



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 12/06/2014 TO 12/06/2014

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
2014/06/12	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	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
2014/06/12	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	2025	07/08/2014	109.01	Call	Bond Future	7,575.1200	7.5751	7,612.5100	7.6125	0.494	0	0	0
2014/06/12	2025	07/08/2014			Bond Future	116.5851	116.5851	116.6225	116.6225	0.032	0.0000	0.0000	0
2014/06/12	2025	07/08/2014	108.99	Call	Bond Future	7,595.1200	7.5951	7,632.5100	7.6325	0.492	0	0	0
2014/06/12	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2025	07/08/2014	109.00	Call	Bond Future	7,585.1200	7.5851	7,622.5100	7.6225	0.493	0	0	0
2014/06/12	2025	06/11/2014	117.01	Call	Bond Future	1,345.2800	1.3453	1,383.1200	1.3831	2.813	0	0	0
2014/06/12	2025	06/11/2014			Bond Future	118.3553	118.3553	118.3931	118.3931	0.032	0.0000	0.0000	0
2014/06/12	2025	06/11/2014	116.99	Call	Bond Future	1,365.2800	1.3653	1,403.1200	1.4031	2.772	0	0	0
2014/06/12	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2025	06/11/2014	117.00	Call	Bond Future	1,355.2800	1.3553	1,393.1200	1.3931	2.792	0	0	0
2014/06/12	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2030	07/08/2014			Bond Future	8.9840	92.1158	8.9065	92.7221	(0.863)	0.0000	0.0000	4,308
2014/06/12	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2030	07/08/2014	8.99	Call	Bond Future	46.5300	0.0465	652.8800	0.6529	1303.138	0	0	0
2014/06/12	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2030	07/08/2014	9.00	Call	Bond Future	124.2500	0.1243	730.6000	0.7306	488.008	0	0	0
2014/06/12	2030	07/08/2014	9.01	Call	Bond Future	201.8800	0.2019	808.2300	0.8082	300.352	0	0	0
2014/06/12	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	180.2900	0.1803	100.000	0	0	0
2014/06/12	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	25.9600	0.0260	100.000	0	0	0
2014/06/12	2030	06/11/2014			Bond Future	9.0666	93.5039	8.9866	94.1192	(0.882)	0.0000	0.0000	0
2014/06/12	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	103.1700	0.1032	100.000	0	0	0
2014/06/12	2030	06/11/2014	8.99	Put	Bond Future	589.3600	0.5894	0.0000	0.0000	(100.000)	0	0	0
2014/06/12	2030	06/11/2014	9.01	Put	Bond Future	435.0300	0.4350	0.0000	0.0000	(100.000)	0	0	0
2014/06/12	2030	06/11/2014	9.00	Put	Bond Future	512.1500	0.5122	0.0000	0.0000	(100.000)	0	0	0
2014/06/12	2030	05/02/2015			Bond Future	9.1486	90.9508	9.0662	91.5741	(0.901)	0.0000	0.0000	0
2014/06/12	2030	05/02/2015	9.25	Call	Bond Future	758.3500	0.7583	1,381.5600	1.3816	82.180	0	0	0
2014/06/12	2030	05/02/2015	9.24	Call	Bond Future	683.9500	0.6839	1,307.1600	1.3072	91.119	0	0	0
2014/06/12	2030	05/02/2015	9.26	Call	Bond Future	832.6600	0.8327	1,455.8700	1.4559	74.846	0	0	0
2014/06/12	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	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
2014/06/12	2037	07/08/2014	9.06	Put	Bond Future	814.6900	0.8147	253.1700	0.2532	(68.924)	0	0	0
2014/06/12	2037	07/08/2014			Bond Future	9.1499	94.1200	9.0878	94.6815	(0.679)	0.0000	0.0000	10,102
2014/06/12	2037	07/08/2014	9.05	Put	Bond Future	905.9900	0.9060	344.4700	0.3445	(61.979)	0	0	0
2014/06/12	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2037	07/08/2014	9.04	Put	Bond Future	997.4300	0.9974	435.9100	0.4359	(56.297)	0	0	0
2014/06/12	2037	06/11/2014	9.69	Call	Bond Future	3,964.8800	3.9649	4,534.6800	4.5347	14.371	0	0	0
2014/06/12	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2037	06/11/2014			Bond Future	9.2270	95.5384	9.1630	96.1082	(0.693)	0.0000	0.0000	0
2014/06/12	2037	06/11/2014	9.70	Call	Bond Future	4,047.4900	4.0475	4,617.2900	4.6173	14.078	0	0	0
2014/06/12	2037	06/11/2014	9.71	Call	Bond Future	4,129.9800	4.1300	4,699.7800	4.6998	13.797	0	0	0
2014/06/12	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2037	05/02/2015			Bond Future	9.3032	92.7666	9.2375	93.3435	(0.706)	0.0000	0.0000	0
2014/06/12	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2037	05/02/2015	9.50	Call	Bond Future	1,693.5700	1.6936	2,270.4400	2.2704	34.062	0	0	0
2014/06/12	2037	05/02/2015	9.51	Call	Bond Future	1,778.3100	1.7783	2,355.1800	2.3552	32.439	0	0	0
2014/06/12	2037	05/02/2015	9.49	Call	Bond Future	1,608.7000	1.6087	2,185.5700	2.1856	35.859	0	0	0
2014/06/12	2038	07/08/2014			Bond Future	121.8799	121.8799	121.9196	121.9196	0.033	0.0000	0.0000	725
2014/06/12	2038	07/08/2014	106.00	Call	Bond Future	15,879.8600	15.8799	15,919.5700	15.9196	0.250	0	0	0
2014/06/12	2038	07/08/2014	106.01	Call	Bond Future	15,869.8600	15.8699	15,909.5700	15.9096	0.250	0	0	0
2014/06/12	2038	07/08/2014	105.99	Call	Bond Future	15,889.8600	15.8899	15,929.5700	15.9296	0.250	0	0	0
2014/06/12	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2038	06/11/2014	120.01	Call	Bond Future	3,720.3100	3.7203	3,760.5300	3.7605	1.081	0	0	0
2014/06/12	2038	06/11/2014			Bond Future	123.7303	123.7303	123.7705	123.7705	0.033	0.0000	0.0000	0
2014/06/12	2038	06/11/2014	119.99	Call	Bond Future	3,740.3100	3.7403	3,780.5300	3.7805	1.075	0	0	0
2014/06/12	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2038	06/11/2014	120.00	Call	Bond Future	3,730.3100	3.7303	3,770.5300	3.7705	1.078	0	0	0
2014/06/12	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2046	07/08/2014			Bond Future	121.2773	121.2773	121.3168	121.3168	0.033	0.0000	0.0000	5,218
2014/06/12	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2046	07/08/2014	104.44	Call	Bond Future	16,837.2800	16.8373	16,876.7700	16.8768	0.235	0	0	0
2014/06/12	2046	07/08/2014	104.45	Call	Bond Future	16,827.2800	16.8273	16,866.7700	16.8668	0.235	0	0	0
2014/06/12	2046	07/08/2014	104.43	Call	Bond Future	16,847.2800	16.8473	16,886.7700	16.8868	0.234	0	0	0
2014/06/12	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2046	06/11/2014	104.45	Call	Bond Future	17,323.0200	17.3230	17,362.9300	17.3629	0.230	0	0	0
2014/06/12	2046	06/11/2014			Bond Future	121.7730	121.7730	121.8129	121.8129	0.033	0.0000	0.0000	0
