



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 01/07/2014 TO 01/07/2014

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
2014/07/01	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	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
2014/07/01	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	2025	07/08/2014	109.01	Call	Bond Future	8,221.8600	8.2219	8,226.3900	8.2264	0.055	0	0	0
2014/07/01	2025	07/08/2014			Bond Future	117.2319	117.2319	117.2364	117.2364	0.004	0.0000	0.0000	0
2014/07/01	2025	07/08/2014	108.99	Call	Bond Future	8,241.8600	8.2419	8,246.3900	8.2464	0.055	0	0	0
2014/07/01	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2025	07/08/2014	109.00	Call	Bond Future	8,231.8600	8.2319	8,236.3900	8.2364	0.055	0	0	0
2014/07/01	2025	06/11/2014	117.01	Call	Bond Future	1,988.4000	1.9884	1,991.2400	1.9912	0.143	0	0	0
2014/07/01	2025	06/11/2014			Bond Future	118.9984	118.9984	119.0012	119.0012	0.002	0.0000	0.0000	0
2014/07/01	2025	06/11/2014	116.99	Call	Bond Future	2,008.4000	2.0084	2,011.2400	2.0112	0.141	0	0	0
2014/07/01	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2025	06/11/2014	117.00	Call	Bond Future	1,998.4000	1.9984	2,001.2400	2.0012	0.142	0	0	0
2014/07/01	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2030	07/08/2014			Bond Future	8.8452	93.2051	8.8543	93.1331	0.103	0.0000	0.0000	4,181
2014/07/01	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2030	07/08/2014	8.99	Call	Bond Future	1,135.9300	1.1359	1,063.8600	1.0639	(6.345)	0	0	0
2014/07/01	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2030	07/08/2014	9.00	Call	Bond Future	1,213.6500	1.2136	1,141.5800	1.1416	(5.938)	0	0	0
2014/07/01	2030	07/08/2014	9.01	Call	Bond Future	1,291.2800	1.2913	1,219.2100	1.2192	(5.581)	0	0	0
2014/07/01	2030	06/11/2014	9.01	Call	Bond Future	659.6300	0.6596	585.2400	0.5852	(11.278)	0	0	0
2014/07/01	2030	06/11/2014			Bond Future	8.9249	94.5985	8.9344	94.5242	0.107	0.0000	0.0000	0
2014/07/01	2030	06/11/2014	8.99	Call	Bond Future	505.3000	0.5053	430.9100	0.4309	(14.722)	0	0	0
2014/07/01	2030	06/11/2014	9.00	Call	Bond Future	582.5100	0.5825	508.1200	0.5081	(12.771)	0	0	0
2014/07/01	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2030	05/02/2015			Bond Future	9.0031	92.0556	9.0131	91.9792	0.111	0.0000	0.0000	0
2014/07/01	2030	05/02/2015	9.25	Call	Bond Future	1,863.1200	1.8631	1,786.7500	1.7868	(4.099)	0	0	0
2014/07/01	2030	05/02/2015	9.24	Call	Bond Future	1,788.7200	1.7887	1,712.3500	1.7124	(4.270)	0	0	0
2014/07/01	2030	05/02/2015	9.26	Call	Bond Future	1,937.4300	1.9374	1,861.0600	1.8611	(3.942)	0	0	0
2014/07/01	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	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
2014/07/01	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2037	07/08/2014			Bond Future	9.0529	94.9991	9.0469	95.0543	(0.067)	0.0000	0.0000	10,002
2014/07/01	2037	07/08/2014	9.05	Put	Bond Future	26.9500	0.0269	0.0000	0.0000	(100.000)	0	0	0
2014/07/01	2037	07/08/2014	9.06	Call	Bond Future	64.3500	0.0643	119.6300	0.1196	85.905	0	0	0
2014/07/01	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	28.3300	0.0283	100.000	0	0	0
2014/07/01	2037	07/08/2014	9.04	Put	Bond Future	118.3900	0.1184	63.1100	0.0631	(46.693)	0	0	0
2014/07/01	2037	06/11/2014	9.69	Call	Bond Future	4,845.8300	4.8458	4,900.4900	4.9005	1.128	0	0	0
2014/07/01	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2037	06/11/2014			Bond Future	9.1284	96.4194	9.1223	96.4740	(0.066)	0.0000	0.0000	0
2014/07/01	2037	06/11/2014	9.70	Call	Bond Future	4,928.4400	4.9284	4,983.1000	4.9831	1.109	0	0	0
2014/07/01	2037	06/11/2014	9.71	Call	Bond Future	5,010.9300	5.0109	5,065.5900	5.0656	1.091	0	0	0
2014/07/01	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2037	05/02/2015			Bond Future	9.2024	93.6542	9.1962	93.7090	(0.067)	0.0000	0.0000	0
2014/07/01	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2037	05/02/2015	9.50	Call	Bond Future	2,581.2000	2.5812	2,635.9500	2.6360	2.121	0	0	0
2014/07/01	2037	05/02/2015	9.51	Call	Bond Future	2,665.9400	2.6659	2,720.6900	2.7207	2.054	0	0	0
2014/07/01	2037	05/02/2015	9.49	Call	Bond Future	2,496.3300	2.4963	2,551.0800	2.5511	2.193	0	0	0
2014/07/01	2038	07/08/2014			Bond Future	122.1100	122.1100	122.1154	122.1154	0.004	0.0000	0.0000	1,061
2014/07/01	2038	07/08/2014	106.00	Call	Bond Future	16,110.0500	16.1101	16,115.4400	16.1154	0.033	0	0	0
2014/07/01	2038	07/08/2014	106.01	Call	Bond Future	16,100.0500	16.1001	16,105.4400	16.1054	0.033	0	0	0
2014/07/01	2038	07/08/2014	105.99	Call	Bond Future	16,120.0500	16.1201	16,125.4400	16.1254	0.033	0	0	0
2014/07/01	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2038	06/11/2014	120.01	Call	Bond Future	3,940.0200	3.9400	3,943.8500	3.9438	0.097	0	0	0
2014/07/01	2038	06/11/2014			Bond Future	123.9500	123.9500	123.9539	123.9539	0.003	0.0000	0.0000	0
2014/07/01	2038	06/11/2014	119.99	Call	Bond Future	3,960.0200	3.9600	3,963.8500	3.9638	0.097	0	0	0
2014/07/01	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2038	06/11/2014	120.00	Call	Bond Future	3,950.0200	3.9500	3,953.8500	3.9538	0.097	0	0	0
2014/07/01	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2046	07/08/2014			Bond Future	121.8436	121.8436	122.5350	122.5350	0.567	0.0000	0.0000	0
2014/07/01	2046	07/08/2014	104.44	Call	Bond Future	17,403.5700	17.4036	18,095.0200	18.0950	3.973	0	0	0
2014/07/01	2046	07/08/2014	104.45	Call	Bond Future	17,393.5700	17.3936	18,085.0200	18.0850	3.975	0	0	0
2014/07/01	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2046	07/08/2014	104.43	Call	Bond Future	17,413.5700	17.4136	18,105.0200	18.1050	3.971	0	0	0
2014/07/01	2046	06/11/2014	104.45	Call	Bond Future	17,884.2900	17.8843	18,584.2300	18.5842	3.914	0	0	0
2014/07/01	2046	06/11/2014			Bond Future	122.3343	122.3343	123.0342	123.0342	0.572	0.0000	0.0000	5,348
2014/07/01	2046	06/11/2014	104.43	Call	Bond Future	17,904.2900	17.9043	18,604.2300	18.6042	3.909	0	0	0
2014/07/01	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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2014/07/01	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2046	06/11/2014	104.44	Call	Bond Future	17,894.2900	17.8943	18,594.2300	18.5942	3.912	0	0	0
