



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 23/06/2014 TO 23/06/2014

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
2014/06/23	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/23	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	2025	07/08/2014	109.01	Call	Bond Future	7,987.6900	7.9877	8,025.0100	8.0250	0.467	0	0	0
2014/06/23	2025	07/08/2014			Bond Future	116.9977	116.9977	117.0350	117.0350	0.032	0.0000	0.0000	0
2014/06/23	2025	07/08/2014	108.99	Call	Bond Future	8,007.6900	8.0077	8,045.0100	8.0450	0.466	0	0	0
2014/06/23	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2025	07/08/2014	109.00	Call	Bond Future	7,997.6900	7.9977	8,035.0100	8.0350	0.467	0	0	0
2014/06/23	2025	06/11/2014	117.01	Call	Bond Future	1,757.6600	1.7577	1,794.2200	1.7942	2.080	0	0	0
2014/06/23	2025	06/11/2014			Bond Future	118.7677	118.7677	118.8042	118.8042	0.031	0.0000	0.0000	0
2014/06/23	2025	06/11/2014	116.99	Call	Bond Future	1,777.6600	1.7777	1,814.2200	1.8142	2.057	0	0	0
2014/06/23	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2025	06/11/2014	117.00	Call	Bond Future	1,767.6600	1.7677	1,804.2200	1.8042	2.068	0	0	0
2014/06/23	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2030	07/08/2014			Bond Future	8.9094	92.6992	8.8728	92.9874	(0.411)	0.0000	0.0000	4,308
2014/06/23	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2030	07/08/2014	8.99	Call	Bond Future	630.0300	0.6300	918.2100	0.9182	45.741	0	0	0
2014/06/23	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2030	07/08/2014	9.00	Call	Bond Future	707.7500	0.7078	995.9300	0.9959	40.718	0	0	0
2014/06/23	2030	07/08/2014	9.01	Call	Bond Future	785.3800	0.7854	1,073.5600	1.0736	36.693	0	0	0
2014/06/23	2030	06/11/2014	9.01	Call	Bond Future	151.8600	0.1519	443.3700	0.4434	191.960	0	0	0
2014/06/23	2030	06/11/2014			Bond Future	8.9903	94.0908	8.9527	94.3823	(0.419)	0.0000	0.0000	0
2014/06/23	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	289.0400	0.2890	100.000	0	0	0
2014/06/23	2030	06/11/2014	9.00	Call	Bond Future	74.7400	0.0747	366.2500	0.3663	390.032	0	0	0
2014/06/23	2030	06/11/2014	8.99	Put	Bond Future	2.4700	0.0025	0.0000	0.0000	(100.000)	0	0	0
2014/06/23	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2030	05/02/2015			Bond Future	9.0702	91.5435	9.0315	91.8387	(0.427)	0.0000	0.0000	0
2014/06/23	2030	05/02/2015	9.25	Call	Bond Future	1,351.0200	1.3510	1,646.1900	1.6462	21.848	0	0	0
2014/06/23	2030	05/02/2015	9.24	Call	Bond Future	1,276.6200	1.2766	1,571.7900	1.5718	23.121	0	0	0
2014/06/23	2030	05/02/2015	9.26	Call	Bond Future	1,425.3300	1.4253	1,720.5000	1.7205	20.709	0	0	0
2014/06/23	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	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
2014/06/23	2037	07/08/2014	9.06	Put	Bond Future	514.0300	0.5140	182.7300	0.1827	(64.451)	0	0	0
2014/06/23	2037	07/08/2014			Bond Future	9.1166	94.4207	9.0801	94.7520	(0.401)	0.0000	0.0000	10,102
2014/06/23	2037	07/08/2014	9.05	Put	Bond Future	605.3300	0.6053	274.0300	0.2740	(54.730)	0	0	0
2014/06/23	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2037	07/08/2014	9.04	Put	Bond Future	696.7700	0.6968	365.4700	0.3655	(47.548)	0	0	0
2014/06/23	2037	06/11/2014	9.69	Call	Bond Future	4,264.5500	4.2645	4,599.7100	4.5997	7.859	0	0	0
2014/06/23	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2037	06/11/2014			Bond Future	9.1933	95.8381	9.1558	96.1732	(0.408)	0.0000	0.0000	0
2014/06/23	2037	06/11/2014	9.70	Call	Bond Future	4,347.1600	4.3472	4,682.3200	4.6823	7.710	0	0	0
2014/06/23	2037	06/11/2014	9.71	Call	Bond Future	4,429.6500	4.4296	4,764.8100	4.7648	7.566	0	0	0
2014/06/23	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2037	05/02/2015			Bond Future	9.2689	93.0675	9.2303	93.4070	(0.416)	0.0000	0.0000	0
2014/06/23	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2037	05/02/2015	9.50	Call	Bond Future	1,994.4200	1.9944	2,334.0000	2.3340	17.027	0	0	0
2014/06/23	2037	05/02/2015	9.51	Call	Bond Future	2,079.1600	2.0792	2,418.7400	2.4187	16.333	0	0	0
2014/06/23	2037	05/02/2015	9.49	Call	Bond Future	1,909.5500	1.9096	2,249.1300	2.2491	17.783	0	0	0
2014/06/23	2038	07/08/2014			Bond Future	121.8601	121.8601	121.8996	121.8996	0.032	0.0000	0.0000	725
2014/06/23	2038	07/08/2014	106.00	Call	Bond Future	15,860.1200	15.8601	15,899.6000	15.8996	0.249	0	0	0
2014/06/23	2038	07/08/2014	106.01	Call	Bond Future	15,850.1200	15.8501	15,889.6000	15.8896	0.249	0	0	0
2014/06/23	2038	07/08/2014	105.99	Call	Bond Future	15,870.1200	15.8701	15,909.6000	15.9096	0.249	0	0	0
2014/06/23	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2038	06/11/2014	120.01	Call	Bond Future	3,693.5800	3.6936	3,732.4400	3.7324	1.052	0	0	0
2014/06/23	2038	06/11/2014			Bond Future	123.7036	123.7036	123.7424	123.7424	0.031	0.0000	0.0000	0
2014/06/23	2038	06/11/2014	119.99	Call	Bond Future	3,713.5800	3.7136	3,752.4400	3.7524	1.046	0	0	0
2014/06/23	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2038	06/11/2014	120.00	Call	Bond Future	3,703.5800	3.7036	3,742.4400	3.7424	1.049	0	0	0
2014/06/23	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2046	07/08/2014			Bond Future	121.8681	121.8681	121.9075	121.9075	0.032	0.0000	0.0000	5,218
2014/06/23	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2046	07/08/2014	104.44	Call	Bond Future	17,428.0600	17.4281	17,467.5200	17.4675	0.226	0	0	0
2014/06/23	2046	07/08/2014	104.45	Call	Bond Future	17,418.0600	17.4181	17,457.5200	17.4575	0.227	0	0	0
2014/06/23	2046	07/08/2014	104.43	Call	Bond Future	17,438.0600	17.4381	17,477.5200	17.4775	0.226	0	0	0
2014/06/23	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2046	06/11/2014	104.45	Call	Bond Future	17,916.2300	17.9162	17,955.0100	17.9550	0.216	0	0	0
2014/06/23	2046	06/11/2014			Bond Future	122.3662	122.3662	122.4050	122.4050	0.032	0.0000	0.0000	0
2014/06/23	2046	06/11/2014	104.43	Call	Bond Future	17,936.2300	17.9362	17,975.0100	17.9750	0.216	0	0	0
2014/06/23	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/06/23	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2046	06/11/2014	104.44	Call	Bond Future	17,926.2300	17.9262	17,965.0100	17.9650	0.216	0	0	0
