	05/02/2015	8.24	Put	Bond Future	967.6700	0.9677	811.7800	0.8118	(16.110)	0	0	0
2014/05/22	R207	07/08/2014	7.69	Call	Bond Future	1,035.5900	1.0356	1,338.9100	1.3389	29.290	0	0	0
2014/05/22	R207	07/08/2014	7.70	Put	Bond Future	1,223.8800	1.2239	931.3800	0.9314	(23.899)	0	0	0
2014/05/22	R207	07/08/2014			Bond Future	7.7389	98.4104	7.6002	99.0098	(1.792)	0.0000	0.0000	34,069
2014/05/22	R207	07/08/2014	7.70	Call	Bond Future	1,056.3300	1.0563	1,363.2600	1.3633	29.056	0	0	0
2014/05/22	R207	07/08/2014	7.71	Call	Bond Future	1,077.3200	1.0773	1,387.8600	1.3879	28.825	0	0	0
2014/05/22	R207	07/08/2014	7.69	Put	Bond Future	1,246.3000	1.2463	950.1900	0.9502	(23.759)	0	0	0
2014/05/22	R207	07/08/2014	7.71	Put	Bond Future	1,201.7300	1.2017	912.8400	0.9128	(24.040)	0	0	0
2014/05/22	R207	06/11/2014	7.36	Put	Bond Future	2,804.4200	2.8044	2,409.6400	2.4096	(14.077)	0	0	0
2014/05/22	R207	06/11/2014			Bond Future	7.8279	99.9069	7.6827	100.5089	(1.855)	0.0000	0.0000	0
2014/05/22	R207	06/11/2014	7.35	Put	Bond Future	2,833.2000	2.8332	2,436.1300	2.4361	(14.015)	0	0	0
2014/05/22	R207	06/11/2014	7.36	Call	Bond Future	848.3600	0.8484	1,055.6100	1.0556	24.429	0	0	0
2014/05/22	R207	06/11/2014	7.34	Call	Bond Future	821.4200	0.8214	1,024.1100	1.0241	24.676	0	0	0
2014/05/22	R207	06/11/2014	7.35	Call	Bond Future	834.8200	0.8348	1,039.7800	1.0398	24.551	0	0	0
2014/05/22	R207	06/11/2014	7.34	Put	Bond Future	2,862.1400	2.8621	2,462.8000	2.4628	(13.952)	0	0	0
2014/05/22	R207	05/02/2015	8.49	Put	Bond Future	1,147.6200	1.1476	948.6600	0.9487	(17.337)	0	0	0
2014/05/22	R207	05/02/2015			Bond Future	7.9188	97.8265	7.7561	98.4719	(2.055)	0.0000	0.0000	0
2014/05/22	R207	05/02/2015	8.51	Put	Bond Future	1,123.1900	1.1232	927.5000	0.9275	(17.423)	0	0	0
2014/05/22	R207	05/02/2015	8.50	Call	Bond Future	3,399.0000	3.3990	3,847.1300	3.8471	13.184	0	0	0
2014/05/22	R207	05/02/2015	8.51	Call	Bond Future	3,425.2200	3.4252	3,874.9800	3.8750	13.131	0	0	0
2014/05/22	R207	05/02/2015	8.49	Call	Bond Future	3,372.8700	3.3729	3,819.3600	3.8194	13.238	0	0	0
2014/05/22	R207	05/02/2015	8.50	Put	Bond Future	1,135.3500	1.1353	938.0300	0.9380	(17.380)	0	0	0
2014/05/22	R208	07/08/2014	8.28	Call	Bond Future	2,480.8500	2.4809	2,985.3300	2.9853	20.335	0	0	0
2014/05/22	R208	07/08/2014			Bond Future	7.8888	96.6630	7.7515	97.3399	(1.741)	0.0000	0.0000	11,982

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/22	R208	07/08/2014	7.80	Call	Bond Future	1,103.7000	1.1037	1,430.2000	1.4302	29.582	0	0	0
2014/05/22	R208	07/08/2014	7.79	Put	Bond Future	1,568.0200	1.5680	1,213.5500	1.2136	(22.606)	0	0	0
2014/05/22	R208	07/08/2014	7.81	Put	Bond Future	1,513.8400	1.5138	1,167.4900	1.1675	(22.879)	0	0	0
2014/05/22	R208	07/08/2014	7.80	Put	Bond Future	1,540.7700	1.5408	1,190.3600	1.1904	(22.743)	0	0	0
2014/05/22	R208	07/08/2014	7.81	Call	Bond Future	1,126.1000	1.1261	1,456.6600	1.4567	29.354	0	0	0