2014/07/01	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2050	07/08/2014			Bond Future	127.5169	127.5169	127.5232	127.5232	0.005	0.0000	0.0000	688
2014/07/01	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2050	07/08/2014	112.00	Call	Bond Future	15,516.9000	15.5169	15,523.1700	15.5232	0.040	0	0	0
2014/07/01	2050	07/08/2014	112.01	Call	Bond Future	15,506.9000	15.5069	15,513.1700	15.5132	0.040	0	0	0
2014/07/01	2050	07/08/2014	111.99	Call	Bond Future	15,526.9000	15.5269	15,533.1700	15.5332	0.040	0	0	0
2014/07/01	2050	06/11/2014			Bond Future	129.4381	129.4381	129.4425	129.4425	0.003	0.0000	0.0000	2,112
2014/07/01	2050	06/11/2014	126.00	Call	Bond Future	3,438.0900	3.4381	3,442.5000	3.4425	0.128	0	0	0
2014/07/01	2050	06/11/2014	126.01	Call	Bond Future	3,428.0900	3.4281	3,432.5000	3.4325	0.129	0	0	0
2014/07/01	2050	06/11/2014	125.99	Call	Bond Future	3,448.0900	3.4481	3,452.5000	3.4525	0.128	0	0	0
2014/07/01	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	AL12	07/08/2014			Index Future	496.9720	496.9720	496.8900	496.8900	(0.016)	0.0000	0.0000	0
2014/07/01	AL12	06/11/2014			Index Future	504.3930	504.3930	504.3030	504.3030	(0.018)	0.0000	0.0000	0
2014/07/01	AL12	05/02/2015			Index Future	512.1940	512.1940	512.0990	512.0990	(0.019)	0.0000	0.0000	0
2014/07/01	AL37	07/08/2014			Index Future	424.3520	424.3520	424.2010	424.2010	(0.036)	0.0000	0.0000	0
2014/07/01	AL37	06/11/2014			Index Future	430.6890	430.6890	430.5300	430.5300	(0.037)	0.0000	0.0000	0
2014/07/01	AL7T	07/08/2014			Index Future	499.2080	499.2080	499.1110	499.1110	(0.019)	0.0000	0.0000	0
2014/07/01	AL7T	06/11/2014			Index Future	506.6620	506.6620	506.5570	506.5570	(0.021)	0.0000	0.0000	1
2014/07/01	ALBI	07/08/2014			Index Future	454.0290	454.0290	453.9210	453.9210	(0.024)	0.0000	0.0000	597
2014/07/01	ALBI	06/11/2014			Index Future	460.8090	460.8090	460.6930	460.6930	(0.025)	0.0000	0.0000	48
2014/07/01	ALBI	05/02/2015			Index Future	467.9360	467.9360	467.8150	467.8150	(0.026)	0.0000	0.0000	0
2014/07/01	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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2014/07/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/01	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/01	EL28	07/08/2014	114.00	Call	Bond Future	10,172.3900		10.1724	10,178.1300	10.1781	0.056	0	0	0
2014/07/01	EL28	07/08/2014			Bond Future	124.1724		124.1724	124.1781	124.1781	0.005	0.0000	0.0000	0
2014/07/01	EL28	07/08/2014	114.01	Call	Bond Future	10,162.3900		10.1624	10,168.1300	10.1681	0.056	0	0	0
2014/07/01	EL28	07/08/2014	113.99	Call	Bond Future	10,182.3900		10.1824	10,188.1300	10.1881	0.056	0	0	0
2014/07/01	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	EL28	06/11/2014	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	EL28	06/11/2014			Bond Future	124.5620		124.5620	124.5660	124.5660	0.003	0.0000	0.0000	0
2014/07/01	EL28	06/11/2014	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	EL28	06/11/2014	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	EL28	06/11/2014	122.00	Call	Bond Future	2,561.9900		2.5620	2,565.9900	2.5660	0.156	0	0	0
2014/07/01	EL28	06/11/2014	122.01	Call	Bond Future	2,551.9900		2.5520	2,555.9900	2.5560	0.157	0	0	0
2014/07/01	EL28	06/11/2014	121.99	Call	Bond Future	2,571.9900		2.5720	2,575.9900	2.5760	0.156	0	0	0
2014/07/01	ES33	07/08/2014			Bond Future	9.6764		84.2539	9.6702	84.2998	(0.064)	0.0000	0.0000	6,220
2014/07/01	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	ES33	07/08/2014	10.14	Call	Bond Future	3,307.2200		3.3072	3,353.1300	3.3531	1.388	0	0	0
2014/07/01	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	ES33	07/08/2014	10.15	Call	Bond Future	3,376.2500		3.3763	3,422.1600	3.4222	1.360	0	0	0
2014/07/01	ES33	07/08/2014	10.16	Call	Bond Future	3,445.1800		3.4452	3,491.0900	3.4911	1.333	0	0	0
2014/07/01	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	ES33	06/11/2014			Bond Future	9.7769		81.7283	9.7706	81.7738	(0.064)	0.0000	0.0000	0
2014/07/01	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	ES33	06/11/2014	10.29	Call	Bond Future	3,587.9000		3.5879	3,633.4000	3.6334	1.268	0	0	0
2014/07/01	ES33	06/11/2014	10.30	Call	Bond Future	3,655.3500		3.6554	3,700.8500	3.7008	1.245	0	0	0
2014/07/01	ES33	06/11/2014	10.31	Call	Bond Future	3,722.7000		3.7227	3,768.2000	3.7682	1.222	0	0	0
2014/07/01	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	ES33	05/02/2015	10.00	Call	Bond Future	866.2500		0.8663	911.8300	0.9118	5.262	0	0	0
2014/07/01	ES33	05/02/2015			Bond Future	9.8773		82.9933	9.8709	83.0389	(0.065)	0.0000	0.0000	0
2014/07/01	ES33	05/02/2015	10.01	Call	Bond Future	936.2100		0.9362	981.7900	0.9818	4.869	0	0	0
2014/07/01	ES33	05/02/2015	9.99	Call	Bond Future	796.2000		0.7962	841.7800	0.8418	5.725	0	0	0
2014/07/01	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	GOVI	07/08/2014	459.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	GOVI	07/08/2014			GOVI	452.7460		452.7460	452.5720	452.5720	(0.038)	0.0000	0.0000	524
2014/07/01	GOVI	07/08/2014	460.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	GOVI	07/08/2014	460.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	GOVI	07/08/2014	459.99	Put	GOVI	72,440.0000		7.2440	74,180.0000	7.4180	2.402	0	0	0
2014/07/01	GOVI	07/08/2014	460.01	Put	GOVI	72,640.0000		7.2640	74,380.0000	7.4380	2.395	0	0	0
2014/07/01	GOVI	07/08/2014	460.00	Put	GOVI	72,540.0000		7.2540	74,280.0000	7.4280	2.399	0	0	0
2014/07/01	GOVI	06/11/2014	449.01	Call	GOVI	104,970.0000		10.4970	103,150.0000	10.3150	(1.734)	0	0	0
2014/07/01	GOVI	06/11/2014			GOVI	459.5070		459.5070	459.3250	459.3250	(0.040)	0.0000	0.0000	28
2014/07/01	GOVI	06/11/2014	448.99	Call	GOVI	105,170.0000		10.5170	103,350.0000	10.3350	(1.731)	0	0	0
2014/07/01	GOVI	06/11/2014	449.00	Call	GOVI	105,070.0000		10.5070	103,250.0000	10.3250	(1.732)	0	0	0

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2014/07/01	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	GOVI	05/02/2015	459.99	Call	GOVI	66,230.0000	6.6230	64,350.0000	6.4350	(2.839)	0	0	0
2014/07/01	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	GOVI	05/02/2015			GOVI	466.6130	466.6130	466.4250	466.4250	(0.040)	0.0000	0.0000	0