2014/06/12	2046	06/11/2014	104.43	Call	Bond Future	17,343.0200	17.3430	17,382.9300	17.3829	0.230	0	0	0
2014/06/12	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/12	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2046	06/11/2014	104.44	Call	Bond Future	17,333.0200	17.3330	17,372.9300	17.3729	0.230	0	0	0
2014/06/12	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2050	07/08/2014			Bond Future	126.9126	126.9126	126.9550	126.9550	0.033	0.0000	0.0000	2,720
2014/06/12	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2050	07/08/2014	112.00	Call	Bond Future	14,912.6400	14.9126	14,955.0300	14.9550	0.284	0	0	0
2014/06/12	2050	07/08/2014	112.01	Call	Bond Future	14,902.6400	14.9026	14,945.0300	14.9450	0.284	0	0	0
2014/06/12	2050	07/08/2014	111.99	Call	Bond Future	14,922.6400	14.9226	14,965.0300	14.9650	0.284	0	0	0
2014/06/12	2050	06/11/2014			Bond Future	128.8395	128.8395	128.8821	128.8821	0.033	0.0000	0.0000	0
2014/06/12	2050	06/11/2014	126.00	Call	Bond Future	2,839.5500	2.8395	2,882.1400	2.8821	1.500	0	0	0
2014/06/12	2050	06/11/2014	126.01	Call	Bond Future	2,829.5500	2.8295	2,872.1400	2.8721	1.505	0	0	0
2014/06/12	2050	06/11/2014	125.99	Call	Bond Future	2,849.5500	2.8495	2,892.1400	2.8921	1.495	0	0	0
2014/06/12	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	AL12	07/08/2014			Index Future	490.5190	490.5190	493.9680	493.9680	0.703	0.0000	0.0000	0
2014/06/12	AL12	06/11/2014			Index Future	497.9080	497.9080	501.4090	501.4090	0.703	0.0000	0.0000	0
2014/06/12	AL12	05/02/2015			Index Future	505.6480	505.6480	509.1940	509.1940	0.701	0.0000	0.0000	0
2014/06/12	AL37	07/08/2014			Index Future	421.6780	421.6780	423.4910	423.4910	0.430	0.0000	0.0000	0
2014/06/12	AL37	06/11/2014			Index Future	428.0300	428.0300	429.8710	429.8710	0.430	0.0000	0.0000	0
2014/06/12	AL7T	07/08/2014			Index Future	493.6640	493.6640	496.8450	496.8450	0.644	0.0000	0.0000	1
2014/06/12	AL7T	06/11/2014			Index Future	501.1000	501.1000	504.3290	504.3290	0.644	0.0000	0.0000	0
2014/06/12	ALBI	07/08/2014			Index Future	449.8000	449.8000	452.2590	452.2590	0.547	0.0000	0.0000	646
2014/06/12	ALBI	06/11/2014			Index Future	456.5760	456.5760	459.0710	459.0710	0.546	0.0000	0.0000	0
2014/06/12	ALBI	05/02/2015			Index Future	463.6730	463.6730	466.1990	466.1990	0.545	0.0000	0.0000	0
2014/06/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/12	EL28	07/08/2014	114.00	Call	Bond Future	9,162.0300	9.1620	9,491.0500	9.4911	3.591	0	0	0
2014/06/12	EL28	07/08/2014			Bond Future	123.1620	123.1620	123.4910	123.4910	0.267	0.0000	0.0000	0
2014/06/12	EL28	07/08/2014	114.01	Call	Bond Future	9,152.0300	9.1520	9,481.0500	9.4811	3.595	0	0	0
2014/06/12	EL28	07/08/2014	113.99	Call	Bond Future	9,172.0300	9.1720	9,501.0500	9.5011	3.587	0	0	0
2014/06/12	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	EL28	06/11/2014			Bond Future	123.5505	123.5505	123.8844	123.8844	0.270	0.0000	0.0000	0
2014/06/12	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	EL28	06/11/2014	122.00	Call	Bond Future	1,550.5100	1.5505	1,884.4500	1.8844	21.537	0	0	0
2014/06/12	EL28	06/11/2014	122.01	Call	Bond Future	1,540.5100	1.5405	1,874.4500	1.8744	21.677	0	0	0
2014/06/12	EL28	06/11/2014	121.99	Call	Bond Future	1,560.5100	1.5605	1,894.4500	1.8944	21.399	0	0	0
2014/06/12	ES33	07/08/2014			Bond Future	9.8122	83.2632	9.7346	83.8276	(0.791)	0.0000	0.0000	6,220
2014/06/12	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	ES33	07/08/2014	10.14	Call	Bond Future	2,316.5500	2.3166	2,880.9200	2.8809	24.363	0	0	0
2014/06/12	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	ES33	07/08/2014	10.15	Call	Bond Future	2,385.5800	2.3856	2,949.9500	2.9500	23.658	0	0	0
2014/06/12	ES33	07/08/2014	10.16	Call	Bond Future	2,454.5100	2.4545	3,018.8800	3.0189	22.993	0	0	0
2014/06/12	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	ES33	06/11/2014			Bond Future	9.9157	80.7325	9.8355	81.3052	(0.809)	0.0000	0.0000	0
2014/06/12	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	ES33	06/11/2014	10.29	Call	Bond Future	2,592.0800	2.5921	3,164.8100	3.1648	22.095	0	0	0
2014/06/12	ES33	06/11/2014	10.30	Call	Bond Future	2,659.5300	2.6595	3,232.2600	3.2323	21.535	0	0	0
2014/06/12	ES33	06/11/2014	10.31	Call	Bond Future	2,726.8800	2.7269	3,299.6100	3.2996	21.003	0	0	0
2014/06/12	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	ES33	05/02/2015	10.00	Call	Bond Future	0.0000	0.0000	441.0200	0.4410	100.000	0	0	0
2014/06/12	ES33	05/02/2015			Bond Future	10.0199	81.9880	9.9373	82.5681	(0.825)	0.0000	0.0000	0
2014/06/12	ES33	05/02/2015	10.01	Call	Bond Future	0.0000	0.0000	510.9800	0.5110	100.000	0	0	0
2014/06/12	ES33	05/02/2015	9.99	Call	Bond Future	0.0000	0.0000	370.9700	0.3710	100.000	0	0	0
2014/06/12	ES33	05/02/2015	10.00	Put	Bond Future	139.1200	0.1391	0.0000	0.0000	(100.000)	0	0	0
2014/06/12	ES33	05/02/2015	9.99	Put	Bond Future	209.1700	0.2092	0.0000	0.0000	(100.000)	0	0	0
2014/06/12	ES33	05/02/2015	10.01	Put	Bond Future	69.1600	0.0692	0.0000	0.0000	(100.000)	0	0	0
2014/06/12	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	GOVI	07/08/2014			GOVI	448.7610	448.7610	451.1710	451.1710	0.537	0.0000	0.0000	520
2014/06/12	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	GOVI	07/08/2014	459.99	Put	GOVI	112,290.0000	11.2290	88,190.0000	8.8190	(21.462)	0	0	0
2014/06/12	GOVI	07/08/2014	460.01	Put	GOVI	112,490.0000	11.2490	88,390.0000	8.8390	(21.424)	0	0	0
2014/06/12	GOVI	07/08/2014	460.00	Put	GOVI	112,390.0000	11.2390	88,290.0000	8.8290	(21.443)	0	0	0
2014/06/12	GOVI	06/11/2014	449.01	Call	GOVI	65,110.0000	6.5110	89,570.0000	8.9570	37.567	0	0	0
2014/06/12	GOVI	06/11/2014			GOVI	455.5210	455.5210	457.9670	457.9670	0.537	0.0000	0.0000	28
2014/06/12	GOVI	06/11/2014	448.99	Call	GOVI	65,310.0000	6.5310	89,770.0000	8.9770	37.452	0	0	0
2014/06/12	GOVI	06/11/2014	449.00	Call	GOVI	65,210.0000	6.5210	89,670.0000	8.9670	37.510	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
2014/06/12	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	GOVI	05/02/2015	459.99	Call	GOVI	26,120.0000	2.6120	50,880.0000	5.0880	94.793	0	0	0