2014/05/22	R208	07/08/2014	8.28	Put	Bond Future	584.8400	0.5848	412.4100	0.4124	(29.483)	0	0	630
2014/05/22	R208	07/08/2014	7.79	Call	Bond Future	1,081.5800	1.0816	1,404.0200	1.4040	29.812	0	0	0
2014/05/22	R208	06/11/2014	7.46	Call	Bond Future	911.0600	0.9111	1,134.6200	1.1346	24.538	0	0	0
2014/05/22	R208	06/11/2014			Bond Future	7.9742	94.7339	7.8313	95.4149	(1.792)	0.0000	0.0000	0
2014/05/22	R208	06/11/2014	7.44	Call	Bond Future	881.3600	0.8814	1,099.8400	1.0998	24.789	0	0	0
2014/05/22	R208	06/11/2014	7.45	Call	Bond Future	896.1200	0.8961	1,117.1400	1.1171	24.664	0	0	0
2014/05/22	R208	06/11/2014	8.50	Put	Bond Future	942.4500	0.9425	751.7700	0.7518	(20.232)	0	0	1,520
2014/05/22	R208	06/11/2014	7.44	Put	Bond Future	3,458.5400	3.4585	2,996.0400	2.9960	(13.373)	0	0	0
2014/05/22	R208	06/11/2014	7.46	Put	Bond Future	3,390.2000	3.3902	2,932.7800	2.9328	(13.492)	0	0	0
2014/05/22	R208	06/11/2014	8.50	Call	Bond Future	3,397.7100	3.3977	3,888.0100	3.8880	14.430	0	0	0
2014/05/22	R208	06/11/2014	7.45	Put	Bond Future	3,424.2700	3.4243	2,964.3100	2.9643	(13.432)	0	0	0
2014/05/22	R208	05/02/2015	8.51	Call	Bond Future	3,557.5100	3.5575	4,035.9600	4.0360	13.449	0	0	0
2014/05/22	R208	05/02/2015			Bond Future	8.0590	96.2141	7.9017	96.9384	(1.952)	0.0000	0.0000	0
2014/05/22	R208	05/02/2015	8.49	Call	Bond Future	3,500.5300	3.5005	3,975.0600	3.9751	13.556	0	0	0
2014/05/22	R208	05/02/2015	8.51	Put	Bond Future	1,517.9800	1.5180	1,272.0400	1.2720	(16.202)	0	0	0
2014/05/22	R208	05/02/2015	8.50	Put	Bond Future	1,534.0700	1.5341	1,286.1700	1.2862	(16.160)	0	0	0
2014/05/22	R208	05/02/2015	8.49	Put	Bond Future	1,550.2900	1.5503	1,300.4300	1.3004	(16.117)	0	0	0
2014/05/22	R208	05/02/2015	8.50	Call	Bond Future	3,528.9700	3.5290	4,005.4600	4.0055	13.502	0	0	0
2014/05/22	R209	07/08/2014	9.04	Put	Bond Future	1,825.8900	1.8259	1,388.3000	1.3883	(23.966)	0	0	0
2014/05/22	R209	07/08/2014			Bond Future	8.9094	76.9542	8.7647	78.0690	(1.624)	0.0000	0.0000	24,623
2014/05/22	R209	07/08/2014	9.06	Put	Bond Future	1,761.7700	1.7618	1,335.3000	1.3353	(24.207)	0	0	0
2014/05/22	R209	07/08/2014	9.05	Put	Bond Future	1,793.6200	1.7936	1,361.6000	1.3616	(24.086)	0	0	0
2014/05/22	R209	07/08/2014	9.05	Call	Bond Future	2,853.1600	2.8532	3,535.9600	3.5360	23.931	0	0	0
2014/05/22	R209	07/08/2014	9.06	Call	Bond Future	2,895.7700	2.8958	3,584.1200	3.5841	23.771	0	0	0
2014/05/22	R209	07/08/2014	9.04	Call	Bond Future	2,810.8500	2.8108	3,488.0800	3.4881	24.093	0	0	0
2014/05/22	R209	06/11/2014	9.50	Call	Bond Future	5,601.9500	5.6020	6,398.8300	6.3988	14.225	0	0	0
2014/05/22	R209	06/11/2014	8.95	Call	Bond Future	3,304.2200	3.3042	3,901.8400	3.9018	18.087	0	0	2,050
2014/05/22	R209	06/11/2014			Bond Future	8.9769	74.9774	8.8288	76.1042	(1.649)	0.0000	0.0000	0
2014/05/22	R209	06/11/2014	9.05	Put	Bond Future	3,133.0100	3.1330	2,643.0500	2.6431	(15.639)	0	0	0