2014/07/01	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	GOVI	05/02/2015	460.00	Call	GOVI	66,130.0000	6.6130	64,250.0000	6.4250	(2.843)	0	0	0
2014/07/01	GOVI	05/02/2015	460.01	Call	GOVI	66,030.0000	6.6030	64,150.0000	6.4150	(2.847)	0	0	0
2014/07/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/01	ICAA	07/08/2014			Can-Do Interest Rate	143.4629	143.4629	143.4654	143.4654	0.002	0.0000	0.0000	635
2014/07/01	IGOV	07/08/2014			Index Future	217.3020	217.3020	217.4030	217.4030	0.046	0.0000	0.0000	713
2014/07/01	IGOV	06/11/2014			Index Future	220.5740	220.5740	220.6730	220.6730	0.045	0.0000	0.0000	640
2014/07/01	IGOV	05/02/2015			Index Future	224.0120	224.0120	224.1100	224.1100	0.044	0.0000	0.0000	0
2014/07/01	ILBI	07/08/2014			Index Future	588.9700	588.9700	589.0910	589.0910	0.021	0.0000	0.0000	210
2014/07/01	ILBI	06/11/2014			Index Future	597.8580	597.8580	597.9790	597.9790	0.020	0.0000	0.0000	0
2014/07/01	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/07/01	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/01	JBAF	16/07/2014			Jibar Tradeable Future	5.8200	94.1800	5.8200	94.1800	0.000	0.0000	0.0000	545
2014/07/01	JBAF	20/08/2014			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	0
2014/07/01	JBAF	17/09/2014			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	33,000
2014/07/01	JBAF	15/10/2014			Jibar Tradeable Future	6.3000	93.7000	6.3000	93.7000	0.000	0.0000	0.0000	0
2014/07/01	JBAF	19/11/2014			Jibar Tradeable Future	6.3800	93.6200	6.3800	93.6200	0.000	0.0000	0.0000	0
2014/07/01	JBAF	17/12/2014			Jibar Tradeable Future	6.5000	93.5000	6.5100	93.4900	0.154	0.0000	0.0000	0
2014/07/01	JBAF	18/03/2015			Jibar Tradeable Future	6.7900	93.2100	6.8000	93.2000	0.147	0.0000	0.0000	2,850
2014/07/01	JBAF	17/06/2015			Jibar Tradeable Future	6.9900	93.0100	7.0100	92.9900	0.286	0.0000	0.0000	5,000
2014/07/01	JBAF	16/09/2015			Jibar Tradeable Future	7.1900	92.8100	7.2100	92.7900	0.278	0.0000	0.0000	0
2014/07/01	JBAF	15/12/2015			Jibar Tradeable Future	7.3400	92.6600	7.3600	92.6400	0.272	0.0000	0.0000	0
2014/07/01	JBAF	16/03/2016			Jibar Tradeable Future	7.4800	92.5200	7.5000	92.5000	0.267	0.0000	0.0000	0
2014/07/01	JBAF	15/06/2016			Jibar Tradeable Future	7.6200	92.3800	7.6300	92.3700	0.131	0.0000	0.0000	0

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2014/07/01	R023	07/08/2014	8.51	Call	Bond Future	2,178.2600		2.1783	2,173.1200	2.1731	(0.236)	0	0	0
2014/07/01	R023	07/08/2014			Bond Future	8.1978		100.7531	8.1967	100.7595	(0.013)	0.0000	0.0000	11,508
2014/07/01	R023	07/08/2014	8.49	Call	Bond Future	2,089.2100		2.0892	2,083.6500	2.0837	(0.266)	0	0	0
2014/07/01	R023	07/08/2014	8.50	Call	Bond Future	2,133.5500		2.1335	2,128.1900	2.1282	(0.251)	0	0	0
2014/07/01	R023	07/08/2014	8.49	Put	Bond Future	368.1200		0.3681	356.1200	0.3561	(3.260)	0	0	0
2014/07/01	R023	07/08/2014	8.51	Put	Bond Future	340.7900		0.3408	329.2100	0.3292	(3.398)	0	0	0
2014/07/01	R023	07/08/2014	8.50	Put	Bond Future	354.2500		0.3542	342.4500	0.3424	(3.331)	0	0	0
2014/07/01	R023	06/11/2014			Bond Future	8.2881		98.3385	8.2873	98.3436	(0.011)	0.0000	0.0000	0
2014/07/01	R023	06/11/2014	8.59	Put	Bond Future	1,257.8400		1.2578	1,248.6700	1.2487	(0.729)	0	0	0
2014/07/01	R023	06/11/2014	8.61	Put	Bond Future	1,217.5800		1.2176	1,208.5100	1.2085	(0.745)	0	0	0
2014/07/01	R023	06/11/2014	8.60	Put	Bond Future	1,237.5800		1.2376	1,228.4600	1.2285	(0.737)	0	0	0
2014/07/01	R023	06/11/2014	8.59	Call	Bond Future	2,988.3200		2.9883	2,984.3100	2.9843	(0.134)	0	0	0
2014/07/01	R023	06/11/2014	8.60	Call	Bond Future	3,024.7100		3.0247	3,020.7500	3.0207	(0.131)	0	0	0
2014/07/01	R023	06/11/2014	8.61	Call	Bond Future	3,061.3200		3.0613	3,057.4100	3.0574	(0.128)	0	0	0
2014/07/01	R023	05/02/2015			Bond Future	8.3776		99.8604	8.3768	99.8648	(0.009)	0.0000	0.0000	0
2014/07/01	R023	05/02/2015	8.74	Put	Bond Future	1,824.1500		1.8241	1,816.6200	1.8166	(0.413)	0	0	0
2014/07/01	R023	05/02/2015	8.75	Call	Bond Future	3,874.5800		3.8746	3,871.4700	3.8715	(0.080)	0	0	0
2014/07/01	R023	05/02/2015	8.76	Call	Bond Future	3,909.0800		3.9091	3,906.0000	3.9060	(0.079)	0	0	0
2014/07/01	R023	05/02/2015	8.74	Call	Bond Future	3,840.2200		3.8402	3,837.0900	3.8371	(0.082)	0	0	0
2014/07/01	R023	05/02/2015	8.76	Put	Bond Future	1,783.3100		1.7833	1,775.8300	1.7758	(0.419)	0	0	0
2014/07/01	R023	05/02/2015	8.75	Put	Bond Future	1,803.6400		1.8036	1,796.1300	1.7961	(0.416)	0	0	0
2014/07/01	R157	07/08/2014	6.76	Put	Bond Future	166.6700		0.1667	173.2100	0.1732	3.924	0	0	0
2014/07/01	R157	07/08/2014			Bond Future	6.7981		112.4284	6.8121	112.4132	0.205	0.0000	0.0000	6,048
2014/07/01	R157	07/08/2014	6.75	Put	Bond Future	172.5600		0.1726	179.2900	0.1793	3.900	0	0	0
2014/07/01	R157	07/08/2014	6.74	Call	Bond Future	115.2300		0.1152	106.9100	0.1069	(7.220)	0	0	0
2014/07/01	R157	07/08/2014	6.75	Call	Bond Future	119.9900		0.1200	111.4800	0.1115	(7.092)	0	0	0
2014/07/01	R157	07/08/2014	6.76	Call	Bond Future	125.0200		0.1250	116.3200	0.1163	(6.959)	0	0	0
2014/07/01	R157	07/08/2014	6.74	Put	Bond Future	178.7200		0.1787	185.6400	0.1856	3.872	0	0	0
2014/07/01	R157	06/11/2014	6.19	Put	Bond Future	761.5800		0.7616	775.9100	0.7759	1.882	0	0	0
2014/07/01	R157	06/11/2014			Bond Future	7.0407		107.2962	7.0610	107.2792	0.287	0.0000	0.0000	0
2014/07/01	R157	06/11/2014	6.21	Put	Bond Future	746.8300		0.7468	761.0400	0.7610	1.903	0	0	0
2014/07/01	R157	06/11/2014	6.20	Put	Bond Future	754.1900		0.7542	768.4600	0.7685	1.892	0	0	0
2014/07/01	R157	06/11/2014	6.21	Call	Bond Future	44.0800		0.0441	41.2700	0.0413	(6.375)	0	0	0
2014/07/01	R157	06/11/2014	6.19	Call	Bond Future	41.8200		0.0418	39.1300	0.0391	(6.432)	0	0	0
2014/07/01	R157	06/11/2014	6.20	Call	Bond Future	42.9400		0.0429	40.1900	0.0402	(6.404)	0	0	0
2014/07/01	R157	05/02/2015	8.74	Call	Bond Future	867.0400		0.8670	851.8100	0.8518	(1.757)	0	0	0
2014/07/01	R157	05/02/2015	8.75	Put	Bond Future	92.0200		0.0920	94.9300	0.0949	3.162	0	0	0
2014/07/01	R157	05/02/2015			Bond Future	7.4164		108.9573	7.4473	108.9392	0.416	0.0000	0.0000	0
2014/07/01	R157	05/02/2015	8.74	Put	Bond Future	93.1300		0.0931	96.0700	0.0961	3.157	0	0	0