2014/06/12	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	GOVI	05/02/2015			GOVI	462.6020	462.6020	465.0780	465.0780	0.535	0.0000	0.0000	0
2014/06/12	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	GOVI	05/02/2015	460.00	Call	GOVI	26,020.0000	2.6020	50,780.0000	5.0780	95.158	0	0	0
2014/06/12	GOVI	05/02/2015	460.01	Call	GOVI	25,920.0000	2.5920	50,680.0000	5.0680	95.525	0	0	0
2014/06/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/12	ICAA	07/08/2014			Can-Do Interest Rate	142.9375	142.9375	142.9802	142.9802	0.030	0.0000	0.0000	635
2014/06/12	IGOV	07/08/2014			Index Future	215.5140	215.5140	215.6880	215.6880	0.081	0.0000	0.0000	1,267
2014/06/12	IGOV	06/11/2014			Index Future	218.7870	218.7870	218.9640	218.9640	0.081	0.0000	0.0000	87
2014/06/12	IGOV	05/02/2015			Index Future	222.2140	222.2140	222.3890	222.3890	0.079	0.0000	0.0000	0
2014/06/12	ILBI	07/08/2014			Index Future	585.2000	585.2000	585.6640	585.6640	0.079	0.0000	0.0000	210
2014/06/12	ILBI	06/11/2014			Index Future	594.0660	594.0660	594.5350	594.5350	0.079	0.0000	0.0000	0
2014/06/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/12	JBAF	18/06/2014			Jibar Tradeable Future	5.8100	94.1900	5.8000	94.2000	(0.172)	0.0000	0.0000	2,000
2014/06/12	JBAF	16/07/2014			Jibar Tradeable Future	5.8600	94.1400	5.8700	94.1300	0.171	0.0000	0.0000	545
2014/06/12	JBAF	20/08/2014			Jibar Tradeable Future	6.0800	93.9200	6.0200	93.9800	(0.987)	0.0000	0.0000	0
2014/06/12	JBAF	17/09/2014			Jibar Tradeable Future	6.1400	93.8600	6.1500	93.8500	0.163	0.0000	0.0000	1,000
2014/06/12	JBAF	15/10/2014			Jibar Tradeable Future	6.3200	93.6800	6.2500	93.7500	(1.108)	0.0000	0.0000	0
2014/06/12	JBAF	19/11/2014			Jibar Tradeable Future	6.3900	93.6100	6.4000	93.6000	0.156	0.0000	0.0000	0
2014/06/12	JBAF	17/12/2014			Jibar Tradeable Future	6.5800	93.4200	6.5100	93.4900	(1.064)	0.0000	0.0000	0
2014/06/12	JBAF	18/03/2015			Jibar Tradeable Future	6.8800	93.1200	6.7800	93.2200	(1.453)	0.0000	0.0000	2,850
2014/06/12	JBAF	17/06/2015			Jibar Tradeable Future	7.1900	92.8100	7.0600	92.9400	(1.808)	0.0000	0.0000	5,000
2014/06/12	JBAF	16/09/2015			Jibar Tradeable Future	7.3500	92.6500	7.2200	92.7800	(1.769)	0.0000	0.0000	0
2014/06/12	JBAF	15/12/2015			Jibar Tradeable Future	7.5200	92.4800	7.3900	92.6100	(1.729)	0.0000	0.0000	0
2014/06/12	JBAF	16/03/2016			Jibar Tradeable Future	7.6800	92.3200	7.5500	92.4500	(1.693)	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
2014/06/12	R023	07/08/2014	8.51	Call	Bond Future	1,676.8200		1.6768	2,073.9800	2.0740	23.685	0	0	0
2014/06/12	R023	07/08/2014			Bond Future	8.3839		99.6522	8.2752	100.2935	(1.297)	0.0000	0.0000	12,508
2014/06/12	R023	07/08/2014	8.49	Call	Bond Future	1,608.0400		1.6080	1,996.3000	1.9963	24.145	0	0	0
2014/06/12	R023	07/08/2014	8.50	Call	Bond Future	1,642.2400		1.6422	2,034.9600	2.0350	23.914	0	0	0
2014/06/12	R023	07/08/2014	8.49	Put	Bond Future	987.8600		0.9879	734.7500	0.7347	(25.622)	0	0	0
2014/06/12	R023	07/08/2014	8.51	Put	Bond Future	940.2600		0.9403	696.0500	0.6961	(25.973)	0	0	0
2014/06/12	R023	07/08/2014	8.50	Put	Bond Future	963.8500		0.9639	715.2000	0.7152	(25.798)	0	0	0
2014/06/12	R023	06/11/2014			Bond Future	8.4802		97.2326	8.3668	97.8835	(1.337)	0.0000	0.0000	0
2014/06/12	R023	06/11/2014	8.59	Put	Bond Future	1,856.6600		1.8567	1,576.5200	1.5765	(15.088)	0	0	0
2014/06/12	R023	06/11/2014	8.61	Put	Bond Future	1,806.4100		1.8064	1,531.6100	1.5316	(15.212)	0	0	0
2014/06/12	R023	06/11/2014	8.59	Call	Bond Future	2,481.2500		2.4813	2,852.0100	2.8520	14.942	0	0	0
2014/06/12	R023	06/11/2014	8.60	Put	Bond Future	1,831.4100		1.8314	1,553.9500	1.5540	(15.150)	0	0	0
2014/06/12	R023	06/11/2014	8.60	Call	Bond Future	2,512.6500		2.5126	2,886.0900	2.8861	14.862	0	0	0
2014/06/12	R023	06/11/2014	8.61	Call	Bond Future	2,544.2600		2.5443	2,920.3600	2.9204	14.782	0	0	0
2014/06/12	R023	05/02/2015			Bond Future	8.5770		98.7445	8.4589	99.4036	(1.377)	0.0000	0.0000	0
2014/06/12	R023	05/02/2015	8.74	Put	Bond Future	2,379.2300		2.3792	2,098.7500	2.0988	(11.789)	0	0	0
2014/06/12	R023	05/02/2015	8.75	Call	Bond Future	3,310.1500		3.3101	3,690.8700	3.6909	11.502	0	0	0
2014/06/12	R023	05/02/2015	8.76	Call	Bond Future	3,341.0800		3.3411	3,723.8000	3.7238	11.455	0	0	0
2014/06/12	R023	05/02/2015	8.74	Call	Bond Future	3,279.3600		3.2794	3,658.0700	3.6581	11.548	0	0	0
2014/06/12	R023	05/02/2015	8.76	Put	Bond Future	2,331.2500		2.3313	2,054.7800	2.0548	(11.859)	0	0	0
2014/06/12	R023	05/02/2015	8.75	Put	Bond Future	2,355.1500		2.3551	2,076.6800	2.0767	(11.824)	0	0	0
2014/06/12	R157	07/08/2014	6.76	Put	Bond Future	301.9300		0.3019	205.8700	0.2059	(31.815)	0	0	0
2014/06/12	R157	07/08/2014			Bond Future	6.9530		112.2596	6.8125	112.4127	(2.020)	0.0000	0.0000	6,048
2014/06/12	R157	07/08/2014	6.75	Put	Bond Future	309.4400		0.3094	211.9600	0.2120	(31.502)	0	0	0
2014/06/12	R157	07/08/2014	6.74	Call	Bond Future	84.7100		0.0847	138.9500	0.1389	64.030	0	0	0
2014/06/12	R157	07/08/2014	6.76	Call	Bond Future	91.4400		0.0914	148.5100	0.1485	62.413	0	0	0
2014/06/12	R157	07/08/2014	6.75	Call	Bond Future	88.0300		0.0880	143.6800	0.1437	63.217	0	0	0
2014/06/12	R157	07/08/2014	6.74	Put	Bond Future	317.0400		0.3170	218.1500	0.2182	(31.192)	0	0	0
2014/06/12	R157	06/11/2014	6.19	Put	Bond Future	910.6800		0.9107	773.8700	0.7739	(15.023)	0	0	0
2014/06/12	R157	06/11/2014			Bond Future	7.2294		107.1377	7.0446	107.2930	(2.556)	0.0000	0.0000	0
2014/06/12	R157	06/11/2014	6.21	Put	Bond Future	895.4000		0.8954	759.3600	0.7594	(15.193)	0	0	0
2014/06/12	R157	06/11/2014	6.20	Put	Bond Future	903.0200		0.9030	766.6000	0.7666	(15.107)	0	0	0
2014/06/12	R157	06/11/2014	6.21	Call	Bond Future	34.1200		0.0341	53.3800	0.0534	56.448	0	0	0
2014/06/12	R157	06/11/2014	6.19	Call	Bond Future	32.3900		0.0324	50.8800	0.0509	57.086	0	0	0
2014/06/12	R157	06/11/2014	6.20	Call	Bond Future	33.2400		0.0332	52.1200	0.0521	56.799	0	0	0
2014/06/12	R157	05/02/2015	8.74	Call	Bond Future	758.5400		0.7585	878.9500	0.8789	15.874	0	0	0
2014/06/12	R157	05/02/2015	8.75	Put	Bond Future	136.2700		0.1363	101.2500	0.1013	(25.699)	0	0	0