2014/05/22	R209	06/11/2014	9.58	Put	Bond Future	1,646.3700	1.6464	1,341.3600	1.3414	(18.526)	0	0	907
2014/05/22	R209	06/11/2014	10.00	Call	Bond Future	8,054.2500	8.0542	8,986.2600	8.9863	11.572	0	0	0
2014/05/22	R209	06/11/2014	8.99	Put	Bond Future	3,353.0900	3.3531	2,839.7100	2.8397	(15.311)	0	0	0
2014/05/22	R209	06/11/2014	9.01	Put	Bond Future	3,278.1800	3.2782	2,772.6500	2.7726	(15.421)	0	0	0
2014/05/22	R209	06/11/2014	10.05	Call	Bond Future	8,306.7900	8.3068	9,250.1200	9.2501	11.356	0	0	0
2014/05/22	R209	06/11/2014	9.50	Put	Bond Future	1,823.3300	1.8233	1,493.4400	1.4934	(18.093)	0	0	5,500
2014/05/22	R209	06/11/2014	8.95	Put	Bond Future	3,506.9800	3.5070	2,977.8300	2.9778	(15.088)	0	0	0
2014/05/22	R209	06/11/2014	9.95	Call	Bond Future	7,799.0700	7.7991	8,719.7700	8.7198	11.805	0	0	0
2014/05/22	R209	06/11/2014	9.00	Put	Bond Future	3,315.3700	3.3154	2,805.9300	2.8059	(15.366)	0	0	0
2014/05/22	R209	06/11/2014	8.50	Call	Bond Future	1,889.1000	1.8891	2,305.7900	2.3058	22.058	0	0	5,500
2014/05/22	R209	06/11/2014	10.05	Put	Bond Future	870.6300	0.8706	687.1900	0.6872	(21.070)	0	0	2,050
2014/05/22	R209	06/11/2014	8.99	Call	Bond Future	3,451.5300	3.4515	4,064.9200	4.0649	17.772	0	0	0
2014/05/22	R209	06/11/2014	9.05	Call	Bond Future	3,679.7300	3.6797	4,316.5400	4.3165	17.306	0	0	2,050

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/22	R209	06/11/2014	9.58	Call	Bond Future	5,976.3500	5.9763	6,798.1100	6.7981	13.750	0	0	0
2014/05/22	R209	06/11/2014	10.00	Put	Bond Future	938.0500	0.9381	743.2900	0.7433	(20.762)	0	0	1,640
2014/05/22	R209	06/11/2014	9.00	Call	Bond Future	3,488.8100	3.4888	4,106.1400	4.1061	17.695	0	0	1,640
2014/05/22	R209	06/11/2014	9.01	Call	Bond Future	3,526.5100	3.5265	4,147.7500	4.1477	17.616	0	0	0
2014/05/22	R209	06/11/2014	9.95	Put	Bond Future	1,005.2700	1.0053	799.2000	0.7992	(20.499)	0	0	2,050
2014/05/22	R209	06/11/2014	8.50	Put	Bond Future	5,614.1500	5.6141	4,904.0700	4.9041	(12.648)	0	0	0
2014/05/22	R209	05/02/2015			Bond Future	9.0429	76.1491	8.8872	77.3195	(1.721)	0.0000	0.0000	0
2014/05/22	R209	05/02/2015	9.25	Call	Bond Future	5,040.8500	5.0408	5,741.3300	5.7413	13.896	0	0	0
2014/05/22	R209	05/02/2015	9.26	Call	Bond Future	5,080.7000	5.0807	5,784.2400	5.7842	13.847	0	0	0
2014/05/22	R209	05/02/2015	9.25	Put	Bond Future	3,526.4400	3.5264	3,056.4400	3.0564	(13.328)	0	0	0
2014/05/22	R209	05/02/2015	9.24	Call	Bond Future	5,001.1300	5.0011	5,698.5400	5.6985	13.945	0	0	0
2014/05/22	R209	05/02/2015	9.24	Put	Bond Future	3,558.7200	3.5587	3,085.6500	3.0856	(13.293)	0	0	0
2014/05/22	R209	05/02/2015	9.26	Put	Bond Future	3,494.4000	3.4944	3,027.4600	3.0275	(13.363)	0	0	0
2014/05/22	R210	07/08/2014			Bond Future	170.8360	170.8360	171.8904	171.8904	0.617	0.0000	0.0000	618
2014/05/22	R210	07/08/2014	159.00	Call	Bond Future	11,836.0100	11.8360	12,890.3900	12.8904	8.908	0	0	0