2014/07/01	R157	05/02/2015	8.76	Put	Bond Future	90.9200		0.0909	93.8000	0.0938	3.168	0	0	0
2014/07/01	R157	05/02/2015	8.75	Call	Bond Future	871.7400		0.8717	856.4800	0.8565	(1.751)	0	0	0
2014/07/01	R157	05/02/2015	8.76	Call	Bond Future	876.4400		0.8764	861.1500	0.8611	(1.745)	0	0	0
2014/07/01	R186	07/08/2014	8.31	Call	Bond Future	1,265.1000		1.2651	1,171.0600	1.1711	(7.433)	0	0	0
2014/07/01	R186	07/08/2014	8.43	Put	Bond Future	1,106.2700		1.1063	1,157.4100	1.1574	4.623	0	0	105
2014/07/01	R186	07/08/2014	8.70	Put	Bond Future	420.9800		0.4210	441.2400	0.4412	4.813	0	0	1,000
2014/07/01	R186	07/08/2014			Bond Future	8.3481		117.8650	8.3675	117.7013	0.232	0.0000	0.0000	48,910

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
2014/07/01	R186	07/08/2014	7.60	Put	Bond Future	6,629.3800	6.6294	6,785.0000	6.7850	2.347	0	0	0
2014/07/01	R186	07/08/2014	8.00	Call	Bond Future	394.7200	0.3947	349.9400	0.3499	(11.345)	0	0	105
2014/07/01	R186	07/08/2014	8.92	Put	Bond Future	162.9400	0.1629	170.3300	0.1703	4.535	0	0	840
2014/07/01	R186	07/08/2014	8.29	Call	Bond Future	1,186.9400	1.1869	1,096.1700	1.0962	(7.647)	0	0	0
2014/07/01	R186	07/08/2014	8.25	Call	Bond Future	1,040.1700	1.0402	955.9900	0.9560	(8.093)	0	0	1,200
2014/07/01	R186	07/08/2014	8.30	Call	Bond Future	1,225.6300	1.2256	1,133.2200	1.1332	(7.540)	0	0	0
2014/07/01	R186	07/08/2014	8.29	Put	Bond Future	1,680.9000	1.6809	1,753.8200	1.7538	4.338	0	0	0
2014/07/01	R186	07/08/2014	9.20	Put	Bond Future	39.7000	0.0397	41.1000	0.0411	3.526	0	0	2,100
2014/07/01	R186	07/08/2014	7.60	Call	Bond Future	43.8600	0.0439	35.7900	0.0358	(18.399)	0	0	210
2014/07/01	R186	07/08/2014	8.00	Put	Bond Future	3,396.9000	3.3969	3,515.8100	3.5158	3.501	0	0	0
2014/07/01	R186	07/08/2014	8.31	Put	Bond Future	1,588.7800	1.5888	1,658.4300	1.6584	4.384	0	0	0
2014/07/01	R186	07/08/2014	8.92	Call	Bond Future	4,870.9000	4.8709	4,714.6000	4.7146	(3.209)	0	0	0
2014/07/01	R186	07/08/2014	8.30	Put	Bond Future	1,634.4100	1.6344	1,705.6900	1.7057	4.361	0	0	0
2014/07/01	R186	07/08/2014	9.20	Call	Bond Future	6,955.9400	6.9559	6,793.6500	6.7937	(2.333)	0	0	0
2014/07/01	R186	07/08/2014	8.43	Call	Bond Future	1,797.0400	1.7970	1,684.4900	1.6845	(6.263)	0	0	0
2014/07/01	R186	07/08/2014	8.70	Call	Bond Future	3,349.8100	3.3498	3,206.3800	3.2064	(4.282)	0	0	0
2014/07/01	R186	07/08/2014	8.25	Put	Bond Future	1,875.7200	1.8757	1,955.2300	1.9552	4.239	0	0	0
2014/07/01	R186	06/11/2014	8.15	Put	Bond Future	4,186.9900	4.1870	4,280.6200	4.2806	2.236	0	0	0
2014/07/01	R186	06/11/2014	8.14	Call	Bond Future	1,822.6400	1.8226	1,749.2000	1.7492	(4.029)	0	0	0
2014/07/01	R186	06/11/2014			Bond Future	8.4274	119.6264	8.4476	119.4585	0.240	0.0000	0.0000	103
2014/07/01	R186	06/11/2014	9.17	Call	Bond Future	6,779.8100	6.7798	6,637.5000	6.6375	(2.099)	0	0	0
2014/07/01	R186	06/11/2014	8.15	Call	Bond Future	1,854.3900	1.8544	1,780.1600	1.7802	(4.003)	0	0	0
2014/07/01	R186	06/11/2014	8.16	Call	Bond Future	1,886.4900	1.8865	1,811.4600	1.8115	(3.977)	0	0	0
2014/07/01	R186	06/11/2014	9.17	Put	Bond Future	842.1600	0.8422	867.7100	0.8677	3.034	0	0	2,010
2014/07/01	R186	06/11/2014	8.14	Put	Bond Future	4,240.5500	4.2406	4,334.9700	4.3350	2.227	0	0	0
2014/07/01	R186	06/11/2014	8.16	Put	Bond Future	4,133.8700	4.1339	4,226.7000	4.2267	2.246	0	0	0
2014/07/01	R186	05/02/2015	9.00	Call	Bond Future	6,098.1000	6.0981	5,974.9500	5.9750	(2.019)	0	0	0
2014/07/01	R186	05/02/2015			Bond Future	8.5036	116.1824	8.5247	116.0110	0.248	0.0000	0.0000	0
2014/07/01	R186	05/02/2015	8.75	Call	Bond Future	4,868.6500	4.8687	4,758.2200	4.7582	(2.268)	0	0	0
2014/07/01	R186	05/02/2015	8.76	Call	Bond Future	4,915.3700	4.9154	4,804.4000	4.8044	(2.258)	0	0	0
2014/07/01	R186	05/02/2015	8.74	Call	Bond Future	4,822.1400	4.8221	4,712.2500	4.7123	(2.279)	0	0	0
2014/07/01	R186	05/02/2015	8.76	Put	Bond Future	2,859.1300	2.8591	2,919.5600	2.9196	2.114	0	0	0
2014/07/01	R186	05/02/2015	8.75	Put	Bond Future	2,891.6500	2.8917	2,952.6200	2.9526	2.108	0	0	0
2014/07/01	R186	05/02/2015	9.00	Put	Bond Future	2,163.2700	2.1633	2,211.5200	2.2115	2.230	0	0	9,600
2014/07/01	R186	05/02/2015	8.74	Put	Bond Future	2,924.4500	2.9244	2,985.9600	2.9860	2.103	0	0	0
2014/07/01	R197	07/08/2014			Bond Future	287.5051	287.5051	287.5154	287.5154	0.004	0.0000	0.0000	0
2014/07/01	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R197	07/08/2014	270.00	Call	Bond Future	17,505.1500	17.5052	17,515.4200	17.5154	0.059	0	0	0
2014/07/01	R197	07/08/2014	270.01	Call	Bond Future	17,495.1500	17.4952	17,505.4200	17.5054	0.059	0	0	0
2014/07/01	R197	07/08/2014	269.99	Call	Bond Future	17,515.1500	17.5152	17,525.4200	17.5254	0.059	0	0	0
2014/07/01	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R197	06/11/2014			Bond Future	291.8370	291.8370	291.8435	291.8435	0.002	0.0000	0.0000	905
2014/07/01	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R197	06/11/2014	285.00	Call	Bond Future	6,837.0400	6.8370	6,843.4800	6.8435	0.094	0	0	0
2014/07/01	R197	06/11/2014	285.01	Call	Bond Future	6,827.0400	6.8270	6,833.4800	6.8335	0.094	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
2014/07/01	R197	06/11/2014	284.99	Call	Bond Future	6,847.0400		6.8470	6,853.4800	6.8535	0.094	0	0	0
2014/07/01	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R201	07/08/2014	5.31	Put	Bond Future	286.7700		0.2868	290.4500	0.2905	1.283	0	0	0
2014/07/01	R201	07/08/2014			Bond Future	5.9832		102.1808	6.0012	102.1743	0.301	0.0000	0.0000	0
2014/07/01	R201	07/08/2014	5.30	Put	Bond Future	289.5500		0.2895	293.2600	0.2933	1.281	0	0	0
2014/07/01	R201	07/08/2014	5.31	Call	Bond Future	44.5100		0.0445	41.7200	0.0417	(6.268)	0	0	0
2014/07/01	R201	07/08/2014	5.29	Call	Bond Future	42.8700		0.0429	40.1400	0.0401	(6.368)	0	0	0
2014/07/01	R201	07/08/2014	5.30	Call	Bond Future	43.6900		0.0437	40.9300	0.0409	(6.317)	0	0	0
2014/07/01	R201	07/08/2014	5.29	Put	Bond Future	292.3400		0.2923	296.0800	0.2961	1.279	0	0	0
2014/07/01	R202	07/08/2014	207.99	Call	Bond Future	21,870.8800		21.8709	21,880.1300	21.8801	0.042	0	0	0
2014/07/01	R202	07/08/2014	208.00	Put	Bond Future	3.9600		0.0040	3.4000	0.0034	(14.141)	0	0	0
2014/07/01	R202	07/08/2014			Bond Future	229.8569		229.8569	229.8667	229.8667	0.004	0.0000	0.0000	161