2014/06/12	R157	05/02/2015			Bond Future	7.6768		108.8042	7.4119	108.9600	(3.450)	0.0000	0.0000	0
2014/06/12	R157	05/02/2015	8.74	Put	Bond Future	137.7300		0.1377	102.4100	0.1024	(25.644)	0	0	0
2014/06/12	R157	05/02/2015	8.76	Put	Bond Future	134.8300		0.1348	100.1000	0.1001	(25.758)	0	0	0
2014/06/12	R157	05/02/2015	8.75	Call	Bond Future	762.8900		0.7629	883.6000	0.8836	15.823	0	0	0
2014/06/12	R157	05/02/2015	8.76	Call	Bond Future	767.2500		0.7672	888.2500	0.8883	15.771	0	0	0
2014/06/12	R186	07/08/2014	8.31	Call	Bond Future	1,100.2800		1.1003	1,415.4000	1.4154	28.640	0	0	0
2014/06/12	R186	07/08/2014	8.43	Put	Bond Future	2,105.6600		2.1057	1,671.6700	1.6717	(20.611)	0	0	105
2014/06/12	R186	07/08/2014	8.70	Put	Bond Future	1,095.2200		1.0952	820.1800	0.8202	(25.113)	0	0	1,000
2014/06/12	R186	07/08/2014			Bond Future	8.5012		116.5780	8.4032	117.3999	(1.153)	8.4630	8.4240	48,372

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
2014/06/12	R186	07/08/2014	7.60	Put	Bond Future	7,943.8700	7.9439	7,158.8100	7.1588	(9.883)	0	0	0
2014/06/12	R186	07/08/2014	8.00	Call	Bond Future	405.6500	0.4056	557.9600	0.5580	37.547	0	0	105
2014/06/12	R186	07/08/2014	8.92	Put	Bond Future	588.0800	0.5881	418.3600	0.4184	(28.860)	0	0	840
2014/06/12	R186	07/08/2014	8.29	Call	Bond Future	1,040.0200	1.0400	1,343.2800	1.3433	29.159	0	0	0
2014/06/12	R186	07/08/2014	8.25	Call	Bond Future	926.6200	0.9266	1,206.5700	1.2066	30.212	0	0	1,200
2014/06/12	R186	07/08/2014	8.30	Call	Bond Future	1,069.8600	1.0699	1,379.0300	1.3790	28.898	0	0	0
2014/06/12	R186	07/08/2014	8.29	Put	Bond Future	2,820.9500	2.8210	2,302.2700	2.3023	(18.387)	0	0	0
2014/06/12	R186	07/08/2014	9.20	Put	Bond Future	236.4200	0.2364	156.9200	0.1569	(33.627)	0	0	2,100
2014/06/12	R186	07/08/2014	7.60	Call	Bond Future	71.3800	0.0714	108.2600	0.1083	51.667	0	0	210
2014/06/12	R186	07/08/2014	8.00	Put	Bond Future	4,694.8000	4.6948	4,025.1700	4.0252	(14.263)	0	0	0
2014/06/12	R186	07/08/2014	8.31	Put	Bond Future	2,710.9300	2.7109	2,204.1100	2.2041	(18.695)	0	0	0
2014/06/12	R186	07/08/2014	8.92	Call	Bond Future	4,009.0700	4.0091	4,661.2900	4.6613	16.269	0	0	0
2014/06/12	R186	07/08/2014	8.30	Put	Bond Future	2,765.6100	2.7656	2,252.8400	2.2528	(18.541)	0	0	0
2014/06/12	R186	07/08/2014	9.20	Call	Bond Future	5,865.6900	5.8657	6,608.1300	6.6081	12.657	0	0	0
2014/06/12	R186	07/08/2014	8.43	Call	Bond Future	1,509.4600	1.5095	1,897.4100	1.8974	25.701	0	0	0
2014/06/12	R186	07/08/2014	8.70	Call	Bond Future	2,737.0800	2.7371	3,283.9800	3.2840	19.981	0	0	0
2014/06/12	R186	07/08/2014	8.25	Put	Bond Future	3,049.1400	3.0491	2,507.1500	2.5072	(17.775)	0	0	0
2014/06/12	R186	06/11/2014	8.14	Call	Bond Future	1,576.3700	1.5764	1,856.1800	1.8562	17.750	0	0	0
2014/06/12	R186	06/11/2014	8.15	Put	Bond Future	5,228.9900	5.2290	4,677.9700	4.6780	(10.538)	0	0	0
2014/06/12	R186	06/11/2014			Bond Future	8.5845	118.3336	8.4828	119.1678	(1.184)	8.5370	8.5370	100
2014/06/12	R186	06/11/2014	9.17	Call	Bond Future	5,962.7400	5.9627	6,582.3300	6.5823	10.391	0	0	0
2014/06/12	R186	06/11/2014	8.15	Call	Bond Future	1,603.5800	1.6036	1,886.7500	1.8868	17.659	0	0	0
2014/06/12	R186	06/11/2014	8.16	Call	Bond Future	1,631.1000	1.6311	1,917.6500	1.9176	17.568	0	0	0
2014/06/12	R186	06/11/2014	9.17	Put	Bond Future	1,317.9000	1.3179	1,103.3000	1.1033	(16.283)	0	0	2,010
2014/06/12	R186	06/11/2014	8.14	Put	Bond Future	5,287.0900	5.2871	4,732.7100	4.7327	(10.486)	0	0	0
2014/06/12	R186	06/11/2014	8.16	Put	Bond Future	5,171.2900	5.1713	4,623.6500	4.6237	(10.590)	0	0	0
2014/06/12	R186	05/02/2015	9.00	Call	Bond Future	5,514.0000	5.5140	6,042.1000	6.0421	9.577	0	0	0
2014/06/12	R186	05/02/2015			Bond Future	8.6655	114.8780	8.5603	115.7230	(1.214)	0.0000	0.0000	0
2014/06/12	R186	05/02/2015	8.75	Call	Bond Future	4,400.1200	4.4001	4,865.1700	4.8652	10.569	0	0	0
2014/06/12	R186	05/02/2015	8.76	Call	Bond Future	4,442.3900	4.4424	4,910.0400	4.9100	10.527	0	0	0
2014/06/12	R186	05/02/2015	8.74	Call	Bond Future	4,358.0500	4.3581	4,820.5000	4.8205	10.611	0	0	0
2014/06/12	R186	05/02/2015	8.76	Put	Bond Future	3,690.6300	3.6906	3,313.2700	3.3133	(10.225)	0	0	0
2014/06/12	R186	05/02/2015	8.75	Put	Bond Future	3,727.6000	3.7276	3,347.6400	3.3476	(10.193)	0	0	0
2014/06/12	R186	05/02/2015	9.00	Put	Bond Future	2,883.6500	2.8837	2,566.7400	2.5667	(10.990)	0	0	9,600
2014/06/12	R186	05/02/2015	8.74	Put	Bond Future	3,764.8400	3.7648	3,382.2800	3.3823	(10.161)	0	0	0
2014/06/12	R197	07/08/2014			Bond Future	285.3281	285.3281	285.4185	285.4185	0.032	0.0000	0.0000	905
2014/06/12	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R197	07/08/2014	270.00	Call	Bond Future	15,328.1400	15.3281	15,418.4700	15.4185	0.589	0	0	0
2014/06/12	R197	07/08/2014	270.01	Call	Bond Future	15,318.1400	15.3181	15,408.4700	15.4085	0.590	0	0	0
2014/06/12	R197	07/08/2014	269.99	Call	Bond Future	15,338.1400	15.3381	15,428.4700	15.4285	0.589	0	0	0
2014/06/12	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R197	06/11/2014			Bond Future	289.6600	289.6600	289.7513	289.7513	0.032	0.0000	0.0000	0
2014/06/12	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R197	06/11/2014	285.00	Call	Bond Future	4,660.0100	4.6600	4,751.2700	4.7513	1.958	0	0	0
2014/06/12	R197	06/11/2014	285.01	Call	Bond Future	4,650.0100	4.6500	4,741.2700	4.7413	1.963	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
2014/06/12	R197	06/11/2014	284.99	Call	Bond Future	4,670.0100	4.6700	4,761.2700	4.7613	1.954	0	0	0
2014/06/12	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R201	07/08/2014	5.31	Put	Bond Future	374.2600	0.3743	328.0200	0.3280	(12.355)	0	0	0
2014/06/12	R201	07/08/2014			Bond Future	6.2175	102.0967	6.0538	102.1555	(2.633)	0.0000	0.0000	0
2014/06/12	R201	07/08/2014	5.30	Put	Bond Future	377.1100	0.3771	330.7200	0.3307	(12.301)	0	0	0
2014/06/12	R201	07/08/2014	5.31	Call	Bond Future	47.9400	0.0479	60.4200	0.0604	26.033	0	0	0
2014/06/12	R201	07/08/2014	5.29	Call	Bond Future	46.4500	0.0464	58.6300	0.0586	26.222	0	0	0
2014/06/12	R201	07/08/2014	5.30	Call	Bond Future	47.1900	0.0472	59.5200	0.0595	26.128	0	0	0