2014/06/23	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2050	07/08/2014			Bond Future	127.2539	127.2539	127.2955	127.2955	0.033	0.0000	0.0000	2,720
2014/06/23	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2050	07/08/2014	112.00	Call	Bond Future	15,253.8600	15.2539	15,295.4600	15.2955	0.273	0	0	0
2014/06/23	2050	07/08/2014	112.01	Call	Bond Future	15,243.8600	15.2439	15,285.4600	15.2855	0.273	0	0	0
2014/06/23	2050	07/08/2014	111.99	Call	Bond Future	15,263.8600	15.2639	15,305.4600	15.3055	0.273	0	0	0
2014/06/23	2050	06/11/2014			Bond Future	129.1786	129.1786	129.2194	129.2194	0.032	0.0000	0.0000	0
2014/06/23	2050	06/11/2014	126.00	Call	Bond Future	3,178.5800	3.1786	3,219.4300	3.2194	1.285	0	0	0
2014/06/23	2050	06/11/2014	126.01	Call	Bond Future	3,168.5800	3.1686	3,209.4300	3.2094	1.289	0	0	0
2014/06/23	2050	06/11/2014	125.99	Call	Bond Future	3,188.5800	3.1886	3,229.4300	3.2294	1.281	0	0	0
2014/06/23	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	AL12	07/08/2014			Index Future	494.2840	494.2840	495.8430	495.8430	0.315	0.0000	0.0000	0
2014/06/23	AL12	06/11/2014			Index Future	501.7000	501.7000	503.2720	503.2720	0.313	0.0000	0.0000	0
2014/06/23	AL12	05/02/2015			Index Future	509.4790	509.4790	511.0690	511.0690	0.312	0.0000	0.0000	0
2014/06/23	AL37	07/08/2014			Index Future	423.9860	423.9860	424.5090	424.5090	0.123	0.0000	0.0000	0
2014/06/23	AL37	06/11/2014			Index Future	430.3470	430.3470	430.8690	430.8690	0.121	0.0000	0.0000	0
2014/06/23	AL7T	07/08/2014			Index Future	498.3520	498.3520	499.1420	499.1420	0.159	0.0000	0.0000	1
2014/06/23	AL7T	06/11/2014			Index Future	505.8290	505.8290	506.6200	506.6200	0.156	0.0000	0.0000	0
2014/06/23	ALBI	07/08/2014			Index Future	452.7210	452.7210	453.6510	453.6510	0.205	0.0000	0.0000	646
2014/06/23	ALBI	06/11/2014			Index Future	459.5130	459.5130	460.4470	460.4470	0.203	0.0000	0.0000	0
2014/06/23	ALBI	05/02/2015			Index Future	466.6380	466.6380	467.5810	467.5810	0.202	0.0000	0.0000	0
2014/06/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/06/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/23	EL28	07/08/2014	114.00	Call	Bond Future	9,918.9000	9.9189	9,959.0300	9.9590	0.405	0	0	0
2014/06/23	EL28	07/08/2014			Bond Future	123.9189	123.9189	123.9590	123.9590	0.032	0.0000	0.0000	0
2014/06/23	EL28	07/08/2014	114.01	Call	Bond Future	9,908.9000	9.9089	9,949.0300	9.9490	0.405	0	0	0
2014/06/23	EL28	07/08/2014	113.99	Call	Bond Future	9,928.9000	9.9289	9,969.0300	9.9690	0.404	0	0	0
2014/06/23	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	EL28	06/11/2014			Bond Future	124.3120	124.3120	124.3515	124.3515	0.032	0.0000	0.0000	0
2014/06/23	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	EL28	06/11/2014	122.00	Call	Bond Future	2,312.0400	2.3120	2,351.4800	2.3515	1.706	0	0	0
2014/06/23	EL28	06/11/2014	122.01	Call	Bond Future	2,302.0400	2.3020	2,341.4800	2.3415	1.713	0	0	0
2014/06/23	EL28	06/11/2014	121.99	Call	Bond Future	2,322.0400	2.3220	2,361.4800	2.3615	1.699	0	0	0
2014/06/23	ES33	07/08/2014			Bond Future	9.7416	83.7758	9.7049	84.0447	(0.377)	0.0000	0.0000	6,220
2014/06/23	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	ES33	07/08/2014	10.14	Call	Bond Future	2,829.0600	2.8291	3,098.0400	3.0980	9.508	0	0	0
2014/06/23	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	ES33	07/08/2014	10.15	Call	Bond Future	2,898.0900	2.8981	3,167.0700	3.1671	9.281	0	0	0
2014/06/23	ES33	07/08/2014	10.16	Call	Bond Future	2,967.0200	2.9670	3,236.0000	3.2360	9.066	0	0	0
2014/06/23	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	ES33	06/11/2014			Bond Future	9.8435	81.2481	9.8057	81.5201	(0.384)	0.0000	0.0000	0
2014/06/23	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	ES33	06/11/2014	10.29	Call	Bond Future	3,107.6600	3.1077	3,379.6700	3.3797	8.753	0	0	0
2014/06/23	ES33	06/11/2014	10.30	Call	Bond Future	3,175.1100	3.1751	3,447.1200	3.4471	8.567	0	0	0
2014/06/23	ES33	06/11/2014	10.31	Call	Bond Future	3,242.4600	3.2425	3,514.4700	3.5145	8.389	0	0	0
2014/06/23	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	ES33	05/02/2015	10.00	Call	Bond Future	381.6000	0.3816	657.1000	0.6571	72.196	0	0	0
2014/06/23	ES33	05/02/2015			Bond Future	9.9457	82.5087	9.9067	82.7842	(0.392)	0.0000	0.0000	0
2014/06/23	ES33	05/02/2015	10.01	Call	Bond Future	451.5600	0.4516	727.0600	0.7271	61.011	0	0	0
2014/06/23	ES33	05/02/2015	9.99	Call	Bond Future	311.5500	0.3116	587.0500	0.5870	88.429	0	0	0
2014/06/23	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	GOVI	07/08/2014			GOVI	451.6640	451.6640	452.5170	452.5170	0.189	0.0000	0.0000	524
2014/06/23	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	GOVI	07/08/2014	459.99	Put	GOVI	83,260.0000	8.3260	74,730.0000	7.4730	(10.245)	0	0	0
2014/06/23	GOVI	07/08/2014	460.01	Put	GOVI	83,460.0000	8.3460	74,930.0000	7.4930	(10.220)	0	0	0
2014/06/23	GOVI	07/08/2014	460.00	Put	GOVI	83,360.0000	8.3360	74,830.0000	7.4830	(10.233)	0	0	0
2014/06/23	GOVI	06/11/2014	449.01	Call	GOVI	94,300.0000	9.4300	102,860.0000	10.2860	9.077	0	0	0
2014/06/23	GOVI	06/11/2014			GOVI	458.4400	458.4400	459.2960	459.2960	0.187	0.0000	0.0000	28
2014/06/23	GOVI	06/11/2014	448.99	Call	GOVI	94,500.0000	9.4500	103,060.0000	10.3060	9.058	0	0	0
2014/06/23	GOVI	06/11/2014	449.00	Call	GOVI	94,400.0000	9.4400	102,960.0000	10.2960	9.068	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
2014/06/23	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	GOVI	05/02/2015	459.99	Call	GOVI	55,590.0000	5.5590	64,230.0000	6.4230	15.542	0	0	0
2014/06/23	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	GOVI	05/02/2015			GOVI	465.5490	465.5490	466.4130	466.4130	0.186	0.0000	0.0000	0
2014/06/23	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	GOVI	05/02/2015	460.00	Call	GOVI	55,490.0000	5.5490	64,130.0000	6.4130	15.570	0	0	0
2014/06/23	GOVI	05/02/2015	460.01	Call	GOVI	55,390.0000	5.5390	64,030.0000	6.4030	15.598	0	0	0
2014/06/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/23	ICAA	07/08/2014			Can-Do Interest Rate	143.2989	143.2989	143.3416	143.3416	0.030	0.0000	0.0000	635