2014/05/22	R210	07/08/2014	159.01	Call	Bond Future	11,826.0100	11.8260	12,880.3900	12.8804	8.916	0	0	0
2014/05/22	R210	07/08/2014	158.99	Call	Bond Future	11,846.0100	11.8460	12,900.3900	12.9004	8.901	0	0	0
2014/05/22	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R210	06/11/2014			Bond Future	171.4137	171.4137	172.4732	172.4732	0.618	0.0000	0.0000	0
2014/05/22	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R210	06/11/2014	169.00	Call	Bond Future	2,413.6500	2.4137	3,473.2000	3.4732	43.898	0	0	0
2014/05/22	R210	06/11/2014	169.01	Call	Bond Future	2,403.6500	2.4037	3,463.2000	3.4632	44.081	0	0	0
2014/05/22	R210	06/11/2014	168.99	Call	Bond Future	2,423.6500	2.4237	3,483.2000	3.4832	43.717	0	0	0
2014/05/22	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R211	07/08/2014			Bond Future	128.9797	128.9797	129.2183	129.2183	0.185	0.0000	0.0000	390
2014/05/22	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R211	07/08/2014	128.00	Call	Bond Future	979.6800	0.9797	1,218.3100	1.2183	24.358	0	0	0
2014/05/22	R211	07/08/2014	128.01	Call	Bond Future	969.6800	0.9697	1,208.3100	1.2083	24.609	0	0	0
2014/05/22	R211	07/08/2014	127.99	Call	Bond Future	989.6800	0.9897	1,228.3100	1.2283	24.112	0	0	0
2014/05/22	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R211	06/11/2014	130.00	Call	Bond Future	956.0400	0.9560	1,189.9700	1.1900	24.469	0	0	0
2014/05/22	R211	06/11/2014	130.01	Call	Bond Future	946.0400	0.9460	1,179.9700	1.1800	24.727	0	0	0
2014/05/22	R211	06/11/2014			Bond Future	130.9560	130.9560	131.1900	131.1900	0.179	0.0000	0.0000	0
2014/05/22	R211	06/11/2014	129.99	Call	Bond Future	966.0400	0.9660	1,199.9700	1.2000	24.215	0	0	0
2014/05/22	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R212	07/08/2014	128.99	Call	Bond Future	5,367.0800	5.3671	5,689.4600	5.6895	6.007	0	0	0
2014/05/22	R212	07/08/2014			Bond Future	134.3571	134.3571	134.6795	134.6795	0.240	0.0000	0.0000	21,797
2014/05/22	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/22	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R212	07/08/2014	129.00	Call	Bond Future	5,357.0800	5.3571	5,679.4600	5.6795	6.018	0	0	0
2014/05/22	R212	07/08/2014	129.01	Call	Bond Future	5,347.0800	5.3471	5,669.4600	5.6695	6.029	0	0	0
2014/05/22	R212	06/11/2014			Bond Future	136.4158	136.4158	136.7345	136.7345	0.234	0.0000	0.0000	0
2014/05/22	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R212	06/11/2014	135.00	Call	Bond Future	1,415.8200	1.4158	1,734.5300	1.7345	22.511	0	0	0
2014/05/22	R212	06/11/2014	135.01	Call	Bond Future	1,405.8200	1.4058	1,724.5300	1.7245	22.671	0	0	0
2014/05/22	R212	06/11/2014	134.99	Call	Bond Future	1,425.8200	1.4258	1,744.5300	1.7445	22.353	0	0	0
2014/05/22	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R213	07/08/2014	8.86	Call	Bond Future	2,626.0100	2.6260	3,286.7800	3.2868	25.163	0	0	0