2014/06/12	R201	07/08/2014	5.29	Put	Bond Future	379.9800	0.3800	333.4400	0.3334	(12.248)	0	0	0
2014/06/12	R202	07/08/2014	207.99	Call	Bond Future	20,344.9900	20.3450	20,582.6900	20.5827	1.168	0	0	0
2014/06/12	R202	07/08/2014	208.00	Put	Bond Future	43.3300	0.0433	37.7400	0.0377	(12.901)	0	0	0
2014/06/12	R202	07/08/2014			Bond Future	228.2918	228.2918	228.5351	228.5351	0.107	0.0000	0.0000	44,627
2014/06/12	R202	07/08/2014	207.99	Put	Bond Future	43.1900	0.0432	37.6100	0.0376	(12.920)	0	0	0
2014/06/12	R202	07/08/2014	208.01	Put	Bond Future	43.4700	0.0435	37.8600	0.0379	(12.905)	0	0	0
2014/06/12	R202	07/08/2014	208.00	Call	Bond Future	20,335.1300	20.3351	20,572.8200	20.5728	1.169	0	0	0
2014/06/12	R202	07/08/2014	208.01	Call	Bond Future	20,325.2700	20.3253	20,562.9400	20.5629	1.169	0	0	0
2014/06/12	R202	06/11/2014	226.99	Call	Bond Future	4,767.6600	4.7677	5,014.4500	5.0144	5.176	0	0	0
2014/06/12	R202	06/11/2014			Bond Future	231.7577	231.7577	232.0044	232.0044	0.106	0.0000	0.0000	0
2014/06/12	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R202	06/11/2014	227.00	Call	Bond Future	4,757.6600	4.7577	5,004.4500	5.0044	5.187	0	0	0
2014/06/12	R202	06/11/2014	227.01	Call	Bond Future	4,747.6600	4.7477	4,994.4500	4.9944	5.198	0	0	0
2014/06/12	R203	07/08/2014	7.30	Call	Bond Future	235.9400	0.2359	357.9600	0.3580	51.717	0	0	0
2014/06/12	R203	07/08/2014			Bond Future	7.5298	105.3057	7.4015	105.6590	(1.704)	7.5150	7.5150	24,601
2014/06/12	R203	07/08/2014	7.31	Call	Bond Future	244.5200	0.2445	369.5000	0.3695	51.112	0	0	0
2014/06/12	R203	07/08/2014	6.84	Put	Bond Future	1,946.1400	1.9461	1,617.9200	1.6179	(16.865)	0	0	0
2014/06/12	R203	07/08/2014	7.29	Put	Bond Future	889.1200	0.8891	654.9200	0.6549	(26.341)	0	0	0
2014/06/12	R203	07/08/2014	7.31	Put	Bond Future	850.6800	0.8507	622.3800	0.6224	(26.837)	0	0	0
2014/06/12	R203	07/08/2014	7.29	Call	Bond Future	227.5800	0.2276	346.6600	0.3467	52.324	0	0	0
2014/06/12	R203	07/08/2014	7.30	Put	Bond Future	869.7800	0.8698	638.5200	0.6385	(26.588)	0	0	0
2014/06/12	R203	07/08/2014	6.84	Call	Bond Future	28.6500	0.0287	53.7100	0.0537	87.469	0	0	46
2014/06/12	R203	06/11/2014	6.86	Call	Bond Future	157.5000	0.1575	218.3700	0.2184	38.648	0	0	0
2014/06/12	R203	06/11/2014			Bond Future	7.6741	102.7284	7.5331	103.0868	(1.838)	7.6320	7.6320	100
2014/06/12	R203	06/11/2014	6.98	Call	Bond Future	212.8500	0.2129	289.0800	0.2891	35.814	0	0	14
2014/06/12	R203	06/11/2014	6.84	Call	Bond Future	149.3400	0.1493	207.8200	0.2078	39.159	0	0	45
2014/06/12	R203	06/11/2014	6.85	Call	Bond Future	153.3800	0.1534	213.0500	0.2130	38.903	0	0	0
2014/06/12	R203	06/11/2014	6.98	Put	Bond Future	1,992.1600	1.9922	1,709.9300	1.7099	(14.167)	0	0	0
2014/06/12	R203	06/11/2014	6.84	Put	Bond Future	2,292.2300	2.2922	1,992.2500	1.9922	(13.087)	0	0	0
2014/06/12	R203	06/11/2014	6.86	Put	Bond Future	2,248.3500	2.2484	1,950.7600	1.9508	(13.236)	0	0	0
2014/06/12	R203	06/11/2014	6.85	Put	Bond Future	2,270.2500	2.2703	1,971.4600	1.9715	(13.161)	0	0	0
2014/06/12	R203	05/02/2015	7.69	Call	Bond Future	887.1500	0.8872	1,059.6900	1.0597	19.449	0	0	55
2014/06/12	R203	05/02/2015			Bond Future	7.8314	104.3258	7.6757	104.6880	(1.988)	0.0000	0.0000	0
2014/06/12	R203	05/02/2015	8.34	Put	Bond Future	584.4000	0.5844	472.8700	0.4729	(19.085)	0	0	0
2014/06/12	R203	05/02/2015	8.35	Call	Bond Future	1,771.6500	1.7716	2,023.2800	2.0233	14.203	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
2014/06/12	R203	05/02/2015	8.36	Call	Bond Future	1,787.5400	1.7875	2,040.2100	2.0402	14.135	0	0	0
2014/06/12	R203	05/02/2015	8.34	Call	Bond Future	1,755.8200	1.7558	2,006.4100	2.0064	14.272	0	0	0
2014/06/12	R203	05/02/2015	8.36	Put	Bond Future	570.4100	0.5704	460.9600	0.4610	(19.188)	0	0	0
2014/06/12	R203	05/02/2015	7.69	Put	Bond Future	1,215.9000	1.2159	1,026.3200	1.0263	(15.592)	0	0	0
2014/06/12	R203	05/02/2015	8.35	Put	Bond Future	577.3700	0.5774	466.8800	0.4669	(19.137)	0	0	0
2014/06/12	R204	07/08/2014			Bond Future	7.7504	102.0297	7.6293	102.4742	(1.562)	7.7100	7.7100	15,498
2014/06/12	R204	07/08/2014	7.44	Put	Bond Future	1,424.1500	1.4241	1,109.7700	1.1098	(22.075)	0	0	0
2014/06/12	R204	07/08/2014	7.46	Put	Bond Future	1,370.0800	1.3701	1,062.1900	1.0622	(22.472)	0	0	0
2014/06/12	R204	07/08/2014	7.45	Put	Bond Future	1,396.9800	1.3970	1,085.8300	1.0858	(22.273)	0	0	0
2014/06/12	R204	07/08/2014	7.46	Call	Bond Future	299.9600	0.3000	436.6400	0.4366	45.566	0	0	0
2014/06/12	R204	07/08/2014	7.78	Call	Bond Future	772.0200	0.7720	1,022.1500	1.0222	32.399	0	0	0
2014/06/12	R204	07/08/2014	7.44	Call	Bond Future	279.8200	0.2798	410.0100	0.4100	46.526	0	0	0
2014/06/12	R204	07/08/2014	7.78	Put	Bond Future	663.6400	0.6636	469.2000	0.4692	(29.299)	0	0	530
2014/06/12	R204	07/08/2014	7.45	Call	Bond Future	289.7600	0.2898	423.1800	0.4232	46.045	0	0	0
2014/06/12	R204	06/11/2014	7.99	Put	Bond Future	988.2700	0.9883	800.0300	0.8000	(19.047)	0	0	1,270
2014/06/12	R204	06/11/2014			Bond Future	7.8686	103.5662	7.7388	104.0173	(1.650)	7.8080	7.8080	100
2014/06/12	R204	06/11/2014	6.99	Put	Bond Future	3,312.4300	3.3124	2,932.8300	2.9328	(11.460)	0	0	0
2014/06/12	R204	06/11/2014	7.01	Put	Bond Future	3,251.3400	3.2513	2,874.5400	2.8745	(11.589)	0	0	0
2014/06/12	R204	06/11/2014	7.00	Put	Bond Future	3,281.8300	3.2818	2,903.6200	2.9036	(11.524)	0	0	0
2014/06/12	R204	06/11/2014	6.99	Call	Bond Future	210.4900	0.2105	282.0100	0.2820	33.978	0	0	0
2014/06/12	R204	06/11/2014	7.99	Call	Bond Future	1,407.7200	1.4077	1,670.6000	1.6706	18.674	0	0	0
2014/06/12	R204	06/11/2014	7.00	Call	Bond Future	215.8400	0.2158	288.7500	0.2888	33.780	0	0	0
2014/06/12	R204	06/11/2014	7.01	Call	Bond Future	221.3000	0.2213	295.6200	0.2956	33.583	0	0	0
2014/06/12	R204	05/02/2015			Bond Future	7.9888	101.1417	7.8496	101.5980	(1.742)	0.0000	0.0000	0
2014/06/12	R204	05/02/2015	8.25	Call	Bond Future	1,974.2700	1.9743	2,253.6800	2.2537	14.153	0	0	0
2014/06/12	R204	05/02/2015	8.26	Call	Bond Future	1,993.7500	1.9938	2,274.6400	2.2746	14.089	0	0	0