2014/06/23	IGOV	07/08/2014			Index Future	216.3780	216.3780	216.5860	216.5860	0.096	0.0000	0.0000	1,267
2014/06/23	IGOV	06/11/2014			Index Future	219.6510	219.6510	219.8570	219.8570	0.094	0.0000	0.0000	87
2014/06/23	IGOV	05/02/2015			Index Future	223.0830	223.0830	223.2900	223.2900	0.093	0.0000	0.0000	0
2014/06/23	ILBI	07/08/2014			Index Future	587.2160	587.2160	587.3980	587.3980	0.031	0.0000	0.0000	210
2014/06/23	ILBI	06/11/2014			Index Future	596.0960	596.0960	596.2750	596.2750	0.030	0.0000	0.0000	0
2014/06/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/23	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/23	JBAF	16/07/2014			Jibar Tradeable Future	5.8000	94.2000	5.8000	94.2000	0.000	0.0000	0.0000	545
2014/06/23	JBAF	20/08/2014			Jibar Tradeable Future	6.1000	93.9000	6.0600	93.9400	(0.656)	0.0000	0.0000	0
2014/06/23	JBAF	17/09/2014			Jibar Tradeable Future	6.1600	93.8400	6.1200	93.8800	(0.649)	0.0000	0.0000	33,000
2014/06/23	JBAF	15/10/2014			Jibar Tradeable Future	6.2900	93.7100	6.2600	93.7400	(0.477)	0.0000	0.0000	0
2014/06/23	JBAF	19/11/2014			Jibar Tradeable Future	6.3500	93.6500	6.3200	93.6800	(0.472)	0.0000	0.0000	0
2014/06/23	JBAF	17/12/2014			Jibar Tradeable Future	6.4900	93.5100	6.4600	93.5400	(0.462)	0.0000	0.0000	0
2014/06/23	JBAF	18/03/2015			Jibar Tradeable Future	6.7700	93.2300	6.7200	93.2800	(0.739)	0.0000	0.0000	2,850
2014/06/23	JBAF	17/06/2015			Jibar Tradeable Future	7.0400	92.9600	6.9800	93.0200	(0.852)	0.0000	0.0000	5,000
2014/06/23	JBAF	16/09/2015			Jibar Tradeable Future	7.2000	92.8000	7.1500	92.8500	(0.694)	0.0000	0.0000	0
2014/06/23	JBAF	15/12/2015			Jibar Tradeable Future	7.3600	92.6400	7.3100	92.6900	(0.679)	0.0000	0.0000	0
2014/06/23	JBAF	16/03/2016			Jibar Tradeable Future	7.5000	92.5000	7.4400	92.5600	(0.800)	0.0000	0.0000	0
2014/06/23	JBAF	15/06/2016			Jibar Tradeable Future	7.6200	92.3800	7.5700	92.4300	(0.656)	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
2014/06/23	R023	07/08/2014	8.51	Call	Bond Future	2,204.3000	2.2043	2,267.4500	2.2675	2.865	0	0	0
2014/06/23	R023	07/08/2014			Bond Future	8.2216	100.6114	8.2001	100.7391	(0.261)	0.0000	0.0000	12,508
2014/06/23	R023	07/08/2014	8.49	Call	Bond Future	2,120.7300	2.1207	2,181.4600	2.1815	2.864	0	0	0
2014/06/23	R023	07/08/2014	8.50	Call	Bond Future	2,162.3300	2.1623	2,224.2800	2.2243	2.865	0	0	0
2014/06/23	R023	07/08/2014	8.49	Put	Bond Future	541.3500	0.5413	474.3100	0.4743	(12.384)	0	0	0
2014/06/23	R023	07/08/2014	8.51	Put	Bond Future	508.5400	0.5085	443.9200	0.4439	(12.707)	0	0	0
2014/06/23	R023	07/08/2014	8.50	Put	Bond Future	524.7400	0.5247	458.9200	0.4589	(12.543)	0	0	0
2014/06/23	R023	06/11/2014			Bond Future	8.3119	98.2007	8.2897	98.3292	(0.267)	0.0000	0.0000	0
2014/06/23	R023	06/11/2014	8.59	Put	Bond Future	1,382.4600	1.3825	1,314.0900	1.3141	(4.946)	0	0	0
2014/06/23	R023	06/11/2014	8.61	Put	Bond Future	1,340.5300	1.3405	1,273.3500	1.2733	(5.011)	0	0	0
2014/06/23	R023	06/11/2014	8.59	Call	Bond Future	2,975.1200	2.9751	3,035.2900	3.0353	2.022	0	0	0
2014/06/23	R023	06/11/2014	8.60	Put	Bond Future	1,361.3700	1.3614	1,293.6000	1.2936	(4.978)	0	0	0
2014/06/23	R023	06/11/2014	8.60	Call	Bond Future	3,010.6800	3.0107	3,071.4500	3.0714	2.018	0	0	0
2014/06/23	R023	06/11/2014	8.61	Call	Bond Future	3,046.4500	3.0464	3,107.8100	3.1078	2.014	0	0	0
2014/06/23	R023	05/02/2015			Bond Future	8.4018	99.7240	8.3788	99.8537	(0.274)	0.0000	0.0000	0
2014/06/23	R023	05/02/2015	8.74	Put	Bond Future	1,933.8700	1.9339	1,867.6500	1.8676	(3.424)	0	0	0
2014/06/23	R023	05/02/2015	8.75	Call	Bond Future	3,847.3900	3.8474	3,911.2700	3.9113	1.660	0	0	0
2014/06/23	R023	05/02/2015	8.76	Call	Bond Future	3,881.3500	3.8813	3,945.6600	3.9457	1.657	0	0	0
2014/06/23	R023	05/02/2015	8.74	Call	Bond Future	3,813.5600	3.8136	3,877.0200	3.8770	1.664	0	0	0
2014/06/23	R023	05/02/2015	8.76	Put	Bond Future	1,891.9600	1.8920	1,826.5900	1.8266	(3.455)	0	0	0
2014/06/23	R023	05/02/2015	8.75	Put	Bond Future	1,912.8300	1.9128	1,847.0300	1.8470	(3.440)	0	0	0
2014/06/23	R157	07/08/2014	6.76	Put	Bond Future	173.2500	0.1732	145.4700	0.1455	(16.035)	0	0	0
2014/06/23	R157	07/08/2014			Bond Future	6.7787	112.4497	6.7370	112.4952	(0.615)	0.0000	0.0000	6,048
2014/06/23	R157	07/08/2014	6.75	Put	Bond Future	178.8300	0.1788	150.5600	0.1506	(15.808)	0	0	0
2014/06/23	R157	07/08/2014	6.74	Call	Bond Future	142.4700	0.1425	159.2400	0.1592	11.771	0	0	0
2014/06/23	R157	07/08/2014	6.75	Call	Bond Future	147.5300	0.1475	164.7800	0.1648	11.693	0	0	0
2014/06/23	R157	07/08/2014	6.76	Call	Bond Future	152.8700	0.1529	170.6100	0.1706	11.605	0	0	0
2014/06/23	R157	07/08/2014	6.74	Put	Bond Future	184.6900	0.1847	155.9400	0.1559	(15.567)	0	0	0
2014/06/23	R157	06/11/2014	6.19	Put	Bond Future	742.7000	0.7427	703.0600	0.7031	(5.337)	0	0	0
2014/06/23	R157	06/11/2014			Bond Future	7.0072	107.3245	6.9538	107.3694	(0.762)	0.0000	0.0000	0
2014/06/23	R157	06/11/2014	6.21	Put	Bond Future	728.2700	0.7283	688.8500	0.6889	(5.413)	0	0	0
2014/06/23	R157	06/11/2014	6.20	Put	Bond Future	735.4700	0.7355	695.9400	0.6959	(5.375)	0	0	0
2014/06/23	R157	06/11/2014	6.21	Call	Bond Future	53.7700	0.0538	59.3100	0.0593	10.303	0	0	0
2014/06/23	R157	06/11/2014	6.19	Call	Bond Future	51.1900	0.0512	56.5100	0.0565	10.393	0	0	0
2014/06/23	R157	06/11/2014	6.20	Call	Bond Future	52.4700	0.0525	57.9000	0.0579	10.349	0	0	0
2014/06/23	R157	05/02/2015	8.74	Call	Bond Future	898.9300	0.8989	934.1700	0.9342	3.920	0	0	0
2014/06/23	R157	05/02/2015	8.75	Put	Bond Future	91.3000	0.0913	81.8600	0.0819	(10.340)	0	0	0
2014/06/23	R157	05/02/2015			Bond Future	7.3610	108.9900	7.2850	109.0347	(1.032)	0.0000	0.0000	0
2014/06/23	R157	05/02/2015	8.74	Put	Bond Future	92.3800	0.0924	82.8600	0.0829	(10.305)	0	0	0
2014/06/23	R157	05/02/2015	8.76	Put	Bond Future	90.2200	0.0902	80.8700	0.0809	(10.364)	0	0	0
2014/06/23	R157	05/02/2015	8.75	Call	Bond Future	903.6600	0.9037	938.9800	0.9390	3.909	0	0	0
2014/06/23	R157	05/02/2015	8.76	Call	Bond Future	908.3800	0.9084	943.7900	0.9438	3.898	0	0	0