2014/05/22	R213	07/08/2014			Bond Future	8.7684	87.8364	8.6234	88.9605	(1.654)	0.0000	0.0000	24,188
2014/05/22	R213	07/08/2014	8.84	Call	Bond Future	2,543.4300	2.5434	3,192.4300	3.1924	25.517	0	0	0
2014/05/22	R213	07/08/2014	8.85	Call	Bond Future	2,584.5400	2.5845	3,239.4400	3.2394	25.339	0	0	0
2014/05/22	R213	07/08/2014	8.84	Put	Bond Future	1,996.4600	1.9965	1,521.3500	1.5213	(23.798)	0	0	0
2014/05/22	R213	07/08/2014	8.86	Put	Bond Future	1,927.1100	1.9271	1,463.7700	1.4638	(24.043)	0	0	0
2014/05/22	R213	07/08/2014	8.85	Put	Bond Future	1,961.5600	1.9616	1,492.3500	1.4924	(23.920)	0	0	0
2014/05/22	R213	06/11/2014	8.84	Call	Bond Future	3,404.4500	3.4044	4,014.0000	4.0140	17.905	0	0	0
2014/05/22	R213	06/11/2014	8.85	Put	Bond Future	3,377.3700	3.3774	2,855.3100	2.8553	(15.458)	0	0	0
2014/05/22	R213	06/11/2014			Bond Future	8.8414	85.6302	8.6927	86.7658	(1.682)	0.0000	0.0000	0
2014/05/22	R213	06/11/2014	8.85	Call	Bond Future	3,442.2400	3.4422	4,055.7700	4.0558	17.824	0	0	0
2014/05/22	R213	06/11/2014	8.86	Call	Bond Future	3,480.2500	3.4802	4,097.7600	4.0978	17.743	0	0	0
2014/05/22	R213	06/11/2014	8.84	Put	Bond Future	3,415.1900	3.4152	2,889.1500	2.8892	(15.403)	0	0	0
2014/05/22	R213	06/11/2014	8.86	Put	Bond Future	3,339.8600	3.3399	2,821.7800	2.8218	(15.512)	0	0	0
2014/05/22	R213	05/02/2015	9.26	Put	Bond Future	3,130.3300	3.1303	2,693.6500	2.6937	(13.950)	0	0	0
2014/05/22	R213	05/02/2015			Bond Future	8.9142	86.9681	8.7570	88.1511	(1.763)	0.0000	0.0000	0
2014/05/22	R213	05/02/2015	9.25	Put	Bond Future	3,159.2500	3.1593	2,719.6000	2.7196	(13.916)	0	0	0
2014/05/22	R213	05/02/2015	9.24	Put	Bond Future	3,188.6600	3.1887	2,746.0200	2.7460	(13.882)	0	0	0
2014/05/22	R213	05/02/2015	9.25	Call	Bond Future	5,608.4700	5.6085	6,351.8500	6.3518	13.255	0	0	0
2014/05/22	R213	05/02/2015	9.26	Call	Bond Future	5,650.9000	5.6509	6,397.2500	6.3973	13.208	0	0	0
2014/05/22	R213	05/02/2015	9.24	Call	Bond Future	5,566.4400	5.5664	6,306.8300	6.3068	13.301	0	0	0
2014/05/22	R214	07/08/2014	9.54	Put	Bond Future	901.6400	0.9016	684.1600	0.6842	(24.120)	0	0	0
2014/05/22	R214	07/08/2014			Bond Future	9.0137	77.7044	8.8946	78.6564	(1.321)	0.0000	0.0000	5,228
2014/05/22	R214	07/08/2014	9.56	Put	Bond Future	865.5200	0.8655	654.9600	0.6550	(24.328)	0	0	0
2014/05/22	R214	07/08/2014	9.55	Put	Bond Future	883.4200	0.8834	669.4200	0.6694	(24.224)	0	0	0
2014/05/22	R214	07/08/2014	9.56	Call	Bond Future	4,989.1900	4.9892	5,730.6900	5.7307	14.862	0	0	0
2014/05/22	R214	07/08/2014	9.54	Call	Bond Future	4,881.1400	4.8811	5,615.7200	5.6157	15.049	0	0	0
2014/05/22	R214	07/08/2014	9.55	Call	Bond Future	4,935.0700	4.9351	5,673.1300	5.6731	14.955	0	0	0
2014/05/22	R214	06/11/2014	9.64	Call	Bond Future	6,044.4000	6.0444	6,724.9000	6.7249	11.258	0	0	0
2014/05/22	R214	06/11/2014			Bond Future	9.0817	75.5972	8.9600	76.5587	(1.341)	0.0000	0.0000	0