2014/06/12	R204	05/02/2015	8.24	Call	Bond Future	1,954.8800	1.9549	2,232.8100	2.2328	14.217	0	0	0
2014/06/12	R204	05/02/2015	8.26	Put	Bond Future	1,112.0700	1.1121	936.6700	0.9367	(15.772)	0	0	0
2014/06/12	R204	05/02/2015	8.25	Put	Bond Future	1,124.9300	1.1249	948.0500	0.9481	(15.724)	0	0	0
2014/06/12	R204	05/02/2015	8.24	Put	Bond Future	1,137.8900	1.1379	959.5300	0.9595	(15.675)	0	0	0
2014/06/12	R207	07/08/2014	7.69	Call	Bond Future	351.5000	0.3515	479.6800	0.4797	36.467	0	0	0
2014/06/12	R207	07/08/2014	7.70	Put	Bond Future	1,698.9600	1.6990	1,384.0800	1.3841	(18.534)	0	0	0
2014/06/12	R207	07/08/2014			Bond Future	8.0122	97.2421	7.9073	97.6882	(1.308)	7.9730	7.9730	30,770
2014/06/12	R207	07/08/2014	7.70	Call	Bond Future	363.1500	0.3631	494.3600	0.4944	36.131	0	0	0
2014/06/12	R207	07/08/2014	7.71	Call	Bond Future	375.0700	0.3751	509.3500	0.5094	35.801	0	0	0
2014/06/12	R207	07/08/2014	7.69	Put	Bond Future	1,730.4700	1.7305	1,412.5600	1.4126	(18.371)	0	0	0
2014/06/12	R207	07/08/2014	7.71	Put	Bond Future	1,667.7400	1.6677	1,355.9300	1.3559	(18.697)	0	0	0
2014/06/12	R207	06/11/2014	7.36	Put	Bond Future	3,541.5100	3.5415	3,182.6700	3.1827	(10.132)	0	0	0
2014/06/12	R207	06/11/2014			Bond Future	8.1207	98.7070	8.0097	99.1597	(1.366)	8.0640	8.0640	100
2014/06/12	R207	06/11/2014	7.35	Put	Bond Future	3,575.6200	3.5756	3,215.2600	3.2153	(10.078)	0	0	0
2014/06/12	R207	06/11/2014	7.36	Call	Bond Future	385.6100	0.3856	479.4600	0.4795	24.338	0	0	0
2014/06/12	R207	06/11/2014	7.34	Call	Bond Future	369.3100	0.3693	460.1400	0.4601	24.595	0	0	0
2014/06/12	R207	06/11/2014	7.35	Call	Bond Future	377.4000	0.3774	469.7300	0.4697	24.465	0	0	0
2014/06/12	R207	06/11/2014	7.34	Put	Bond Future	3,609.8700	3.6099	3,248.0100	3.2480	(10.024)	0	0	0
2014/06/12	R207	05/02/2015	8.49	Put	Bond Future	1,421.3300	1.4213	1,239.9500	1.2400	(12.761)	0	0	0
2014/06/12	R207	05/02/2015			Bond Future	8.2315	96.6006	8.1141	97.0586	(1.426)	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
2014/06/12	R207	05/02/2015	8.51	Put	Bond Future	1,390.7200	1.3907	1,212.1700	1.2122	(12.839)	0	0	0
2014/06/12	R207	05/02/2015	8.50	Call	Bond Future	2,443.7500	2.4438	2,721.7400	2.7217	11.376	0	0	0
2014/06/12	R207	05/02/2015	8.51	Call	Bond Future	2,466.8900	2.4669	2,746.2900	2.7463	11.326	0	0	0
2014/06/12	R207	05/02/2015	8.49	Call	Bond Future	2,420.7200	2.4207	2,697.2900	2.6973	11.425	0	0	0
2014/06/12	R207	05/02/2015	8.50	Put	Bond Future	1,405.9600	1.4060	1,226.0000	1.2260	(12.800)	0	0	0
2014/06/12	R208	07/08/2014	8.28	Call	Bond Future	1,291.8500	1.2919	1,596.3800	1.5964	23.573	0	0	0
2014/06/12	R208	07/08/2014			Bond Future	8.1746	95.2732	8.0705	95.7766	(1.274)	8.1410	8.1410	13,421
2014/06/12	R208	07/08/2014	7.80	Call	Bond Future	347.6500	0.3477	476.6100	0.4766	37.095	0	0	0
2014/06/12	R208	07/08/2014	7.79	Put	Bond Future	2,212.3600	2.2124	1,834.7400	1.8347	(17.069)	0	0	0
2014/06/12	R208	07/08/2014	7.81	Put	Bond Future	2,136.9200	2.1369	1,765.6600	1.7657	(17.374)	0	0	0
2014/06/12	R208	07/08/2014	7.80	Put	Bond Future	2,174.4700	2.1745	1,800.0200	1.8000	(17.220)	0	0	0
2014/06/12	R208	07/08/2014	7.81	Call	Bond Future	359.4300	0.3594	491.5800	0.4916	36.767	0	0	0
2014/06/12	R208	07/08/2014	8.28	Put	Bond Future	785.5900	0.7856	586.7100	0.5867	(25.316)	0	0	630
2014/06/12	R208	07/08/2014	7.79	Call	Bond Future	336.1700	0.3362	461.9600	0.4620	37.419	0	0	0
2014/06/12	R208	06/11/2014	7.46	Call	Bond Future	409.6600	0.4097	508.3900	0.5084	24.100	0	0	0
2014/06/12	R208	06/11/2014			Bond Future	8.2771	93.3100	8.1677	93.8208	(1.321)	8.2290	8.2290	100
2014/06/12	R208	06/11/2014	7.44	Call	Bond Future	392.0700	0.3921	487.5500	0.4876	24.353	0	0	0
2014/06/12	R208	06/11/2014	7.45	Call	Bond Future	400.7900	0.4008	497.8900	0.4979	24.227	0	0	0
2014/06/12	R208	06/11/2014	8.50	Put	Bond Future	1,249.3800	1.2494	1,052.9300	1.0529	(15.724)	0	0	1,520
2014/06/12	R208	06/11/2014	7.44	Put	Bond Future	4,393.1900	4.3932	3,977.7900	3.9778	(9.456)	0	0	0
2014/06/12	R208	06/11/2014	7.46	Put	Bond Future	4,312.7400	4.3127	3,900.5900	3.9006	(9.557)	0	0	0
2014/06/12	R208	06/11/2014	8.50	Call	Bond Future	2,280.7000	2.2807	2,595.1300	2.5951	13.787	0	0	0
2014/06/12	R208	06/11/2014	7.45	Put	Bond Future	4,352.8800	4.3529	3,939.1000	3.9391	(9.506)	0	0	0
2014/06/12	R208	05/02/2015	8.51	Call	Bond Future	2,483.8200	2.4838	2,775.5100	2.7755	11.744	0	0	0
2014/06/12	R208	05/02/2015			Bond Future	8.3791	94.7610	8.2645	95.2781	(1.368)	0.0000	0.0000	0
2014/06/12	R208	05/02/2015	8.49	Call	Bond Future	2,434.8500	2.4349	2,723.2200	2.7232	11.843	0	0	0
2014/06/12	R208	05/02/2015	8.51	Put	Bond Future	1,897.3600	1.8974	1,671.9300	1.6719	(11.881)	0	0	0
2014/06/12	R208	05/02/2015	8.50	Put	Bond Future	1,917.4400	1.9174	1,690.3500	1.6903	(11.843)	0	0	0
2014/06/12	R208	05/02/2015	8.49	Put	Bond Future	1,937.6800	1.9377	1,708.9300	1.7089	(11.805)	0	0	0
2014/06/12	R208	05/02/2015	8.50	Call	Bond Future	2,459.2700	2.4593	2,749.3000	2.7493	11.793	0	0	0
2014/06/12	R209	07/08/2014	9.04	Put	Bond Future	1,977.2000	1.9772	1,671.2700	1.6713	(15.473)	0	0	0
2014/06/12	R209	07/08/2014			Bond Future	9.1051	75.4855	9.0280	76.0591	(0.848)	9.0680	9.0680	25,602
2014/06/12	R209	07/08/2014	9.06	Put	Bond Future	1,897.0300	1.8970	1,598.9900	1.5990	(15.711)	0	0	0
2014/06/12	R209	07/08/2014	9.05	Put	Bond Future	1,936.8300	1.9368	1,634.8400	1.6348	(15.592)	0	0	0
2014/06/12	R209	07/08/2014	9.05	Call	Bond Future	1,527.6500	1.5276	1,799.2900	1.7993	17.782	0	0	0
2014/06/12	R209	07/08/2014	9.06	Call	Bond Future	1,562.3100	1.5623	1,837.9000	1.8379	17.640	0	0	0
2014/06/12	R209	07/08/2014	9.04	Call	Bond Future	1,493.4400	1.4934	1,761.1400	1.7611	17.925	0	0	0
2014/06/12	R209	06/11/2014	9.50	Call	Bond Future	4,225.3400	4.2253	4,597.1100	4.5971	8.799	0	0	0
2014/06/12	R209	06/11/2014	8.95	Call	Bond Future	2,196.7400	2.1967	2,445.6300	2.4456	11.330	0	0	2,050
2014/06/12	R209	06/11/2014			Bond Future	9.1797	73.4760	9.1003	74.0581	(0.865)	9.1350	9.1350	100
2014/06/12	R209	06/11/2014	8.99	Put	Bond Future	3,723.4700	3.7235	3,399.4600	3.3995	(8.702)	0	0	0