2014/06/23	R186	07/08/2014	8.31	Call	Bond Future	1,378.1200	1.3781	1,450.0900	1.4501	5.222	0	0	0
2014/06/23	R186	07/08/2014	8.43	Put	Bond Future	1,425.9400	1.4259	1,258.2700	1.2583	(11.759)	0	0	105
2014/06/23	R186	07/08/2014	8.70	Put	Bond Future	641.9300	0.6419	537.1900	0.5372	(16.316)	0	0	1,000
2014/06/23	R186	07/08/2014			Bond Future	8.3761	117.6287	8.3446	117.8950	(0.376)	0.0000	0.0000	48,900

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
2014/06/23	R186	07/08/2014	7.60	Put	Bond Future	6,904.3800	6.9044	6,638.2700	6.6383	(3.854)	0	0	0
2014/06/23	R186	07/08/2014	8.00	Call	Bond Future	505.2300	0.5052	526.7700	0.5268	4.263	0	0	105
2014/06/23	R186	07/08/2014	8.92	Put	Bond Future	298.4900	0.2985	236.8800	0.2369	(20.641)	0	0	840
2014/06/23	R186	07/08/2014	8.29	Call	Bond Future	1,303.4000	1.3034	1,371.2000	1.3712	5.202	0	0	0
2014/06/23	R186	07/08/2014	8.25	Call	Bond Future	1,162.1600	1.1622	1,221.9600	1.2220	5.146	0	0	1,200
2014/06/23	R186	07/08/2014	8.30	Call	Bond Future	1,340.4300	1.3404	1,410.3000	1.4103	5.213	0	0	0
2014/06/23	R186	07/08/2014	8.29	Put	Bond Future	2,033.6600	2.0337	1,835.0800	1.8351	(9.765)	0	0	0
2014/06/23	R186	07/08/2014	9.20	Put	Bond Future	96.9100	0.0969	71.0000	0.0710	(26.736)	0	0	2,100
2014/06/23	R186	07/08/2014	7.60	Call	Bond Future	82.5600	0.0826	82.8300	0.0828	0.327	0	0	210
2014/06/23	R186	07/08/2014	8.00	Put	Bond Future	3,743.7100	3.7437	3,498.8700	3.4989	(6.540)	0	0	0
2014/06/23	R186	07/08/2014	8.31	Put	Bond Future	1,938.1000	1.9381	1,743.6900	1.7437	(10.031)	0	0	0
2014/06/23	R186	07/08/2014	8.92	Call	Bond Future	4,770.1500	4.7701	4,974.9200	4.9749	4.293	0	0	0
2014/06/23	R186	07/08/2014	8.30	Put	Bond Future	1,985.5100	1.9855	1,789.0000	1.7890	(9.897)	0	0	0
2014/06/23	R186	07/08/2014	9.20	Call	Bond Future	6,776.8500	6.7768	7,017.3200	7.0173	3.548	0	0	0
2014/06/23	R186	07/08/2014	8.43	Call	Bond Future	1,880.4100	1.8804	1,979.1200	1.9791	5.249	0	0	0
2014/06/23	R186	07/08/2014	8.70	Call	Bond Future	3,334.4600	3.3345	3,496.1000	3.4961	4.848	0	0	0
2014/06/23	R186	07/08/2014	8.25	Put	Bond Future	2,234.0100	2.2340	2,027.4300	2.0274	(9.247)	0	0	0
2014/06/23	R186	06/11/2014	8.14	Call	Bond Future	1,876.8700	1.8769	1,948.4000	1.9484	3.811	0	0	0
2014/06/23	R186	06/11/2014	8.15	Put	Bond Future	4,473.6400	4.4736	4,277.1500	4.2771	(4.392)	0	0	0
2014/06/23	R186	06/11/2014			Bond Future	8.4555	119.3935	8.4230	119.6626	(0.384)	0.0000	0.0000	103
2014/06/23	R186	06/11/2014	9.17	Call	Bond Future	6,705.6300	6.7056	6,893.3900	6.8934	2.800	0	0	0
2014/06/23	R186	06/11/2014	8.15	Call	Bond Future	1,908.1500	1.9081	1,980.7200	1.9807	3.803	0	0	0
2014/06/23	R186	06/11/2014	8.16	Call	Bond Future	1,939.7500	1.9397	2,013.3800	2.0134	3.796	0	0	0
2014/06/23	R186	06/11/2014	9.17	Put	Bond Future	1,000.8700	1.0009	919.5700	0.9196	(8.123)	0	0	2,010
2014/06/23	R186	06/11/2014	8.14	Put	Bond Future	4,527.6700	4.5277	4,330.1400	4.3301	(4.363)	0	0	0
2014/06/23	R186	06/11/2014	8.16	Put	Bond Future	4,420.0200	4.4200	4,224.5900	4.2246	(4.421)	0	0	0
2014/06/23	R186	05/02/2015	9.00	Call	Bond Future	6,109.3000	6.1093	6,266.3900	6.2664	2.571	0	0	0
2014/06/23	R186	05/02/2015			Bond Future	8.5322	115.9502	8.4987	116.2225	(0.393)	0.0000	0.0000	0
2014/06/23	R186	05/02/2015	8.75	Call	Bond Future	4,911.4100	4.9114	5,046.9900	5.0470	2.761	0	0	0
2014/06/23	R186	05/02/2015	8.76	Call	Bond Future	4,957.0900	4.9571	5,093.5500	5.0936	2.753	0	0	0
2014/06/23	R186	05/02/2015	8.74	Call	Bond Future	4,866.2900	4.8663	5,000.9900	5.0010	2.768	0	0	0
2014/06/23	R186	05/02/2015	8.76	Put	Bond Future	3,133.0900	3.1331	2,997.2700	2.9973	(4.335)	0	0	0
2014/06/23	R186	05/02/2015	8.75	Put	Bond Future	3,166.6500	3.1667	3,029.9500	3.0300	(4.317)	0	0	0
2014/06/23	R186	05/02/2015	9.00	Put	Bond Future	2,406.7100	2.4067	2,291.5200	2.2915	(4.786)	0	0	9,600
2014/06/23	R186	05/02/2015	8.74	Put	Bond Future	3,200.8400	3.2008	3,063.2600	3.0633	(4.298)	0	0	0
2014/06/23	R197	07/08/2014			Bond Future	286.2758	286.2758	286.3661	286.3661	0.032	0.0000	0.0000	905
2014/06/23	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R197	07/08/2014	270.00	Call	Bond Future	16,275.8400	16.2758	16,366.0900	16.3661	0.555	0	0	0
2014/06/23	R197	07/08/2014	270.01	Call	Bond Future	16,265.8400	16.2658	16,356.0900	16.3561	0.555	0	0	0
2014/06/23	R197	07/08/2014	269.99	Call	Bond Future	16,285.8400	16.2858	16,376.0900	16.3761	0.554	0	0	0
2014/06/23	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R197	06/11/2014			Bond Future	290.6060	290.6060	290.6945	290.6945	0.030	0.0000	0.0000	0
2014/06/23	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R197	06/11/2014	285.00	Call	Bond Future	5,606.0500	5.6061	5,694.4700	5.6945	1.577	0	0	0
2014/06/23	R197	06/11/2014	285.01	Call	Bond Future	5,596.0500	5.5961	5,684.4700	5.6845	1.580	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
2014/06/23	R197	06/11/2014	284.99	Call	Bond Future	5,616.0500	5.6161	5,704.4700	5.7045	1.574	0	0	0
2014/06/23	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R201	07/08/2014	5.31	Put	Bond Future	299.8700	0.2999	285.2200	0.2852	(4.885)	0	0	0
2014/06/23	R201	07/08/2014			Bond Future	5.9841	102.1805	5.9434	102.1951	(0.681)	0.0000	0.0000	0
2014/06/23	R201	07/08/2014	5.30	Put	Bond Future	302.5500	0.3025	287.8800	0.2879	(4.849)	0	0	0
2014/06/23	R201	07/08/2014	5.31	Call	Bond Future	57.2700	0.0573	57.2600	0.0573	(0.017)	0	0	0
2014/06/23	R201	07/08/2014	5.29	Call	Bond Future	55.4400	0.0554	55.3900	0.0554	(0.090)	0	0	0
2014/06/23	R201	07/08/2014	5.30	Call	Bond Future	56.3500	0.0563	56.3200	0.0563	(0.053)	0	0	0
2014/06/23	R201	07/08/2014	5.29	Put	Bond Future	305.2500	0.3052	290.5600	0.2906	(4.812)	0	0	0
2014/06/23	R202	07/08/2014	207.99	Call	Bond Future	21,418.6900	21.4187	21,488.4100	21.4884	0.326	0	0	0
2014/06/23	R202	07/08/2014	208.00	Put	Bond Future	15.1600	0.0152	10.9800	0.0110	(27.573)	0	0	0
2014/06/23	R202	07/08/2014			Bond Future	229.3936	229.3936	229.4675	229.4675	0.032	0.0000	0.0000	44,627
2014/06/23	R202	07/08/2014	207.99	Put	Bond Future	15.1000	0.0151	10.9300	0.0109	(27.616)	0	0	0
2014/06/23	R202	07/08/2014	208.01	Put	Bond Future	15.2200	0.0152	11.0200	0.0110	(27.595)	0	0	0