2014/07/01	R202	07/08/2014	207.99	Put	Bond Future	3.9400		0.0039	3.3800	0.0034	(14.213)	0	0	0
2014/07/01	R202	07/08/2014	208.01	Put	Bond Future	3.9800		0.0040	3.4200	0.0034	(14.070)	0	0	0
2014/07/01	R202	07/08/2014	208.00	Call	Bond Future	21,860.9000		21.8609	21,870.1500	21.8701	0.042	0	0	0
2014/07/01	R202	07/08/2014	208.01	Call	Bond Future	21,850.9200		21.8509	21,860.1700	21.8602	0.042	0	0	0
2014/07/01	R202	06/11/2014	226.99	Call	Bond Future	6,330.1500		6.3301	6,336.8900	6.3369	0.106	0	0	0
2014/07/01	R202	06/11/2014			Bond Future	233.3201		233.3201	233.3269	233.3269	0.003	0.0000	0.0000	44,466
2014/07/01	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R202	06/11/2014	227.00	Call	Bond Future	6,320.1500		6.3201	6,326.8900	6.3269	0.107	0	0	0
2014/07/01	R202	06/11/2014	227.01	Call	Bond Future	6,310.1500		6.3101	6,316.8900	6.3169	0.107	0	0	0
2014/07/01	R203	07/08/2014	7.30	Call	Bond Future	327.9500		0.3280	306.1200	0.3061	(6.657)	0	0	0
2014/07/01	R203	07/08/2014			Bond Future	7.3626		105.7662	7.3766	105.7275	0.190	0.0000	0.0000	24,351
2014/07/01	R203	07/08/2014	7.31	Call	Bond Future	340.3000		0.3403	318.0300	0.3180	(6.544)	0	0	0
2014/07/01	R203	07/08/2014	6.84	Put	Bond Future	1,490.3900		1.4904	1,524.5300	1.5245	2.291	0	0	0
2014/07/01	R203	07/08/2014	7.29	Put	Bond Future	516.8900		0.5169	534.1900	0.5342	3.347	0	0	0
2014/07/01	R203	07/08/2014	7.31	Put	Bond Future	485.9200		0.4859	502.3300	0.5023	3.377	0	0	0
2014/07/01	R203	07/08/2014	7.29	Call	Bond Future	315.8900		0.3159	294.5100	0.2945	(6.768)	0	0	0
2014/07/01	R203	07/08/2014	7.30	Put	Bond Future	501.2500		0.5013	518.1000	0.5181	3.362	0	0	0
2014/07/01	R203	07/08/2014	6.84	Call	Bond Future	33.4400		0.0334	28.9000	0.0289	(13.577)	0	0	46
2014/07/01	R203	06/11/2014	6.86	Call	Bond Future	193.0800		0.1931	183.4900	0.1835	(4.967)	0	0	0
2014/07/01	R203	06/11/2014			Bond Future	7.4951		103.1837	7.5110	103.1430	0.213	0.0000	0.0000	200
2014/07/01	R203	06/11/2014	6.98	Call	Bond Future	261.4500		0.2614	249.5500	0.2495	(4.552)	0	0	14
2014/07/01	R203	06/11/2014	6.84	Call	Bond Future	183.2300		0.1832	173.9900	0.1740	(5.043)	0	0	45
2014/07/01	R203	06/11/2014	6.85	Call	Bond Future	188.1000		0.1881	178.6900	0.1787	(5.003)	0	0	0
2014/07/01	R203	06/11/2014	6.98	Put	Bond Future	1,585.4400		1.5854	1,614.2700	1.6143	1.818	0	0	0
2014/07/01	R203	06/11/2014	6.84	Put	Bond Future	1,870.8000		1.8708	1,902.2900	1.9023	1.683	0	0	0
2014/07/01	R203	06/11/2014	6.86	Put	Bond Future	1,828.6100		1.8286	1,859.7500	1.8597	1.703	0	0	0
2014/07/01	R203	06/11/2014	6.85	Put	Bond Future	1,849.6500		1.8497	1,880.9700	1.8810	1.693	0	0	0
2014/07/01	R203	05/02/2015	7.69	Call	Bond Future	1,060.0400		1.0600	1,035.7400	1.0357	(2.292)	0	0	55
2014/07/01	R203	05/02/2015			Bond Future	7.6359		104.7807	7.6540	104.7385	0.237	0.0000	0.0000	0
2014/07/01	R203	05/02/2015	8.34	Put	Bond Future	408.1500		0.4081	417.2800	0.4173	2.237	0	0	0
2014/07/01	R203	05/02/2015	8.35	Call	Bond Future	2,051.8000		2.0518	2,018.5700	2.0186	(1.620)	0	0	0

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2014/07/01	R203	05/02/2015	8.36	Call	Bond Future	2,069.1700	2.0692	2,035.8300	2.0358	(1.611)	0	0	0
2014/07/01	R203	05/02/2015	8.34	Call	Bond Future	2,034.4800	2.0345	2,001.3600	2.0014	(1.628)	0	0	0
2014/07/01	R203	05/02/2015	8.36	Put	Bond Future	397.1300	0.3971	406.0400	0.4060	2.244	0	0	0
2014/07/01	R203	05/02/2015	7.69	Put	Bond Future	933.8800	0.9339	951.8300	0.9518	1.922	0	0	0
2014/07/01	R203	05/02/2015	8.35	Put	Bond Future	402.6100	0.4026	411.6300	0.4116	2.240	0	0	0
2014/07/01	R204	07/08/2014			Bond Future	7.6144	102.5292	7.6284	102.4774	0.185	0.0000	0.0000	14,506
2014/07/01	R204	07/08/2014	7.44	Put	Bond Future	945.2400	0.9452	973.8300	0.9738	3.025	0	0	0
2014/07/01	R204	07/08/2014	7.46	Put	Bond Future	896.1200	0.8961	923.5500	0.9236	3.061	0	0	0
2014/07/01	R204	07/08/2014	7.45	Put	Bond Future	920.5000	0.9205	948.5100	0.9485	3.043	0	0	0
2014/07/01	R204	07/08/2014	7.46	Call	Bond Future	325.5500	0.3255	301.1600	0.3012	(7.492)	0	0	0
2014/07/01	R204	07/08/2014	7.78	Call	Bond Future	927.8300	0.9278	886.6000	0.8866	(4.444)	0	0	0
2014/07/01	R204	07/08/2014	7.44	Call	Bond Future	300.4600	0.3005	277.2300	0.2772	(7.731)	0	0	0
2014/07/01	R204	07/08/2014	7.78	Put	Bond Future	319.9000	0.3199	330.4900	0.3305	3.310	0	0	530
2014/07/01	R204	07/08/2014	7.45	Call	Bond Future	312.8300	0.3128	289.0200	0.2890	(7.611)	0	0	0
2014/07/01	R204	06/11/2014	7.99	Put	Bond Future	693.6300	0.6936	709.4500	0.7094	2.281	0	0	1,270
2014/07/01	R204	06/11/2014			Bond Future	7.7262	104.0613	7.7417	104.0074	0.200	0.0000	0.0000	200
2014/07/01	R204	06/11/2014	6.99	Put	Bond Future	2,837.1300	2.8371	2,879.7600	2.8798	1.503	0	0	0
2014/07/01	R204	06/11/2014	7.01	Put	Bond Future	2,777.6500	2.7776	2,819.8200	2.8198	1.518	0	0	0
2014/07/01	R204	06/11/2014	7.00	Put	Bond Future	2,807.3300	2.8073	2,849.7300	2.8497	1.510	0	0	0
2014/07/01	R204	06/11/2014	6.99	Call	Bond Future	230.3600	0.2304	219.0100	0.2190	(4.927)	0	0	0
2014/07/01	R204	06/11/2014	7.99	Call	Bond Future	1,608.2500	1.6082	1,570.0900	1.5701	(2.373)	0	0	0
2014/07/01	R204	06/11/2014	7.00	Call	Bond Future	236.5100	0.2365	224.9300	0.2249	(4.896)	0	0	0
2014/07/01	R204	06/11/2014	7.01	Call	Bond Future	242.7800	0.2428	230.9700	0.2310	(4.864)	0	0	0
2014/07/01	R204	05/02/2015			Bond Future	7.8377	101.6372	7.8546	101.5816	0.216	0.0000	0.0000	0
2014/07/01	R204	05/02/2015	8.25	Call	Bond Future	2,224.3400	2.2243	2,185.1800	2.1852	(1.761)	0	0	0
2014/07/01	R204	05/02/2015	8.26	Call	Bond Future	2,245.5800	2.2456	2,206.2500	2.2063	(1.751)	0	0	0
2014/07/01	R204	05/02/2015	8.24	Call	Bond Future	2,203.2000	2.2032	2,164.2000	2.1642	(1.770)	0	0	0
2014/07/01	R204	05/02/2015	8.26	Put	Bond Future	868.3500	0.8683	884.6800	0.8847	1.881	0	0	0
2014/07/01	R204	05/02/2015	8.25	Put	Bond Future	879.4500	0.8794	895.9500	0.8959	1.876	0	0	0
2014/07/01	R204	05/02/2015	8.24	Put	Bond Future	890.6600	0.8907	907.3200	0.9073	1.871	0	0	0
2014/07/01	R207	07/08/2014	7.69	Call	Bond Future	416.9700	0.4170	387.5700	0.3876	(7.051)	0	0	0
2014/07/01	R207	07/08/2014	7.70	Put	Bond Future	1,059.2400	1.0592	1,089.1200	1.0891	2.821	0	0	0
2014/07/01	R207	07/08/2014			Bond Future	7.8458	97.9511	7.8598	97.8912	0.178	0.0000	0.0000	33,961