2014/06/12	R209	06/11/2014	10.00	Call	Bond Future	6,558.6400	6.5586	7,019.1000	7.0191	7.021	0	0	0
2014/06/12	R209	06/11/2014	9.05	Put	Bond Future	3,467.6700	3.4677	3,157.5500	3.1575	(8.943)	0	0	0
2014/06/12	R209	06/11/2014	9.58	Put	Bond Future	1,745.0700	1.7451	1,550.8100	1.5508	(11.132)	0	0	907
2014/06/12	R209	06/11/2014	9.01	Put	Bond Future	3,636.8200	3.6368	3,317.4400	3.3174	(8.782)	0	0	0
2014/06/12	R209	06/11/2014	9.50	Put	Bond Future	1,948.1600	1.9482	1,737.7900	1.7378	(10.798)	0	0	5,500

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
2014/06/12	R209	06/11/2014	10.05	Call	Bond Future	6,808.3100	6.8083	7,275.9900	7.2760	6.869	0	0	0
2014/06/12	R209	06/11/2014	8.95	Put	Bond Future	3,900.9400	3.9009	3,567.6900	3.5677	(8.543)	0	0	0
2014/06/12	R209	06/11/2014	9.00	Put	Bond Future	3,679.9700	3.6800	3,358.2700	3.3583	(8.742)	0	0	0
2014/06/12	R209	06/11/2014	9.95	Call	Bond Future	6,311.0500	6.3111	6,764.0000	6.7640	7.177	0	0	0
2014/06/12	R209	06/11/2014	8.50	Call	Bond Future	1,080.0600	1.0801	1,230.1000	1.2301	13.892	0	0	5,500
2014/06/12	R209	06/11/2014	8.75	Put	Bond Future	4,877.0200	4.8770	4,498.1900	4.4982	(7.768)	0	0	0
2014/06/12	R209	06/11/2014	8.99	Call	Bond Future	2,320.4700	2.3205	2,578.6000	2.5786	11.124	0	0	0
2014/06/12	R209	06/11/2014	9.25	Call	Bond Future	3,216.1800	3.2162	3,533.9500	3.5339	9.880	0	0	0
2014/06/12	R209	06/11/2014	10.05	Put	Bond Future	873.5900	0.8736	759.1300	0.7591	(13.102)	0	0	2,050
2014/06/12	R209	06/11/2014	10.00	Put	Bond Future	943.8800	0.9439	822.2000	0.8222	(12.891)	0	0	1,640
2014/06/12	R209	06/11/2014	9.05	Call	Bond Future	2,512.9500	2.5129	2,784.9700	2.7850	10.825	0	0	2,050
2014/06/12	R209	06/11/2014	9.58	Call	Bond Future	4,573.6100	4.5736	4,961.4900	4.9615	8.481	0	0	0
2014/06/12	R209	06/11/2014	9.00	Call	Bond Future	2,351.9700	2.3520	2,612.4100	2.6124	11.073	0	0	1,640
2014/06/12	R209	06/11/2014	9.25	Put	Bond Future	2,706.5900	2.7066	2,442.2200	2.4422	(9.768)	0	0	2,200
2014/06/12	R209	06/11/2014	8.75	Call	Bond Future	1,638.1500	1.6381	1,841.4600	1.8415	12.411	0	0	2,200
2014/06/12	R209	06/11/2014	9.01	Call	Bond Future	2,383.7100	2.3837	2,646.4700	2.6465	11.023	0	0	0
2014/06/12	R209	06/11/2014	9.95	Put	Bond Future	1,018.6900	1.0187	889.5000	0.8895	(12.682)	0	0	2,050
2014/06/12	R209	06/11/2014	8.50	Put	Bond Future	6,306.5500	6.3065	5,874.4500	5.8745	(6.852)	0	0	0
2014/06/12	R209	05/02/2015			Bond Future	9.2522	74.6187	9.1707	75.2085	(0.881)	0.0000	0.0000	0
2014/06/12	R209	05/02/2015	9.25	Call	Bond Future	3,920.8400	3.9208	4,229.6800	4.2297	7.877	0	0	0
2014/06/12	R209	05/02/2015	9.26	Call	Bond Future	3,956.6400	3.9566	4,267.1900	4.2672	7.849	0	0	0
2014/06/12	R209	05/02/2015	9.24	Call	Bond Future	3,885.4500	3.8855	4,192.5700	4.1926	7.904	0	0	0
2014/06/12	R209	05/02/2015	9.25	Put	Bond Future	3,936.8100	3.9368	3,655.7800	3.6558	(7.139)	0	0	0
2014/06/12	R209	05/02/2015	9.24	Put	Bond Future	3,973.4200	3.9734	3,690.6700	3.6907	(7.116)	0	0	0
2014/06/12	R209	05/02/2015	9.26	Put	Bond Future	3,900.7200	3.9007	3,621.4000	3.6214	(7.161)	0	0	0
2014/06/12	R210	07/08/2014	159.00	Call	Bond Future	11,983.6400	11.9836	12,437.0100	12.4370	3.783	0	0	0
2014/06/12	R210	07/08/2014			Bond Future	170.9836	170.9836	171.4370	171.4370	0.265	0.0000	0.0000	618
2014/06/12	R210	07/08/2014	159.01	Call	Bond Future	11,973.6400	11.9736	12,427.0100	12.4270	3.786	0	0	0
2014/06/12	R210	07/08/2014	158.99	Call	Bond Future	11,993.6400	11.9936	12,447.0100	12.4470	3.780	0	0	0
2014/06/12	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R210	06/11/2014			Bond Future	171.5400	171.5400	172.0001	172.0001	0.268	0.0000	0.0000	0
2014/06/12	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R210	06/11/2014	169.00	Call	Bond Future	2,540.0300	2.5400	3,000.1200	3.0001	18.114	0	0	0
2014/06/12	R210	06/11/2014	169.01	Call	Bond Future	2,530.0300	2.5300	2,990.1200	2.9901	18.185	0	0	0
2014/06/12	R210	06/11/2014	168.99	Call	Bond Future	2,550.0300	2.5500	3,010.1200	3.0101	18.043	0	0	0
2014/06/12	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R211	07/08/2014			Bond Future	130.5557	130.5557	130.5943	130.5943	0.030	0.0000	0.0000	390
2014/06/12	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R211	07/08/2014	128.00	Call	Bond Future	2,555.7300	2.5557	2,594.3000	2.5943	1.509	0	0	0
2014/06/12	R211	07/08/2014	128.01	Call	Bond Future	2,545.7300	2.5457	2,584.3000	2.5843	1.515	0	0	0
2014/06/12	R211	07/08/2014	127.99	Call	Bond Future	2,565.7300	2.5657	2,604.3000	2.6043	1.503	0	0	0
2014/06/12	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/12	R211	06/11/2014	130.00	Call	Bond Future	2,538.1300	2.5381	2,577.1600	2.5772	1.538	0	0	0
2014/06/12	R211	06/11/2014	130.01	Call	Bond Future	2,528.1300	2.5281	2,567.1600	2.5672	1.544	0	0	0
2014/06/12	R211	06/11/2014			Bond Future	132.5381	132.5381	132.5772	132.5772	0.029	0.0000	0.0000	0
2014/06/12	R211	06/11/2014	129.99	Call	Bond Future	2,548.1300	2.5481	2,587.1600	2.5872	1.532	0	0	0
2014/06/12	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R212	07/08/2014	128.99	Call	Bond Future	5,609.7400	5.6097	5,652.9300	5.6529	0.770	0	0	0
2014/06/12	R212	07/08/2014			Bond Future	134.5997	134.5997	134.6429	134.6429	0.032	0.0000	0.0000	21,797
2014/06/12	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R212	07/08/2014	129.00	Call	Bond Future	5,599.7400	5.5997	5,642.9300	5.6429	0.771	0	0	0
2014/06/12	R212	07/08/2014	129.01	Call	Bond Future	5,589.7400	5.5897	5,632.9300	5.6329	0.773	0	0	0
2014/06/12	R212	06/11/2014			Bond Future	136.6436	136.6436	136.6874	136.6874	0.032	0.0000	0.0000	0
2014/06/12	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R212	06/11/2014	135.00	Call	Bond Future	1,643.5900	1.6436	1,687.3600	1.6874	2.663	0	0	0
2014/06/12	R212	06/11/2014	135.01	Call	Bond Future	1,633.5900	1.6336	1,677.3600	1.6774	2.679	0	0	0
2014/06/12	R212	06/11/2014	134.99	Call	Bond Future	1,653.5900	1.6536	1,697.3600	1.6974	2.647	0	0	0
2014/06/12	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R213	07/08/2014	8.86	Call	Bond Future	1,262.7800	1.2628	1,525.0400	1.5250	20.768	0	0	0
2014/06/12	R213	07/08/2014			Bond Future	8.9888	86.1682	8.9064	86.7865	(0.917)	0.0000	0.0000	24,257