2014/06/23	R202	07/08/2014	208.00	Call	Bond Future	21,408.7500	21.4088	21,478.4600	21.4785	0.326	0	0	0
2014/06/23	R202	07/08/2014	208.01	Call	Bond Future	21,398.8100	21.3988	21,468.5000	21.4685	0.326	0	0	0
2014/06/23	R202	06/11/2014	226.99	Call	Bond Future	5,873.5200	5.8735	5,945.5600	5.9456	1.227	0	0	0
2014/06/23	R202	06/11/2014			Bond Future	232.8635	232.8635	232.9356	232.9356	0.031	0.0000	0.0000	0
2014/06/23	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R202	06/11/2014	227.00	Call	Bond Future	5,863.5200	5.8635	5,935.5600	5.9356	1.229	0	0	0
2014/06/23	R202	06/11/2014	227.01	Call	Bond Future	5,853.5200	5.8535	5,925.5600	5.9256	1.231	0	0	0
2014/06/23	R203	07/08/2014	7.30	Call	Bond Future	364.0000	0.3640	390.0300	0.3900	7.151	0	0	0
2014/06/23	R203	07/08/2014			Bond Future	7.3750	105.7322	7.3421	105.8231	(0.446)	0.0000	0.0000	24,601
2014/06/23	R203	07/08/2014	7.31	Call	Bond Future	376.0900	0.3761	402.9500	0.4030	7.142	0	0	0
2014/06/23	R203	07/08/2014	6.84	Put	Bond Future	1,541.2800	1.5413	1,453.1400	1.4531	(5.719)	0	0	0
2014/06/23	R203	07/08/2014	7.29	Put	Bond Future	587.2100	0.5872	521.5200	0.5215	(11.187)	0	0	0
2014/06/23	R203	07/08/2014	7.31	Put	Bond Future	555.7500	0.5558	491.7100	0.4917	(11.523)	0	0	0
2014/06/23	R203	07/08/2014	7.29	Call	Bond Future	352.1700	0.3522	377.3800	0.3774	7.158	0	0	0
2014/06/23	R203	07/08/2014	7.30	Put	Bond Future	571.3400	0.5713	506.4700	0.5065	(11.354)	0	0	0
2014/06/23	R203	07/08/2014	6.84	Call	Bond Future	50.2900	0.0503	53.0500	0.0530	5.488	0	0	46
2014/06/23	R203	06/11/2014	6.86	Call	Bond Future	213.9300	0.2139	226.6400	0.2266	5.941	0	0	0
2014/06/23	R203	06/11/2014			Bond Future	7.5062	103.1554	7.4704	103.2465	(0.476)	0.0000	0.0000	200
2014/06/23	R203	06/11/2014	6.98	Call	Bond Future	284.6400	0.2846	301.0400	0.3010	5.762	0	0	14
2014/06/23	R203	06/11/2014	6.84	Call	Bond Future	203.6500	0.2036	215.8000	0.2158	5.966	0	0	45
2014/06/23	R203	06/11/2014	6.85	Call	Bond Future	208.7500	0.2088	221.1700	0.2212	5.950	0	0	0
2014/06/23	R203	06/11/2014	6.98	Put	Bond Future	1,636.9300	1.6369	1,562.2200	1.5622	(4.564)	0	0	0
2014/06/23	R203	06/11/2014	6.84	Put	Bond Future	1,919.5200	1.9195	1,840.5600	1.8406	(4.114)	0	0	0
2014/06/23	R203	06/11/2014	6.86	Put	Bond Future	1,877.7600	1.8778	1,799.3600	1.7994	(4.175)	0	0	0
2014/06/23	R203	06/11/2014	6.85	Put	Bond Future	1,898.6000	1.8986	1,819.9100	1.8199	(4.145)	0	0	0
2014/06/23	R203	05/02/2015	7.69	Call	Bond Future	1,072.6600	1.0727	1,114.3500	1.1144	3.887	0	0	55
2014/06/23	R203	05/02/2015			Bond Future	7.6466	104.7558	7.6073	104.8474	(0.513)	0.0000	0.0000	0
2014/06/23	R203	05/02/2015	8.34	Put	Bond Future	436.3500	0.4363	406.8400	0.4068	(6.763)	0	0	0
2014/06/23	R203	05/02/2015	8.35	Call	Bond Future	2,054.8700	2.0549	2,117.2600	2.1173	3.036	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
2014/06/23	R203	05/02/2015	8.36	Call	Bond Future	2,072.0600	2.0721	2,134.7400	2.1347	3.025	0	0	0
2014/06/23	R203	05/02/2015	8.34	Call	Bond Future	2,037.7200	2.0377	2,099.8400	2.0998	3.049	0	0	0
2014/06/23	R203	05/02/2015	8.36	Put	Bond Future	424.9800	0.4250	396.0300	0.3960	(6.812)	0	0	0
2014/06/23	R203	05/02/2015	7.69	Put	Bond Future	971.4600	0.9715	921.5200	0.9215	(5.141)	0	0	0
2014/06/23	R203	05/02/2015	8.35	Put	Bond Future	430.6400	0.4306	401.4000	0.4014	(6.790)	0	0	0
2014/06/23	R204	07/08/2014			Bond Future	7.6303	102.4706	7.5979	102.5897	(0.424)	0.0000	0.0000	14,498
2014/06/23	R204	07/08/2014	7.44	Put	Bond Future	1,063.8200	1.0638	966.9600	0.9670	(9.105)	0	0	0
2014/06/23	R204	07/08/2014	7.46	Put	Bond Future	1,015.3200	1.0153	920.1700	0.9202	(9.371)	0	0	0
2014/06/23	R204	07/08/2014	7.45	Put	Bond Future	1,039.4100	1.0394	943.4000	0.9434	(9.237)	0	0	0
2014/06/23	R204	07/08/2014	7.46	Call	Bond Future	386.1600	0.3862	410.1400	0.4101	6.210	0	0	0
2014/06/23	R204	07/08/2014	7.78	Call	Bond Future	969.7300	0.9697	1,027.5400	1.0275	5.961	0	0	0
2014/06/23	R204	07/08/2014	7.44	Call	Bond Future	360.4500	0.3605	382.7200	0.3827	6.178	0	0	0
2014/06/23	R204	07/08/2014	7.78	Put	Bond Future	420.3900	0.4204	359.0700	0.3591	(14.586)	0	0	530
2014/06/23	R204	07/08/2014	7.45	Call	Bond Future	373.1500	0.3731	396.2700	0.3963	6.196	0	0	0
2014/06/23	R204	06/11/2014	7.99	Put	Bond Future	762.5000	0.7625	706.6700	0.7067	(7.322)	0	0	1,270
2014/06/23	R204	06/11/2014			Bond Future	7.7415	104.0080	7.7071	104.1278	(0.444)	0.0000	0.0000	200
2014/06/23	R204	06/11/2014	6.99	Put	Bond Future	2,913.1800	2.9132	2,806.9200	2.8069	(3.648)	0	0	0
2014/06/23	R204	06/11/2014	7.01	Put	Bond Future	2,854.1600	2.8542	2,748.5400	2.7485	(3.701)	0	0	0
2014/06/23	R204	06/11/2014	7.00	Put	Bond Future	2,883.6100	2.8836	2,777.6600	2.7777	(3.674)	0	0	0
2014/06/23	R204	06/11/2014	6.99	Call	Bond Future	253.0900	0.2531	266.5900	0.2666	5.334	0	0	0
2014/06/23	R204	06/11/2014	7.99	Call	Bond Future	1,623.8000	1.6238	1,687.7300	1.6877	3.937	0	0	0
2014/06/23	R204	06/11/2014	7.00	Call	Bond Future	259.4700	0.2595	273.2800	0.2733	5.322	0	0	0
2014/06/23	R204	06/11/2014	7.01	Call	Bond Future	265.9700	0.2660	280.1100	0.2801	5.316	0	0	0
2014/06/23	R204	05/02/2015			Bond Future	7.8530	101.5868	7.8163	101.7075	(0.467)	0.0000	0.0000	0
2014/06/23	R204	05/02/2015	8.25	Call	Bond Future	2,222.3600	2.2224	2,291.6500	2.2916	3.118	0	0	0
2014/06/23	R204	05/02/2015	8.26	Call	Bond Future	2,243.3500	2.2434	2,313.0500	2.3131	3.107	0	0	0
2014/06/23	R204	05/02/2015	8.24	Call	Bond Future	2,201.4700	2.2015	2,270.3400	2.2703	3.128	0	0	0
2014/06/23	R204	05/02/2015	8.26	Put	Bond Future	916.5600	0.9166	865.5100	0.8655	(5.570)	0	0	0
2014/06/23	R204	05/02/2015	8.25	Put	Bond Future	927.9100	0.9279	876.4500	0.8764	(5.546)	0	0	0
2014/06/23	R204	05/02/2015	8.24	Put	Bond Future	939.3700	0.9394	887.4900	0.8875	(5.523)	0	0	0
2014/06/23	R207	07/08/2014	7.69	Call	Bond Future	484.2900	0.4843	502.5500	0.5026	3.770	0	0	0
2014/06/23	R207	07/08/2014	7.70	Put	Bond Future	1,216.7900	1.2168	1,120.1000	1.1201	(7.946)	0	0	0
2014/06/23	R207	07/08/2014			Bond Future	7.8669	97.8610	7.8399	97.9767	(0.344)	0.0000	0.0000	32,970
2014/06/23	R207	07/08/2014	7.70	Call	Bond Future	499.8300	0.4998	518.8600	0.5189	3.807	0	0	0