2014/05/22	R214	06/11/2014	9.65	Call	Bond Future	6,092.2300	6.0922	6,775.3400	6.7753	11.213	0	0	0
2014/05/22	R214	06/11/2014	9.66	Call	Bond Future	6,140.1900	6.1402	6,825.8900	6.8259	11.167	0	0	0
2014/05/22	R214	06/11/2014	9.64	Put	Bond Future	1,887.2300	1.8872	1,606.1700	1.6062	(14.893)	0	0	0
2014/05/22	R214	06/11/2014	9.66	Put	Bond Future	1,841.3500	1.8413	1,565.4900	1.5655	(14.981)	0	0	0
2014/05/22	R214	06/11/2014	9.65	Put	Bond Future	1,864.1700	1.8642	1,585.7200	1.5857	(14.937)	0	0	0
2014/05/22	R214	05/02/2015	9.50	Call	Bond Future	5,947.8600	5.9479	6,578.0700	6.5781	10.596	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/22	R214	05/02/2015			Bond Future	9.1495	76.7783	9.0209	77.7810	(1.405)	0.0000	0.0000	0
2014/05/22	R214	05/02/2015	9.51	Call	Bond Future	5,990.4600	5.9905	6,623.1100	6.6231	10.561	0	0	0
2014/05/22	R214	05/02/2015	9.49	Call	Bond Future	5,905.1200	5.9051	6,532.8900	6.5329	10.631	0	0	0
2014/05/22	R214	05/02/2015	9.50	Put	Bond Future	3,325.0300	3.3250	2,952.4700	2.9525	(11.205)	0	0	0
2014/05/22	R214	05/02/2015	9.49	Put	Bond Future	3,354.9600	3.3550	2,979.9600	2.9800	(11.177)	0	0	0
2014/05/22	R214	05/02/2015	9.51	Put	Bond Future	3,295.0800	3.2951	2,924.9600	2.9250	(11.233)	0	0	0
2014/05/22	R248	07/08/2014			Bond Future	9.0754	100.5110	8.9511	101.7868	(1.370)	0.0000	0.0000	14,129
2014/05/22	R248	07/08/2014	9.65	Call	Bond Future	5,528.9000	5.5289	6,804.7000	6.8047	23.075	0	0	0
2014/05/22	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R248	07/08/2014	9.66	Call	Bond Future	5,620.0800	5.6201	6,895.8800	6.8959	22.701	0	0	0
2014/05/22	R248	07/08/2014	9.64	Call	Bond Future	5,437.5600	5.4376	6,713.3600	6.7134	23.463	0	0	0
2014/05/22	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R248	06/11/2014			Bond Future	9.1455	97.6122	9.0182	98.9010	(1.392)	0.0000	0.0000	0
2014/05/22	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R248	06/11/2014	9.72	Call	Bond Future	5,453.0300	5.4530	6,741.8200	6.7418	23.634	0	0	0
2014/05/22	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R248	06/11/2014	9.73	Call	Bond Future	5,543.0000	5.5430	6,831.7900	6.8318	23.251	0	0	0
2014/05/22	R248	06/11/2014	9.74	Call	Bond Future	5,632.8100	5.6328	6,921.6000	6.9216	22.880	0	0	0
2014/05/22	R248	05/02/2015			Bond Future	9.2155	99.1373	9.0810	100.4801	(1.459)	0.0000	0.0000	0
2014/05/22	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R248	05/02/2015	9.50	Call	Bond Future	2,733.8900	2.7339	4,076.6800	4.0767	49.116	0	0	0
2014/05/22	R248	05/02/2015	9.51	Call	Bond Future	2,827.4100	2.8274	4,170.2000	4.1702	47.492	0	0	0
2014/05/22	R248	05/02/2015	9.49	Call	Bond Future	2,640.1900	2.6402	3,982.9800	3.9830	50.860	0	0	0
2014/05/22	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/22	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

379975