2014/07/01	R207	07/08/2014	7.70	Call	Bond Future	432.4300	0.4324	402.4000	0.4024	(6.944)	0	0	0
2014/07/01	R207	07/08/2014	7.71	Call	Bond Future	448.2900	0.4483	417.6200	0.4176	(6.842)	0	0	0
2014/07/01	R207	07/08/2014	7.69	Put	Bond Future	1,086.9400	1.0869	1,117.4500	1.1175	2.807	0	0	0
2014/07/01	R207	07/08/2014	7.71	Put	Bond Future	1,031.9600	1.0320	1,061.2000	1.0612	2.833	0	0	0
2014/07/01	R207	06/11/2014	7.36	Put	Bond Future	2,895.9400	2.8959	2,939.7600	2.9398	1.513	0	0	0
2014/07/01	R207	06/11/2014			Bond Future	7.9474	99.4151	7.9625	99.3529	0.191	0.0000	0.0000	100
2014/07/01	R207	06/11/2014	7.35	Put	Bond Future	2,928.4100	2.9284	2,972.5100	2.9725	1.506	0	0	0
2014/07/01	R207	06/11/2014	7.36	Call	Bond Future	448.0800	0.4481	429.7000	0.4297	(4.102)	0	0	0
2014/07/01	R207	06/11/2014	7.34	Call	Bond Future	428.5400	0.4285	410.7100	0.4107	(4.161)	0	0	0
2014/07/01	R207	06/11/2014	7.35	Call	Bond Future	438.2300	0.4382	420.1300	0.4201	(4.130)	0	0	0
2014/07/01	R207	06/11/2014	7.34	Put	Bond Future	2,961.0600	2.9611	3,005.4300	3.0054	1.498	0	0	0
2014/07/01	R207	05/02/2015	8.49	Put	Bond Future	1,080.9900	1.0810	1,099.3100	1.0993	1.695	0	0	0
2014/07/01	R207	05/02/2015	8.51	Put	Bond Future	1,055.1200	1.0551	1,073.0700	1.0731	1.701	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
2014/07/01	R207	05/02/2015			Bond Future	8.0493	97.3125	8.0656	97.2485	0.202	0.0000	0.0000	0
2014/07/01	R207	05/02/2015	8.50	Call	Bond Future	2,817.6100	2.8176	2,771.8300	2.7718	(1.625)	0	0	0
2014/07/01	R207	05/02/2015	8.51	Call	Bond Future	2,843.1200	2.8431	2,797.1500	2.7971	(1.617)	0	0	0
2014/07/01	R207	05/02/2015	8.49	Call	Bond Future	2,792.2100	2.7922	2,746.6100	2.7466	(1.633)	0	0	0
2014/07/01	R207	05/02/2015	8.50	Put	Bond Future	1,067.9900	1.0680	1,086.1300	1.0861	1.699	0	0	0
2014/07/01	R207	07/05/2015			Bond Future	8.1273	98.9692	8.1449	98.9031	0.217	0.0000	0.0000	0
2014/07/01	R207	07/05/2015	8.25	Call	Bond Future	2,403.9900	2.4040	2,364.6900	2.3647	(1.635)	0	0	0
2014/07/01	R207	07/05/2015	7.73	Call	Bond Future	1,470.3900	1.4704	1,440.8300	1.4408	(2.010)	0	0	66
2014/07/01	R207	07/05/2015	8.24	Put	Bond Future	1,961.9000	1.9619	1,988.8600	1.9889	1.374	0	0	0
2014/07/01	R207	07/05/2015	8.26	Put	Bond Future	1,928.4800	1.9285	1,955.0800	1.9551	1.379	0	0	0
2014/07/01	R207	07/05/2015	7.73	Put	Bond Future	2,974.4000	2.9744	3,010.9300	3.0109	1.228	0	0	0
2014/07/01	R207	07/05/2015	8.25	Put	Bond Future	1,945.1300	1.9451	1,971.9200	1.9719	1.377	0	0	0
2014/07/01	R207	07/05/2015	8.26	Call	Bond Future	2,424.6200	2.4246	2,385.1300	2.3851	(1.629)	0	0	0
2014/07/01	R207	07/05/2015	8.24	Call	Bond Future	2,383.4700	2.3835	2,344.3400	2.3443	(1.642)	0	0	0
2014/07/01	R208	07/08/2014	8.28	Call	Bond Future	1,626.3900	1.6264	1,622.2000	1.6222	(0.258)	0	0	0
2014/07/01	R208	07/08/2014			Bond Future	8.0068	96.0860	8.0057	96.0917	(0.015)	0.0000	0.0000	16,437
2014/07/01	R208	07/08/2014	7.80	Call	Bond Future	384.3600	0.3844	376.9600	0.3770	(1.925)	0	0	0
2014/07/01	R208	07/08/2014	7.79	Put	Bond Future	1,432.8400	1.4328	1,419.7600	1.4198	(0.913)	0	0	0
2014/07/01	R208	07/08/2014	7.81	Put	Bond Future	1,364.4800	1.3645	1,351.2600	1.3513	(0.969)	0	0	0
2014/07/01	R208	07/08/2014	7.80	Put	Bond Future	1,398.4300	1.3984	1,385.2800	1.3853	(0.940)	0	0	0
2014/07/01	R208	07/08/2014	7.81	Call	Bond Future	399.7400	0.3997	392.2700	0.3923	(1.869)	0	0	0
2014/07/01	R208	07/08/2014	8.28	Put	Bond Future	307.3800	0.3074	297.4400	0.2974	(3.234)	0	0	630
2014/07/01	R208	07/08/2014	7.79	Call	Bond Future	369.4000	0.3694	362.0700	0.3621	(1.984)	0	0	0
2014/07/01	R208	06/11/2014	7.46	Call	Bond Future	478.8200	0.4788	475.3700	0.4754	(0.721)	0	0	0
2014/07/01	R208	06/11/2014			Bond Future	8.1032	94.1239	8.1023	94.1284	(0.012)	0.0000	0.0000	100
2014/07/01	R208	06/11/2014	7.44	Call	Bond Future	457.7000	0.4577	454.3100	0.4543	(0.741)	0	0	0
2014/07/01	R208	06/11/2014	7.45	Call	Bond Future	468.1700	0.4682	464.7500	0.4648	(0.731)	0	0	0
2014/07/01	R208	06/11/2014	8.50	Put	Bond Future	834.0400	0.8340	827.1000	0.8271	(0.832)	0	0	1,520
2014/07/01	R208	06/11/2014	7.44	Put	Bond Future	3,644.8900	3.6449	3,637.0300	3.6370	(0.216)	0	0	0
2014/07/01	R208	06/11/2014	7.46	Put	Bond Future	3,567.9700	3.5680	3,560.0500	3.5600	(0.222)	0	0	0
2014/07/01	R208	06/11/2014	8.50	Call	Bond Future	2,679.2900	2.6793	2,676.8200	2.6768	(0.092)	0	0	0
2014/07/01	R208	06/11/2014	7.45	Put	Bond Future	3,606.3300	3.6063	3,598.4400	3.5984	(0.219)	0	0	0
2014/07/01	R208	05/02/2015	8.51	Call	Bond Future	2,851.1600	2.8512	2,848.9500	2.8489	(0.078)	0	0	0
2014/07/01	R208	05/02/2015			Bond Future	8.1978	95.5808	8.1969	95.5845	(0.010)	0.0000	0.0000	0
2014/07/01	R208	05/02/2015	8.49	Call	Bond Future	2,796.2400	2.7962	2,793.9900	2.7940	(0.080)	0	0	0
2014/07/01	R208	05/02/2015	8.51	Put	Bond Future	1,444.9300	1.4449	1,438.9500	1.4390	(0.414)	0	0	0
2014/07/01	R208	05/02/2015	8.50	Put	Bond Future	1,461.9000	1.4619	1,455.8900	1.4559	(0.411)	0	0	0
2014/07/01	R208	05/02/2015	8.49	Put	Bond Future	1,479.3000	1.4793	1,473.2800	1.4733	(0.407)	0	0	0
2014/07/01	R208	05/02/2015	8.50	Call	Bond Future	2,823.5000	2.8235	2,821.2600	2.8213	(0.079)	0	0	0
2014/07/01	R209	07/08/2014	9.04	Put	Bond Future	1,124.7100	1.1247	1,087.6800	1.0877	(3.292)	0	0	0
2014/07/01	R209	07/08/2014			Bond Future	8.9745	76.4610	8.9685	76.5057	(0.066)	0.0000	0.0000	27,051
2014/07/01	R209	07/08/2014	9.06	Put	Bond Future	1,060.0900	1.0601	1,023.9700	1.0240	(3.407)	0	0	0
2014/07/01	R209	07/08/2014	9.05	Put	Bond Future	1,092.0500	1.0920	1,055.4700	1.0555	(3.350)	0	0	0
2014/07/01	R209	07/08/2014	9.05	Call	Bond Future	1,658.3100	1.6583	1,666.4700	1.6665	0.492	0	0	0
2014/07/01	R209	07/08/2014	9.06	Call	Bond Future	1,700.8100	1.7008	1,709.4300	1.7094	0.507	0	0	0
2014/07/01	R209	07/08/2014	9.04	Call	Bond Future	1,616.3900	1.6164	1,624.1000	1.6241	0.477	0	0	0

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2014/07/01	R209	06/11/2014	8.95	Call	Bond Future	2,458.4700	2.4585	2,468.8500	2.4688	0.422	0	0	2,050
2014/07/01	R209	06/11/2014	9.50	Call	Bond Future	4,718.0400	4.7180	4,739.2400	4.7392	0.449	0	0	0
2014/07/01	R209	06/11/2014	9.58	Put	Bond Future	1,288.6600	1.2887	1,267.1500	1.2672	(1.669)	0	0	907