2014/06/23	R207	07/08/2014	7.71	Call	Bond Future	515.7100	0.5157	535.5100	0.5355	3.839	0	0	0
2014/06/23	R207	07/08/2014	7.69	Put	Bond Future	1,244.4100	1.2444	1,146.9500	1.1469	(7.832)	0	0	0
2014/06/23	R207	07/08/2014	7.71	Put	Bond Future	1,189.5300	1.1895	1,093.6100	1.0936	(8.064)	0	0	0
2014/06/23	R207	06/11/2014	7.36	Put	Bond Future	3,016.9000	3.0169	2,917.2100	2.9172	(3.304)	0	0	0
2014/06/23	R207	06/11/2014			Bond Future	7.9682	99.3296	7.9399	99.4459	(0.356)	0.0000	0.0000	100
2014/06/23	R207	06/11/2014	7.35	Put	Bond Future	3,049.1800	3.0492	2,949.1600	2.9492	(3.280)	0	0	0
2014/06/23	R207	06/11/2014	7.36	Call	Bond Future	483.5400	0.4835	500.1800	0.5002	3.441	0	0	0
2014/06/23	R207	06/11/2014	7.34	Call	Bond Future	463.6200	0.4636	479.5900	0.4796	3.445	0	0	0
2014/06/23	R207	06/11/2014	7.35	Call	Bond Future	473.5000	0.4735	489.8100	0.4898	3.445	0	0	0
2014/06/23	R207	06/11/2014	7.34	Put	Bond Future	3,081.6400	3.0816	2,981.2800	2.9813	(3.257)	0	0	0
2014/06/23	R207	05/02/2015	8.49	Put	Bond Future	1,156.6700	1.1567	1,104.3000	1.1043	(4.528)	0	0	0
2014/06/23	R207	05/02/2015			Bond Future	8.0705	97.2293	8.0406	97.3466	(0.370)	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
2014/06/23	R207	05/02/2015	8.51	Put	Bond Future	1,130.0300	1.1300	1,078.4300	1.0784	(4.566)	0	0	0
2014/06/23	R207	05/02/2015	8.50	Call	Bond Future	2,809.7400	2.8097	2,875.0900	2.8751	2.326	0	0	0
2014/06/23	R207	05/02/2015	8.51	Call	Bond Future	2,834.8600	2.8349	2,900.5900	2.9006	2.319	0	0	0
2014/06/23	R207	05/02/2015	8.49	Call	Bond Future	2,784.7200	2.7847	2,849.6800	2.8497	2.333	0	0	0
2014/06/23	R207	05/02/2015	8.50	Put	Bond Future	1,143.2900	1.1433	1,091.3100	1.0913	(4.547)	0	0	0
2014/06/23	R207	07/05/2015			Bond Future	8.1461	98.8987	8.1151	99.0148	(0.380)	0.0000	0.0000	0
2014/06/23	R207	07/05/2015	8.25	Call	Bond Future	2,414.9800	2.4150	2,467.7200	2.4677	2.184	0	0	0
2014/06/23	R207	07/05/2015	7.73	Call	Bond Future	1,492.9500	1.4929	1,529.7100	1.5297	2.462	0	0	66
2014/06/23	R207	07/05/2015	8.24	Put	Bond Future	2,043.9300	2.0439	1,980.2300	1.9802	(3.117)	0	0	0
2014/06/23	R207	07/05/2015	8.26	Put	Bond Future	2,009.7300	2.0097	1,946.6600	1.9467	(3.138)	0	0	0
2014/06/23	R207	07/05/2015	7.73	Put	Bond Future	3,067.4300	3.0674	2,988.0700	2.9881	(2.587)	0	0	0
2014/06/23	R207	07/05/2015	8.25	Put	Bond Future	2,026.5900	2.0266	1,963.2100	1.9632	(3.127)	0	0	0
2014/06/23	R207	07/05/2015	8.26	Call	Bond Future	2,435.4000	2.4354	2,488.4500	2.4884	2.178	0	0	0
2014/06/23	R207	07/05/2015	8.24	Call	Bond Future	2,395.0300	2.3950	2,447.4500	2.4475	2.189	0	0	0
2014/06/23	R208	07/08/2014	8.28	Call	Bond Future	1,644.9600	1.6450	1,712.8300	1.7128	4.126	0	0	0
2014/06/23	R208	07/08/2014			Bond Future	8.0315	95.9660	8.0047	96.0962	(0.333)	0.0000	0.0000	16,437
2014/06/23	R208	07/08/2014	7.80	Call	Bond Future	460.0700	0.4601	476.0300	0.4760	3.469	0	0	0
2014/06/23	R208	07/08/2014	7.79	Put	Bond Future	1,628.2700	1.6283	1,513.2400	1.5132	(7.065)	0	0	0
2014/06/23	R208	07/08/2014	7.81	Put	Bond Future	1,560.3500	1.5603	1,446.8200	1.4468	(7.276)	0	0	0
2014/06/23	R208	07/08/2014	7.80	Put	Bond Future	1,594.1100	1.5941	1,479.8200	1.4798	(7.170)	0	0	0
2014/06/23	R208	07/08/2014	7.81	Call	Bond Future	475.6400	0.4756	492.3600	0.4924	3.515	0	0	0
2014/06/23	R208	07/08/2014	8.28	Put	Bond Future	445.9200	0.4459	383.5400	0.3835	(13.989)	0	0	630
2014/06/23	R208	07/08/2014	7.79	Call	Bond Future	444.8600	0.4449	460.0800	0.4601	3.421	0	0	0
2014/06/23	R208	06/11/2014	7.46	Call	Bond Future	505.2400	0.5052	521.7800	0.5218	3.274	0	0	0
2014/06/23	R208	06/11/2014			Bond Future	8.1279	94.0078	8.1000	94.1389	(0.343)	0.0000	0.0000	100
2014/06/23	R208	06/11/2014	7.44	Call	Bond Future	483.9400	0.4839	499.7800	0.4998	3.273	0	0	0
2014/06/23	R208	06/11/2014	7.45	Call	Bond Future	494.5000	0.4945	510.6900	0.5107	3.274	0	0	0
2014/06/23	R208	06/11/2014	8.50	Put	Bond Future	930.4200	0.9304	871.6800	0.8717	(6.313)	0	0	1,520
2014/06/23	R208	06/11/2014	7.44	Put	Bond Future	3,787.1800	3.7872	3,671.9500	3.6719	(3.043)	0	0	0
2014/06/23	R208	06/11/2014	7.46	Put	Bond Future	3,710.4400	3.7104	3,595.9100	3.5959	(3.087)	0	0	0
2014/06/23	R208	06/11/2014	8.50	Call	Bond Future	2,659.6200	2.6596	2,731.9500	2.7319	2.720	0	0	0
2014/06/23	R208	06/11/2014	7.45	Put	Bond Future	3,748.7100	3.7487	3,633.8300	3.6338	(3.065)	0	0	0
2014/06/23	R208	05/02/2015	8.51	Call	Bond Future	2,860.8700	2.8609	2,928.0100	2.9280	2.347	0	0	0
2014/06/23	R208	05/02/2015			Bond Future	8.2230	95.4663	8.1938	95.5987	(0.354)	0.0000	0.0000	0
2014/06/23	R208	05/02/2015	8.49	Call	Bond Future	2,807.3000	2.8073	2,873.5500	2.8736	2.360	0	0	0
2014/06/23	R208	05/02/2015	8.51	Put	Bond Future	1,569.0700	1.5691	1,503.8700	1.5039	(4.155)	0	0	0
2014/06/23	R208	05/02/2015	8.50	Put	Bond Future	1,586.8500	1.5869	1,521.2100	1.5212	(4.136)	0	0	0
2014/06/23	R208	05/02/2015	8.49	Put	Bond Future	1,604.7900	1.6048	1,538.7000	1.5387	(4.118)	0	0	0
2014/06/23	R208	05/02/2015	8.50	Call	Bond Future	2,834.0200	2.8340	2,900.7200	2.9007	2.354	0	0	0
2014/06/23	R209	07/08/2014	9.04	Put	Bond Future	1,547.8000	1.5478	1,369.3300	1.3693	(11.531)	0	0	0
2014/06/23	R209	07/08/2014			Bond Future	9.0372	75.9905	9.0008	76.2630	(0.403)	0.0000	0.0000	25,573
2014/06/23	R209	07/08/2014	9.06	Put	Bond Future	1,474.3000	1.4743	1,300.1600	1.3002	(11.812)	0	0	0
2014/06/23	R209	07/08/2014	9.05	Put	Bond Future	1,510.7400	1.5107	1,334.4200	1.3344	(11.671)	0	0	0
2014/06/23	R209	07/08/2014	9.05	Call	Bond Future	1,606.5900	1.6066	1,702.6900	1.7027	5.982	0	0	0
2014/06/23	R209	07/08/2014	9.06	Call	Bond Future	1,644.6100	1.6446	1,742.8900	1.7429	5.976	0	0	0
2014/06/23	R209	07/08/2014	9.04	Call	Bond Future	1,569.0700	1.5691	1,663.0200	1.6630	5.988	0	0	0

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2014/06/23	R209	06/11/2014	9.50	Call	Bond Future	4,484.0000	4.4840	4,641.5000	4.6415	3.512	0	0	0
2014/06/23	R209	06/11/2014	8.95	Call	Bond Future	2,343.7100	2.3437	2,439.6500	2.4397	4.094	0	0	2,050
2014/06/23	R209	06/11/2014			Bond Future	9.1103	73.9844	9.0730	74.2600	(0.409)	0.0000	0.0000	100