2014/06/12	R213	07/08/2014	8.84	Call	Bond Future	1,201.6200	1.2016	1,455.2700	1.4553	21.109	0	0	0
2014/06/12	R213	07/08/2014	8.85	Call	Bond Future	1,231.9600	1.2320	1,489.9100	1.4899	20.938	0	0	0
2014/06/12	R213	07/08/2014	8.84	Put	Bond Future	2,322.8800	2.3229	1,958.2500	1.9582	(15.697)	0	0	0
2014/06/12	R213	07/08/2014	8.86	Put	Bond Future	2,232.1100	2.2321	1,876.0900	1.8761	(15.950)	0	0	0
2014/06/12	R213	07/08/2014	8.85	Put	Bond Future	2,277.2100	2.2772	1,916.8800	1.9169	(15.823)	0	0	0
2014/06/12	R213	06/11/2014	8.84	Call	Bond Future	2,186.0100	2.1860	2,453.7600	2.4538	12.248	0	0	0
2014/06/12	R213	06/11/2014	8.85	Put	Bond Future	3,857.2700	3.8573	3,500.0700	3.5001	(9.260)	0	0	0
2014/06/12	R213	06/11/2014			Bond Future	9.0702	83.9249	8.9852	84.5524	(0.937)	0.0000	0.0000	0
2014/06/12	R213	06/11/2014	8.85	Call	Bond Future	2,216.8200	2.2168	2,487.0800	2.4871	12.191	0	0	0
2014/06/12	R213	06/11/2014	8.86	Call	Bond Future	2,247.9000	2.2479	2,520.6700	2.5207	12.134	0	0	0
2014/06/12	R213	06/11/2014	8.84	Put	Bond Future	3,902.0700	3.9021	3,542.3600	3.5424	(9.218)	0	0	0
2014/06/12	R213	06/11/2014	8.86	Put	Bond Future	3,812.8300	3.8128	3,458.1400	3.4581	(9.303)	0	0	0
2014/06/12	R213	05/02/2015	9.26	Put	Bond Future	3,545.3200	3.5453	3,262.1100	3.2621	(7.988)	0	0	0
2014/06/12	R213	05/02/2015			Bond Future	9.1510	85.2299	9.0636	85.8655	(0.956)	0.0000	0.0000	0
2014/06/12	R213	05/02/2015	9.25	Put	Bond Future	3,578.8500	3.5788	3,293.8100	3.2938	(7.965)	0	0	0
2014/06/12	R213	05/02/2015	9.24	Put	Bond Future	3,612.3600	3.6124	3,325.4900	3.3255	(7.941)	0	0	0
2014/06/12	R213	05/02/2015	9.25	Call	Bond Future	4,289.8300	4.2898	4,640.4700	4.6405	8.174	0	0	0
2014/06/12	R213	05/02/2015	9.26	Call	Bond Future	4,327.6500	4.3276	4,680.1200	4.6801	8.145	0	0	0
2014/06/12	R213	05/02/2015	9.24	Call	Bond Future	4,251.9000	4.2519	4,600.7100	4.6007	8.204	0	0	0
2014/06/12	R214	07/08/2014	9.54	Put	Bond Future	835.2400	0.8352	656.7800	0.6568	(21.366)	0	0	0
2014/06/12	R214	07/08/2014			Bond Future	9.2148	76.1408	9.1325	76.7739	(0.893)	0.0000	0.0000	6,154
2014/06/12	R214	07/08/2014	9.56	Put	Bond Future	793.6100	0.7936	621.9600	0.6220	(21.629)	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
2014/06/12	R214	07/08/2014	9.55	Put	Bond Future	814.2100		0.8142	639.1700	0.6392	(21.498)	0	0	0
2014/06/12	R214	07/08/2014	9.56	Call	Bond Future	3,353.6700		3.3537	3,815.1300	3.8151	13.760	0	0	0
2014/06/12	R214	07/08/2014	9.54	Call	Bond Future	3,251.1300		3.2511	3,705.7800	3.7058	13.984	0	0	0
2014/06/12	R214	07/08/2014	9.55	Call	Bond Future	3,302.2500		3.3023	3,760.3200	3.7603	13.871	0	0	0
2014/06/12	R214	06/11/2014	9.64	Call	Bond Future	4,547.1400		4.5471	4,964.0000	4.9640	9.168	0	0	0
2014/06/12	R214	06/11/2014	9.20	Call	Bond Future	2,785.2300		2.7852	3,097.5300	3.0975	11.213	0	0	2,500
2014/06/12	R214	06/11/2014			Bond Future	9.2900		73.9994	9.2053	74.6419	(0.911)	0.0000	0.0000	0
2014/06/12	R214	06/11/2014	9.65	Call	Bond Future	4,591.6300		4.5916	5,010.6600	5.0107	9.126	0	0	0
2014/06/12	R214	06/11/2014	9.20	Put	Bond Future	3,468.6000		3.4686	3,138.3800	3.1384	(9.520)	0	0	0
2014/06/12	R214	06/11/2014	9.66	Call	Bond Future	4,636.2900		4.6363	5,057.4900	5.0575	9.085	0	0	0
2014/06/12	R214	06/11/2014	9.80	Call	Bond Future	5,277.7700		5.2778	5,728.0800	5.7281	8.532	0	0	0
2014/06/12	R214	06/11/2014	9.64	Put	Bond Future	1,987.7000		1.9877	1,762.0400	1.7620	(11.353)	0	0	0
2014/06/12	R214	06/11/2014	9.66	Put	Bond Future	1,935.1800		1.9352	1,713.8600	1.7139	(11.437)	0	0	0
2014/06/12	R214	06/11/2014	9.65	Put	Bond Future	1,961.3000		1.9613	1,737.8100	1.7378	(11.395)	0	0	0
2014/06/12	R214	06/11/2014	9.80	Put	Bond Future	1,598.3700		1.5984	1,406.1600	1.4062	(12.025)	0	0	2,500
2014/06/12	R214	05/02/2015	9.50	Call	Bond Future	4,634.1100		4.6341	5,001.9000	5.0019	7.937	0	0	0
2014/06/12	R214	05/02/2015			Bond Future	9.3646		75.1501	9.2776	75.8013	(0.929)	0.0000	0.0000	0
2014/06/12	R214	05/02/2015	9.51	Call	Bond Future	4,672.9400		4.6729	5,042.5400	5.0425	7.909	0	0	0
2014/06/12	R214	05/02/2015	9.50	Put	Bond Future	3,639.4400		3.6394	3,356.0900	3.3561	(7.786)	0	0	0
2014/06/12	R214	05/02/2015	9.49	Call	Bond Future	4,595.4200		4.5954	4,961.3900	4.9614	7.964	0	0	0
2014/06/12	R214	05/02/2015	9.49	Put	Bond Future	3,673.4200		3.6734	3,388.2500	3.3882	(7.763)	0	0	0
2014/06/12	R214	05/02/2015	9.51	Put	Bond Future	3,605.7200		3.6057	3,324.1800	3.3242	(7.808)	0	0	0
2014/06/12	R248	07/08/2014			Bond Future	9.2864		98.4127	9.2244	99.0209	(0.668)	0.0000	0.0000	14,129
2014/06/12	R248	07/08/2014	9.65	Call	Bond Future	3,430.5800		3.4306	4,038.8400	4.0388	17.731	0	0	0
2014/06/12	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R248	07/08/2014	9.66	Call	Bond Future	3,521.7600		3.5218	4,130.0200	4.1300	17.271	0	0	0
2014/06/12	R248	07/08/2014	9.64	Call	Bond Future	3,339.2400		3.3392	3,947.5000	3.9475	18.216	0	0	0
2014/06/12	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R248	06/11/2014			Bond Future	9.3642		95.4687	9.3003	96.0859	(0.682)	0.0000	0.0000	0
2014/06/12	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R248	06/11/2014	9.72	Call	Bond Future	3,309.4800		3.3095	3,926.7400	3.9267	18.651	0	0	0
2014/06/12	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R248	06/11/2014	9.73	Call	Bond Future	3,399.4500		3.3994	4,016.7100	4.0167	18.158	0	0	0
2014/06/12	R248	06/11/2014	9.74	Call	Bond Future	3,489.2600		3.4893	4,106.5200	4.1065	17.690	0	0	0
2014/06/12	R248	05/02/2015			Bond Future	9.4416		96.9531	9.3759	97.5783	(0.696)	0.0000	0.0000	0
2014/06/12	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R248	05/02/2015	9.50	Call	Bond Future	549.6900		0.5497	1,174.8100	1.1748	113.722	0	0	0
2014/06/12	R248	05/02/2015	9.51	Call	Bond Future	643.2100		0.6432	1,268.3300	1.2683	97.188	0	0	0
2014/06/12	R248	05/02/2015	9.49	Call	Bond Future	455.9900		0.4560	1,081.1100	1.0811	137.091	0	0	0
2014/06/12	R248	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/12	R248	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Total

388446