2014/07/01	R209	06/11/2014			Bond Future	9.0464	74.4573	9.0405	74.5016	(0.066)	0.0000	0.0000	100
2014/07/01	R209	06/11/2014	8.99	Put	Bond Future	3,019.0500	3.0190	2,985.8700	2.9859	(1.099)	0	0	0
2014/07/01	R209	06/11/2014	10.00	Call	Bond Future	7,238.1300	7.2381	7,268.5300	7.2685	0.420	0	0	0
2014/07/01	R209	06/11/2014	9.05	Put	Bond Future	2,788.3600	2.7884	2,756.3000	2.7563	(1.150)	0	0	0
2014/07/01	R209	06/11/2014	10.05	Call	Bond Future	7,500.9800	7.5010	7,532.2200	7.5322	0.416	0	0	0
2014/07/01	R209	06/11/2014	8.95	Put	Bond Future	3,181.3200	3.1813	3,147.4100	3.1474	(1.066)	0	0	0
2014/07/01	R209	06/11/2014	9.01	Put	Bond Future	2,940.4700	2.9405	2,907.6600	2.9077	(1.116)	0	0	0
2014/07/01	R209	06/11/2014	9.50	Put	Bond Future	1,459.5100	1.4595	1,436.4200	1.4364	(1.582)	0	0	5,500
2014/07/01	R209	06/11/2014	9.95	Call	Bond Future	6,973.8100	6.9738	7,003.3900	7.0034	0.424	0	0	0
2014/07/01	R209	06/11/2014	8.50	Call	Bond Future	1,197.8800	1.1979	1,201.5800	1.2016	0.309	0	0	5,500
2014/07/01	R209	06/11/2014	8.75	Put	Bond Future	4,086.6600	4.0867	4,049.4000	4.0494	(0.912)	0	0	0
2014/07/01	R209	06/11/2014	9.00	Put	Bond Future	2,979.3900	2.9794	2,946.4000	2.9464	(1.107)	0	0	0
2014/07/01	R209	06/11/2014	9.25	Call	Bond Future	3,606.2000	3.6062	3,622.3400	3.6223	0.448	0	0	0
2014/07/01	R209	06/11/2014	10.05	Put	Bond Future	584.9100	0.5849	571.8600	0.5719	(2.231)	0	0	2,050
2014/07/01	R209	06/11/2014	8.99	Call	Bond Future	2,597.4000	2.5974	2,608.5100	2.6085	0.428	0	0	0
2014/07/01	R209	06/11/2014	9.58	Call	Bond Future	5,098.5500	5.0986	5,121.3300	5.1213	0.447	0	0	0
2014/07/01	R209	06/11/2014	10.00	Put	Bond Future	642.0200	0.6420	628.1300	0.6281	(2.163)	0	0	1,640
2014/07/01	R209	06/11/2014	9.05	Call	Bond Future	2,814.9900	2.8150	2,827.2200	2.8272	0.434	0	0	2,050
2014/07/01	R209	06/11/2014	9.25	Put	Bond Future	2,115.2600	2.1153	2,087.1100	2.0871	(1.331)	0	0	2,200
2014/07/01	R209	06/11/2014	8.75	Call	Bond Future	1,829.1400	1.8291	1,836.1700	1.8362	0.384	0	0	2,200
2014/07/01	R209	06/11/2014	9.00	Call	Bond Future	2,632.7400	2.6327	2,644.0400	2.6440	0.429	0	0	1,640
2014/07/01	R209	06/11/2014	9.95	Put	Bond Future	700.1000	0.7001	685.3900	0.6854	(2.101)	0	0	2,050
2014/07/01	R209	06/11/2014	8.50	Put	Bond Future	5,443.0200	5.4430	5,402.4300	5.4024	(0.746)	0	0	0
2014/07/01	R209	06/11/2014	9.01	Call	Bond Future	2,668.7100	2.6687	2,680.1900	2.6802	0.430	0	0	0
2014/07/01	R209	05/02/2015	9.00	Put	Bond Future	4,131.0300	4.1310	4,099.9700	4.1000	(0.752)	0	0	0
2014/07/01	R209	05/02/2015			Bond Future	9.1159	75.6099	9.1098	75.6543	(0.066)	0.0000	0.0000	0
2014/07/01	R209	05/02/2015	9.25	Call	Bond Future	4,182.0500	4.1820	4,198.9300	4.1989	0.404	0	0	0
2014/07/01	R209	05/02/2015	9.26	Call	Bond Future	4,221.0000	4.2210	4,238.0200	4.2380	0.403	0	0	0
2014/07/01	R209	05/02/2015	9.25	Put	Bond Future	3,206.8200	3.2068	3,179.3100	3.1793	(0.858)	0	0	0
2014/07/01	R209	05/02/2015	9.24	Call	Bond Future	4,143.5000	4.1435	4,160.2400	4.1602	0.404	0	0	0
2014/07/01	R209	05/02/2015	9.00	Call	Bond Future	3,272.3800	3.2724	3,285.7100	3.2857	0.407	0	0	0
2014/07/01	R209	05/02/2015	9.24	Put	Bond Future	3,240.2700	3.2403	3,212.6200	3.2126	(0.853)	0	0	0
2014/07/01	R209	05/02/2015	9.26	Put	Bond Future	3,173.8800	3.1739	3,146.5100	3.1465	(0.862)	0	0	0
2014/07/01	R210	07/08/2014			Bond Future	172.3703	172.3703	172.3774	172.3774	0.004	0.0000	0.0000	123
2014/07/01	R210	07/08/2014	159.00	Call	Bond Future	13,370.2800	13.3703	13,377.4100	13.3774	0.053	0	0	0
2014/07/01	R210	07/08/2014	159.01	Call	Bond Future	13,360.2800	13.3603	13,367.4100	13.3674	0.053	0	0	0
2014/07/01	R210	07/08/2014	158.99	Call	Bond Future	13,380.2800	13.3803	13,387.4100	13.3874	0.053	0	0	0
2014/07/01	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R210	06/11/2014			Bond Future	172.9281	172.9281	172.9328	172.9328	0.003	0.0000	0.0000	495
2014/07/01	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/07/01	R210	06/11/2014	169.00	Call	Bond Future	3,928.1000	3.9281	3,932.8200	3.9328	0.120	0	0	0
2014/07/01	R210	06/11/2014	169.01	Call	Bond Future	3,918.1000	3.9181	3,922.8200	3.9228	0.120	0	0	0
2014/07/01	R210	06/11/2014	168.99	Call	Bond Future	3,938.1000	3.9381	3,942.8200	3.9428	0.120	0	0	0
2014/07/01	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R211	07/08/2014			Bond Future	130.9375	130.9375	130.9393	130.9393	0.001	0.0000	0.0000	390
2014/07/01	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R211	07/08/2014	128.00	Call	Bond Future	2,937.4600	2.9375	2,939.2800	2.9393	0.062	0	0	0
2014/07/01	R211	07/08/2014	128.01	Call	Bond Future	2,927.4600	2.9275	2,929.2800	2.9293	0.062	0	0	0
2014/07/01	R211	07/08/2014	127.99	Call	Bond Future	2,947.4600	2.9475	2,949.2800	2.9493	0.062	0	0	0
2014/07/01	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R211	06/11/2014	130.00	Call	Bond Future	2,910.4900	2.9105	2,910.4600	2.9105	(0.001)	0	0	0
2014/07/01	R211	06/11/2014	130.01	Call	Bond Future	2,900.4900	2.9005	2,900.4600	2.9005	(0.001)	0	0	0
2014/07/01	R211	06/11/2014			Bond Future	132.9105	132.9105	132.9105	132.9105	0.000	0.0000	0.0000	0
2014/07/01	R211	06/11/2014	129.99	Call	Bond Future	2,920.4900	2.9205	2,920.4600	2.9205	(0.001)	0	0	0
2014/07/01	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R212	07/08/2014	128.99	Call	Bond Future	7,069.1500	7.0691	7,074.0400	7.0740	0.069	0	0	0
2014/07/01	R212	07/08/2014			Bond Future	136.0592	136.0592	136.0640	136.0640	0.004	0.0000	0.0000	349
2014/07/01	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R212	07/08/2014	129.00	Call	Bond Future	7,059.1500	7.0591	7,064.0400	7.0640	0.069	0	0	0
2014/07/01	R212	07/08/2014	129.01	Call	Bond Future	7,049.1500	7.0491	7,054.0400	7.0540	0.069	0	0	0
2014/07/01	R212	06/11/2014			Bond Future	138.1094	138.1094	138.1124	138.1124	0.002	0.0000	0.0000	20,029
2014/07/01	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R212	06/11/2014	135.00	Call	Bond Future	3,109.4300	3.1094	3,112.4100	3.1124	0.096	0	0	0
2014/07/01	R212	06/11/2014	135.01	Call	Bond Future	3,099.4300	3.0994	3,102.4100	3.1024	0.096	0	0	0
2014/07/01	R212	06/11/2014	134.99	Call	Bond Future	3,119.4300	3.1194	3,122.4100	3.1224	0.096	0	0	0