2014/06/23	R209	06/11/2014	8.99	Put	Bond Future	3,369.6500	3.3696	3,194.4200	3.1944	(5.200)	0	0	0
2014/06/23	R209	06/11/2014	10.00	Call	Bond Future	6,911.0000	6.9110	7,116.4500	7.1164	2.973	0	0	0
2014/06/23	R209	06/11/2014	9.05	Put	Bond Future	3,126.0100	3.1260	2,957.4800	2.9575	(5.391)	0	0	0
2014/06/23	R209	06/11/2014	9.58	Put	Bond Future	1,511.3900	1.5114	1,401.8000	1.4018	(7.251)	0	0	907
2014/06/23	R209	06/11/2014	9.01	Put	Bond Future	3,286.9000	3.2869	3,113.9000	3.1139	(5.263)	0	0	0
2014/06/23	R209	06/11/2014	9.50	Put	Bond Future	1,698.3300	1.6983	1,580.2500	1.5803	(6.953)	0	0	5,500
2014/06/23	R209	06/11/2014	10.05	Call	Bond Future	7,169.1000	7.1691	7,378.5700	7.3786	2.922	0	0	0
2014/06/23	R209	06/11/2014	8.95	Put	Bond Future	3,539.4200	3.5394	3,359.7800	3.3598	(5.075)	0	0	0
2014/06/23	R209	06/11/2014	9.00	Put	Bond Future	3,328.0900	3.3281	3,153.9800	3.1540	(5.232)	0	0	0
2014/06/23	R209	06/11/2014	9.95	Call	Bond Future	6,655.0000	6.6550	6,856.2800	6.8563	3.024	0	0	0
2014/06/23	R209	06/11/2014	8.50	Call	Bond Future	1,152.5100	1.1525	1,203.9300	1.2039	4.462	0	0	5,500
2014/06/23	R209	06/11/2014	8.75	Put	Bond Future	4,479.3200	4.4793	4,278.5000	4.2785	(4.483)	0	0	0
2014/06/23	R209	06/11/2014	8.99	Call	Bond Future	2,475.1400	2.4751	2,575.4900	2.5755	4.054	0	0	0
2014/06/23	R209	06/11/2014	9.25	Call	Bond Future	3,425.1400	3.4251	3,554.8500	3.5549	3.787	0	0	0
2014/06/23	R209	06/11/2014	10.05	Put	Bond Future	725.8900	0.7259	659.7800	0.6598	(9.107)	0	0	2,050
2014/06/23	R209	06/11/2014	10.00	Put	Bond Future	787.7500	0.7878	717.6200	0.7176	(8.903)	0	0	1,640
2014/06/23	R209	06/11/2014	9.05	Call	Bond Future	2,679.7800	2.6798	2,786.8300	2.7868	3.995	0	0	2,050
2014/06/23	R209	06/11/2014	9.58	Call	Bond Future	4,848.4200	4.8484	5,014.4100	5.0144	3.424	0	0	0
2014/06/23	R209	06/11/2014	9.00	Call	Bond Future	2,508.5800	2.5086	2,610.0500	2.6100	4.045	0	0	1,640
2014/06/23	R209	06/11/2014	9.25	Put	Bond Future	2,407.0600	2.4071	2,261.1900	2.2612	(6.060)	0	0	2,200
2014/06/23	R209	06/11/2014	8.75	Call	Bond Future	1,748.9400	1.7489	1,823.7000	1.8237	4.275	0	0	2,200
2014/06/23	R209	06/11/2014	9.01	Call	Bond Future	2,542.2800	2.5423	2,644.8600	2.6449	4.035	0	0	0
2014/06/23	R209	06/11/2014	9.95	Put	Bond Future	854.1500	0.8542	779.8500	0.7798	(8.699)	0	0	2,050
2014/06/23	R209	06/11/2014	8.50	Put	Bond Future	5,870.5100	5.8705	5,646.3500	5.6463	(3.818)	0	0	0
2014/06/23	R209	05/02/2015			Bond Future	9.1812	75.1323	9.1429	75.4116	(0.417)	0.0000	0.0000	0
2014/06/23	R209	05/02/2015	9.25	Call	Bond Future	4,140.3400	4.1403	4,269.0900	4.2691	3.110	0	0	0
2014/06/23	R209	05/02/2015	9.26	Call	Bond Future	4,177.6400	4.1776	4,307.2200	4.3072	3.102	0	0	0
2014/06/23	R209	05/02/2015	9.24	Call	Bond Future	4,103.4300	4.1034	4,231.3400	4.2313	3.117	0	0	0
2014/06/23	R209	05/02/2015	9.25	Put	Bond Future	3,642.6400	3.6426	3,492.1400	3.4921	(4.132)	0	0	0
2014/06/23	R209	05/02/2015	9.24	Put	Bond Future	3,677.7300	3.6777	3,526.3900	3.5264	(4.115)	0	0	0
2014/06/23	R209	05/02/2015	9.26	Put	Bond Future	3,608.0500	3.6081	3,458.3800	3.4584	(4.148)	0	0	0
2014/06/23	R210	07/08/2014			Bond Future	172.0242	172.0242	172.0794	172.0794	0.032	0.0000	0.0000	618
2014/06/23	R210	07/08/2014	159.00	Call	Bond Future	13,024.2400	13.0242	13,079.3500	13.0793	0.423	0	0	0
2014/06/23	R210	07/08/2014	159.01	Call	Bond Future	13,014.2400	13.0142	13,069.3500	13.0693	0.423	0	0	0
2014/06/23	R210	07/08/2014	158.99	Call	Bond Future	13,034.2400	13.0342	13,089.3500	13.0893	0.423	0	0	0
2014/06/23	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R210	06/11/2014			Bond Future	172.5869	172.5869	172.6409	172.6409	0.031	0.0000	0.0000	0
2014/06/23	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R210	06/11/2014	169.00	Call	Bond Future	3,586.9400	3.5869	3,640.9000	3.6409	1.504	0	0	0
2014/06/23	R210	06/11/2014	169.01	Call	Bond Future	3,576.9400	3.5769	3,630.9000	3.6309	1.509	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
2014/06/23	R210	06/11/2014	168.99	Call	Bond Future	3,596.9400	3.5969	3,650.9000	3.6509	1.500	0	0	0
2014/06/23	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R211	07/08/2014			Bond Future	130.8661	130.8661	130.9047	130.9047	0.029	0.0000	0.0000	390
2014/06/23	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R211	07/08/2014	128.00	Call	Bond Future	2,866.1300	2.8661	2,904.6600	2.9047	1.344	0	0	0
2014/06/23	R211	07/08/2014	128.01	Call	Bond Future	2,856.1300	2.8561	2,894.6600	2.8947	1.349	0	0	0
2014/06/23	R211	07/08/2014	127.99	Call	Bond Future	2,876.1300	2.8761	2,914.6600	2.9147	1.340	0	0	0
2014/06/23	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R211	06/11/2014	130.00	Call	Bond Future	2,845.9500	2.8460	2,883.5800	2.8836	1.322	0	0	0
2014/06/23	R211	06/11/2014	130.01	Call	Bond Future	2,835.9500	2.8360	2,873.5800	2.8736	1.327	0	0	0
2014/06/23	R211	06/11/2014			Bond Future	132.8459	132.8459	132.8836	132.8836	0.028	0.0000	0.0000	0
2014/06/23	R211	06/11/2014	129.99	Call	Bond Future	2,855.9500	2.8560	2,893.5800	2.8936	1.318	0	0	0
2014/06/23	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R212	07/08/2014	128.99	Call	Bond Future	5,957.6200	5.9576	6,000.8400	6.0008	0.725	0	0	0
2014/06/23	R212	07/08/2014			Bond Future	134.9476	134.9476	134.9908	134.9908	0.032	0.0000	0.0000	20,029
2014/06/23	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R212	07/08/2014	129.00	Call	Bond Future	5,947.6200	5.9476	5,990.8400	5.9908	0.727	0	0	0
2014/06/23	R212	07/08/2014	129.01	Call	Bond Future	5,937.6200	5.9376	5,980.8400	5.9808	0.728	0	0	0
2014/06/23	R212	06/11/2014			Bond Future	136.9892	136.9892	137.0316	137.0316	0.031	0.0000	0.0000	0
2014/06/23	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R212	06/11/2014	135.00	Call	Bond Future	1,989.1900	1.9892	2,031.5600	2.0316	2.130	0	0	0
2014/06/23	R212	06/11/2014	135.01	Call	Bond Future	1,979.1900	1.9792	2,021.5600	2.0216	2.141	0	0	0
2014/06/23	R212	06/11/2014	134.99	Call	Bond Future	1,999.1900	1.9992	2,041.5600	2.0416	2.119	0	0	0
2014/06/23	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R213	07/08/2014	8.86	Call	Bond Future	1,397.2900	1.3973	1,463.0600	1.4631	4.707	0	0	0
2014/06/23	R213	07/08/2014			Bond Future	8.9050	86.7970	8.8736	87.0343	(0.352)	0.0000	0.0000	24,257
2014/06/23	R213	07/08/2014	8.84	Call	Bond Future	1,327.8600	1.3279	1,390.0500	1.3900	4.683	0	0	0
2014/06/23	R213	07/08/2014	8.85	Call	Bond Future	1,362.3100	1.3623	1,426.2800	1.4263	4.696	0	0	0
2014/06/23	R213	07/08/2014	8.84	Put	Bond Future	1,820.2800	1.8203	1,645.2200	1.6452	(9.617)	0	0	0
2014/06/23	R213	07/08/2014	8.86	Put	Bond Future	1,737.7800	1.7378	1,566.3000	1.5663	(9.868)	0	0	0
2014/06/23	R213	07/08/2014	8.85	Put	Bond Future	1,778.7200	1.7787	1,605.4400	1.6054	(9.742)	0	0	0
2014/06/23	R213	06/11/2014	8.84	Call	Bond Future	2,392.1700	2.3922	2,472.2500	2.4722	3.348	0	0	0
2014/06/23	R213	06/11/2014	8.85	Put	Bond Future	3,432.3900	3.4324	3,273.5800	3.2736	(4.627)	0	0	0
2014/06/23	R213	06/11/2014			Bond Future	8.9844	84.5584	8.9522	84.7983	(0.359)	0.0000	0.0000	0
2014/06/23	R213	06/11/2014	8.85	Call	Bond Future	2,425.4200	2.4254	2,506.4600	2.5065	3.341	0	0	0
2014/06/23	R213	06/11/2014	8.86	Call	Bond Future	2,458.9400	2.4589	2,540.9400	2.5409	3.335	0	0	0
2014/06/23	R213	06/11/2014	8.84	Put	Bond Future	3,474.7500	3.4748	3,314.9800	3.3150	(4.598)	0	0	0
2014/06/23	R213	06/11/2014	8.86	Put	Bond Future	3,390.3900	3.3904	3,232.5400	3.2325	(4.656)	0	0	0
2014/06/23	R213	05/02/2015	9.26	Put	Bond Future	3,178.3100	3.1783	3,052.9100	3.0529	(3.945)	0	0	0
2014/06/23	R213	05/02/2015			Bond Future	9.0630	85.8702	9.0298	86.1130	(0.366)	0.0000	0.0000	0

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2014/06/23	R213	05/02/2015	9.25	Put	Bond Future	3,209.9100	3.2099	3,083.7800	3.0838	(3.929)	0	0	0
2014/06/23	R213	05/02/2015	9.24	Put	Bond Future	3,242.0300	3.2420	3,115.1600	3.1152	(3.913)	0	0	0
2014/06/23	R213	05/02/2015	9.25	Call	Bond Future	4,561.2500	4.5613	4,677.9200	4.6779	2.558	0	0	0
2014/06/23	R213	05/02/2015	9.26	Call	Bond Future	4,601.0000	4.6010	4,718.4000	4.7184	2.552	0	0	0
2014/06/23	R213	05/02/2015	9.24	Call	Bond Future	4,521.9300	4.5219	4,637.8600	4.6379	2.564	0	0	0
2014/06/23	R214	07/08/2014	9.54	Put	Bond Future	551.9500	0.5520	454.4400	0.4544	(17.666)	0	0	0
2014/06/23	R214	07/08/2014			Bond Future	9.1366	76.7416	9.1003	77.0242	(0.398)	0.0000	0.0000	6,154
2014/06/23	R214	07/08/2014	9.56	Put	Bond Future	519.5100	0.5195	425.9200	0.4259	(18.015)	0	0	0
2014/06/23	R214	07/08/2014	9.55	Put	Bond Future	535.5300	0.5355	439.9900	0.4400	(17.840)	0	0	0
2014/06/23	R214	07/08/2014	9.56	Call	Bond Future	3,680.4500	3.6805	3,869.4200	3.8694	5.134	0	0	0
2014/06/23	R214	07/08/2014	9.54	Call	Bond Future	3,568.7200	3.5687	3,753.7700	3.7538	5.185	0	0	0
2014/06/23	R214	07/08/2014	9.55	Call	Bond Future	3,624.4500	3.6244	3,811.4700	3.8115	5.160	0	0	0
2014/06/23	R214	06/11/2014	9.20	Call	Bond Future	3,001.3300	3.0013	3,118.1100	3.1181	3.891	0	0	2,500
2014/06/23	R214	06/11/2014	9.64	Call	Bond Future	4,868.6800	4.8687	5,035.5300	5.0355	3.427	0	0	0
2014/06/23	R214	06/11/2014			Bond Future	9.2102	74.6051	9.1728	74.8911	(0.405)	0.0000	0.0000	0
2014/06/23	R214	06/11/2014	9.20	Put	Bond Future	3,079.0200	3.0790	2,909.8300	2.9098	(5.495)	0	0	0
2014/06/23	R214	06/11/2014	9.65	Call	Bond Future	4,915.5000	4.9155	5,083.4300	5.0834	3.416	0	0	0
2014/06/23	R214	06/11/2014	9.66	Call	Bond Future	4,962.4900	4.9625	5,131.4900	5.1315	3.406	0	0	0
2014/06/23	R214	06/11/2014	9.80	Call	Bond Future	5,635.7900	5.6358	5,819.4000	5.8194	3.258	0	0	0
2014/06/23	R214	06/11/2014	9.64	Put	Bond Future	1,703.5600	1.7036	1,584.4400	1.5844	(6.992)	0	0	0
2014/06/23	R214	06/11/2014	9.66	Put	Bond Future	1,655.7000	1.6557	1,538.7300	1.5387	(7.065)	0	0	0
2014/06/23	R214	06/11/2014	9.80	Put	Bond Future	1,350.7100	1.3507	1,248.3500	1.2483	(7.578)	0	0	2,500
2014/06/23	R214	06/11/2014	9.65	Put	Bond Future	1,679.4900	1.6795	1,561.4500	1.5615	(7.028)	0	0	0
2014/06/23	R214	05/02/2015	9.50	Call	Bond Future	4,882.0200	4.8820	5,028.5400	5.0285	3.001	0	0	0
2014/06/23	R214	05/02/2015			Bond Future	9.2828	75.7625	9.2444	76.0523	(0.413)	0.0000	0.0000	0
2014/06/23	R214	05/02/2015	9.51	Call	Bond Future	4,922.6800	4.9227	5,070.0500	5.0700	2.994	0	0	0
2014/06/23	R214	05/02/2015	9.50	Put	Bond Future	3,274.9600	3.2750	3,131.7300	3.1317	(4.373)	0	0	0
2014/06/23	R214	05/02/2015	9.49	Call	Bond Future	4,841.7300	4.8417	4,987.4000	4.9874	3.009	0	0	0
2014/06/23	R214	05/02/2015	9.49	Put	Bond Future	3,307.3400	3.3073	3,163.2600	3.1633	(4.356)	0	0	0
2014/06/23	R214	05/02/2015	9.51	Put	Bond Future	3,243.0700	3.2431	3,100.6900	3.1007	(4.390)	0	0	0
2014/06/23	R248	07/08/2014			Bond Future	9.2232	99.0324	9.1817	99.4435	(0.450)	0.0000	0.0000	14,129
2014/06/23	R248	07/08/2014	9.65	Call	Bond Future	4,050.2800	4.0503	4,461.4600	4.4615	10.152	0	0	0
2014/06/23	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R248	07/08/2014	9.66	Call	Bond Future	4,141.4600	4.1415	4,552.6400	4.5526	9.928	0	0	0
2014/06/23	R248	07/08/2014	9.64	Call	Bond Future	3,958.9400	3.9589	4,370.1200	4.3701	10.386	0	0	0
2014/06/23	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R248	06/11/2014			Bond Future	9.2997	96.0921	9.2570	96.5084	(0.459)	0.0000	0.0000	0
2014/06/23	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R248	06/11/2014	9.72	Call	Bond Future	3,932.9600	3.9330	4,349.1900	4.3492	10.583	0	0	0
2014/06/23	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R248	06/11/2014	9.73	Call	Bond Future	4,022.9300	4.0229	4,439.1600	4.4392	10.346	0	0	0
2014/06/23	R248	06/11/2014	9.74	Call	Bond Future	4,112.7400	4.1127	4,528.9700	4.5290	10.121	0	0	0
2014/06/23	R248	05/02/2015			Bond Future	9.3754	97.5828	9.3315	98.0047	(0.468)	0.0000	0.0000	0
2014/06/23	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/06/23	R248	05/02/2015	9.50	Call	Bond Future	1,179.4000	1.1794	1,601.2700	1.6013	35.770	0	0	0
2014/06/23	R248	05/02/2015	9.51	Call	Bond Future	1,272.9200	1.2729	1,694.7900	1.6948	33.142	0	0	0
2014/06/23	R248	05/02/2015	9.49	Call	Bond Future	1,085.7000	1.0857	1,507.5700	1.5076	38.857	0	0	0
2014/06/23	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/23	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **421666**