2014/07/01	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R213	07/08/2014	8.86	Call	Bond Future	1,435.0500	1.4350	1,380.6000	1.3806	(3.794)	0	0	0
2014/07/01	R213	07/08/2014			Bond Future	8.8418	87.2757	8.8510	87.2057	0.104	0.0000	0.0000	24,963
2014/07/01	R213	07/08/2014	8.84	Call	Bond Future	1,357.6100	1.3576	1,304.4000	1.3044	(3.919)	0	0	0
2014/07/01	R213	07/08/2014	8.85	Call	Bond Future	1,396.0200	1.3960	1,342.1800	1.3422	(3.857)	0	0	0
2014/07/01	R213	07/08/2014	8.84	Put	Bond Future	1,371.3000	1.3713	1,388.0900	1.3881	1.224	0	0	0
2014/07/01	R213	07/08/2014	8.86	Put	Bond Future	1,296.8100	1.2968	1,312.3600	1.3124	1.199	0	0	0
2014/07/01	R213	07/08/2014	8.85	Put	Bond Future	1,333.7000	1.3337	1,349.8600	1.3499	1.212	0	0	0
2014/07/01	R213	06/11/2014	8.84	Call	Bond Future	2,480.1500	2.4801	2,434.8200	2.4348	(1.828)	0	0	0
2014/07/01	R213	06/11/2014	8.85	Put	Bond Future	3,041.5600	3.0416	3,068.1200	3.0681	0.873	0	0	0
2014/07/01	R213	06/11/2014			Bond Future	8.9200	85.0391	8.9296	84.9669	0.108	0.0000	0.0000	0
2014/07/01	R213	06/11/2014	8.85	Call	Bond Future	2,515.2900	2.5153	2,469.6400	2.4696	(1.815)	0	0	0
2014/07/01	R213	06/11/2014	8.86	Call	Bond Future	2,550.7200	2.5507	2,504.7500	2.5047	(1.802)	0	0	0
2014/07/01	R213	06/11/2014	8.84	Put	Bond Future	3,082.0300	3.0820	3,108.9100	3.1089	0.872	0	0	0
2014/07/01	R213	06/11/2014	8.86	Put	Bond Future	3,001.4700	3.0015	3,027.7100	3.0277	0.874	0	0	0

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2014/07/01	R213	05/02/2015	9.26	Put	Bond Future	2,808.7100	2.8087	2,830.0300	2.8300	0.759	0	0	0
2014/07/01	R213	05/02/2015			Bond Future	8.9969	86.3552	9.0070	86.2812	0.112	0.0000	0.0000	0
2014/07/01	R213	05/02/2015	9.25	Put	Bond Future	2,838.6200	2.8386	2,860.1500	2.8601	0.758	0	0	0
2014/07/01	R213	05/02/2015	9.24	Put	Bond Future	2,868.7900	2.8688	2,890.5300	2.8905	0.758	0	0	0
2014/07/01	R213	05/02/2015	9.25	Call	Bond Future	4,674.9700	4.6750	4,622.4500	4.6225	(1.123)	0	0	0
2014/07/01	R213	05/02/2015	9.26	Call	Bond Future	4,716.4100	4.7164	4,663.6800	4.6637	(1.118)	0	0	0
2014/07/01	R213	05/02/2015	9.24	Call	Bond Future	4,633.7000	4.6337	4,581.3900	4.5814	(1.129)	0	0	0
2014/07/01	R214	07/08/2014	9.54	Put	Bond Future	289.4500	0.2895	265.9000	0.2659	(8.136)	0	0	0
2014/07/01	R214	07/08/2014			Bond Future	9.0487	77.4279	9.0377	77.5142	(0.121)	0.0000	0.0000	6,032
2014/07/01	R214	07/08/2014	9.56	Put	Bond Future	268.1500	0.2682	245.8200	0.2458	(8.327)	0	0	0
2014/07/01	R214	07/08/2014	9.55	Put	Bond Future	278.6500	0.2786	255.7200	0.2557	(8.229)	0	0	0
2014/07/01	R214	07/08/2014	9.56	Call	Bond Future	4,115.3200	4.1153	4,179.3500	4.1794	1.556	0	0	0
2014/07/01	R214	07/08/2014	9.54	Call	Bond Future	3,992.4500	3.9925	4,055.2600	4.0553	1.573	0	0	0
2014/07/01	R214	07/08/2014	9.55	Call	Bond Future	4,053.8000	4.0538	4,117.2300	4.1172	1.565	0	0	0
2014/07/01	R214	06/11/2014	9.20	Call	Bond Future	3,242.2600	3.2423	3,278.9900	3.2790	1.133	0	0	2,500
2014/07/01	R214	06/11/2014	9.64	Call	Bond Future	5,237.8100	5.2378	5,290.3700	5.2904	1.003	0	0	0
2014/07/01	R214	06/11/2014			Bond Future	9.1203	75.2971	9.1091	75.3836	(0.122)	0.0000	0.0000	0
2014/07/01	R214	06/11/2014	9.20	Put	Bond Future	2,627.9700	2.6280	2,578.1700	2.5782	(1.895)	0	0	0
2014/07/01	R214	06/11/2014	9.65	Call	Bond Future	5,287.4600	5.2875	5,340.3600	5.3404	1.000	0	0	0
2014/07/01	R214	06/11/2014	9.66	Call	Bond Future	5,337.2800	5.3373	5,390.5100	5.3905	0.997	0	0	0
2014/07/01	R214	06/11/2014	9.80	Call	Bond Future	6,049.2300	6.0492	6,106.9800	6.1070	0.955	0	0	0
2014/07/01	R214	06/11/2014	9.64	Put	Bond Future	1,380.7100	1.3807	1,346.7400	1.3467	(2.460)	0	0	0
2014/07/01	R214	06/11/2014	9.66	Put	Bond Future	1,338.5100	1.3385	1,305.2100	1.3052	(2.488)	0	0	0
2014/07/01	R214	06/11/2014	9.80	Put	Bond Future	1,072.1700	1.0722	1,043.3900	1.0434	(2.684)	0	0	2,500
2014/07/01	R214	06/11/2014	9.65	Put	Bond Future	1,359.4700	1.3595	1,325.8400	1.3258	(2.474)	0	0	0
2014/07/01	R214	05/02/2015	9.50	Call	Bond Future	5,151.7400	5.1517	5,197.2900	5.1973	0.884	0	0	0
2014/07/01	R214	05/02/2015			Bond Future	9.1906	76.4624	9.1792	76.5497	(0.124)	0.0000	0.0000	0
2014/07/01	R214	05/02/2015	9.51	Call	Bond Future	5,194.6500	5.1947	5,240.4600	5.2405	0.882	0	0	0
2014/07/01	R214	05/02/2015	9.50	Put	Bond Future	2,844.8100	2.8448	2,803.0600	2.8031	(1.468)	0	0	0
2014/07/01	R214	05/02/2015	9.49	Call	Bond Future	5,108.9700	5.1090	5,154.2600	5.1543	0.886	0	0	0
2014/07/01	R214	05/02/2015	9.49	Put	Bond Future	2,874.7100	2.8747	2,832.7000	2.8327	(1.461)	0	0	0
2014/07/01	R214	05/02/2015	9.51	Put	Bond Future	2,815.1700	2.8152	2,773.6800	2.7737	(1.474)	0	0	0
2014/07/01	R248	07/08/2014			Bond Future	9.1147	100.1139	9.0936	100.3272	(0.232)	0.0000	0.0000	13,550
2014/07/01	R248	07/08/2014	9.65	Call	Bond Future	5,131.8600	5.1319	5,345.1200	5.3451	4.156	0	0	0
2014/07/01	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R248	07/08/2014	9.66	Call	Bond Future	5,223.0400	5.2230	5,436.3000	5.4363	4.083	0	0	0
2014/07/01	R248	07/08/2014	9.64	Call	Bond Future	5,040.5200	5.0405	5,253.7800	5.2538	4.231	0	0	0
2014/07/01	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R248	06/11/2014			Bond Future	9.1885	97.1841	9.1669	97.3990	(0.235)	0.0000	0.0000	539
2014/07/01	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R248	06/11/2014	9.72	Call	Bond Future	5,024.8700	5.0249	5,239.8200	5.2398	4.278	0	0	0
2014/07/01	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R248	06/11/2014	9.73	Call	Bond Future	5,114.8400	5.1148	5,329.7900	5.3298	4.202	0	0	0
2014/07/01	R248	06/11/2014	9.74	Call	Bond Future	5,204.6500	5.2047	5,419.6000	5.4196	4.130	0	0	0

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2014/07/01	R248	05/02/2015			Bond Future	9.2612	98.6881	9.2390	98.9056	(0.240)	0.0000	0.0000	0
2014/07/01	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R248	05/02/2015	9.50	Call	Bond Future	2,284.6500	2.2847	2,502.1700	2.5022	9.521	0	0	0
2014/07/01	R248	05/02/2015	9.51	Call	Bond Future	2,378.1700	2.3782	2,595.6900	2.5957	9.147	0	0	0
2014/07/01	R248	05/02/2015	9.49	Call	Bond Future	2,190.9500	2.1909	2,408.4700	2.4085	9.928	0	0	0
2014/07/01	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/01	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **424113**