



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/07/2014 TO 04/07/2014

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
2014/07/04	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	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
2014/07/04	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	2025	07/08/2014	109.01	Call	Bond Future	8,243.7700	8.2438	8,192.3200	8.1923	(0.624)	0	0	0
2014/07/04	2025	07/08/2014			Bond Future	117.2538	117.2538	117.2023	117.2023	(0.044)	0.0000	0.0000	0
2014/07/04	2025	07/08/2014	108.99	Call	Bond Future	8,263.7700	8.2638	8,212.3200	8.2123	(0.623)	0	0	0
2014/07/04	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2025	07/08/2014	109.00	Call	Bond Future	8,253.7700	8.2538	8,202.3200	8.2023	(0.623)	0	0	0
2014/07/04	2025	06/11/2014	117.01	Call	Bond Future	2,006.7700	2.0068	1,952.9700	1.9530	(2.681)	0	0	0
2014/07/04	2025	06/11/2014			Bond Future	119.0168	119.0168	118.9630	118.9630	(0.045)	0.0000	0.0000	0
2014/07/04	2025	06/11/2014	116.99	Call	Bond Future	2,026.7700	2.0268	1,972.9700	1.9730	(2.654)	0	0	0
2014/07/04	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2025	06/11/2014	117.00	Call	Bond Future	2,016.7700	2.0168	1,962.9700	1.9630	(2.668)	0	0	0
2014/07/04	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2030	07/08/2014			Bond Future	8.8907	92.8462	8.8694	93.0141	(0.240)	0.0000	0.0000	1,868
2014/07/04	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2030	07/08/2014	8.99	Call	Bond Future	776.9900	0.7770	944.8800	0.9449	21.608	0	0	0
2014/07/04	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2030	07/08/2014	9.00	Call	Bond Future	854.7100	0.8547	1,022.6000	1.0226	19.643	0	0	0
2014/07/04	2030	07/08/2014	9.01	Call	Bond Future	932.3400	0.9323	1,100.2300	1.1002	18.007	0	0	0
2014/07/04	2030	06/11/2014	9.01	Call	Bond Future	292.2200	0.2922	461.3000	0.4613	57.861	0	0	0
2014/07/04	2030	06/11/2014			Bond Future	8.9722	94.2311	8.9504	94.4002	(0.243)	0.0000	0.0000	2,313
2014/07/04	2030	06/11/2014	8.99	Call	Bond Future	137.8900	0.1379	306.9700	0.3070	122.619	0	0	0
2014/07/04	2030	06/11/2014	9.00	Call	Bond Future	215.1000	0.2151	384.1800	0.3842	78.605	0	0	0
2014/07/04	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2030	05/02/2015			Bond Future	9.0522	91.6809	9.0297	91.8518	(0.248)	0.0000	0.0000	0
2014/07/04	2030	05/02/2015	9.25	Call	Bond Future	1,488.4200	1.4884	1,659.3200	1.6593	11.482	0	0	0
2014/07/04	2030	05/02/2015	9.24	Call	Bond Future	1,414.0200	1.4140	1,584.9200	1.5849	12.086	0	0	0
2014/07/04	2030	05/02/2015	9.26	Call	Bond Future	1,562.7300	1.5627	1,733.6300	1.7336	10.936	0	0	0
2014/07/04	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	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
2014/07/04	2037	07/08/2014	9.06	Put	Bond Future	167.9000	0.1679	20.7100	0.0207	(87.665)	0	0	0
2014/07/04	2037	07/08/2014			Bond Future	9.0784	94.7668	9.0623	94.9140	(0.178)	0.0000	0.0000	8,604
2014/07/04	2037	07/08/2014	9.05	Put	Bond Future	259.2000	0.2592	112.0100	0.1120	(56.786)	0	0	0
2014/07/04	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2037	07/08/2014	9.04	Put	Bond Future	350.6400	0.3506	203.4500	0.2034	(41.978)	0	0	0
2014/07/04	2037	06/11/2014	9.69	Call	Bond Future	4,606.8900	4.6069	4,754.9900	4.7550	3.215	0	0	0
2014/07/04	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2037	06/11/2014			Bond Future	9.1550	96.1804	9.1385	96.3285	(0.180)	0.0000	0.0000	1,398
2014/07/04	2037	06/11/2014	9.70	Call	Bond Future	4,689.5000	4.6895	4,837.6000	4.8376	3.158	0	0	0
2014/07/04	2037	06/11/2014	9.71	Call	Bond Future	4,771.9900	4.7720	4,920.0900	4.9201	3.104	0	0	0
2014/07/04	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2037	05/02/2015			Bond Future	9.2300	93.4099	9.2131	93.5594	(0.183)	0.0000	0.0000	0
2014/07/04	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2037	05/02/2015	9.50	Call	Bond Future	2,336.8200	2.3368	2,486.3700	2.4864	6.400	0	0	0
2014/07/04	2037	05/02/2015	9.51	Call	Bond Future	2,421.5600	2.4216	2,571.1100	2.5711	6.176	0	0	0
2014/07/04	2037	05/02/2015	9.49	Call	Bond Future	2,251.9500	2.2519	2,401.5000	2.4015	6.641	0	0	0
2014/07/04	2038	07/08/2014			Bond Future	122.2498	122.2498	122.1420	122.1420	(0.088)	0.0000	0.0000	1,061
2014/07/04	2038	07/08/2014	106.00	Call	Bond Future	16,249.7600	16.2498	16,141.9800	16.1420	(0.663)	0	0	0
2014/07/04	2038	07/08/2014	106.01	Call	Bond Future	16,239.7600	16.2398	16,131.9800	16.1320	(0.664)	0	0	0
2014/07/04	2038	07/08/2014	105.99	Call	Bond Future	16,259.7600	16.2598	16,151.9800	16.1520	(0.663)	0	0	0
2014/07/04	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2038	06/11/2014	120.01	Call	Bond Future	4,077.8900	4.0779	3,966.8200	3.9668	(2.724)	0	0	0
2014/07/04	2038	06/11/2014			Bond Future	124.0879	124.0879	123.9768	123.9768	(0.090)	0.0000	0.0000	900
2014/07/04	2038	06/11/2014	119.99	Call	Bond Future	4,097.8900	4.0979	3,986.8200	3.9868	(2.710)	0	0	0
2014/07/04	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2038	06/11/2014	120.00	Call	Bond Future	4,087.8900	4.0879	3,976.8200	3.9768	(2.717)	0	0	0
2014/07/04	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2046	07/08/2014			Bond Future	122.1449	122.1449	122.2874	122.2874	0.117	0.0000	0.0000	0
2014/07/04	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2046	07/08/2014	104.44	Call	Bond Future	17,704.8800	17.7049	17,847.4200	17.8474	0.805	0	0	0
2014/07/04	2046	07/08/2014	104.45	Call	Bond Future	17,694.8800	17.6949	17,837.4200	17.8374	0.806	0	0	0
2014/07/04	2046	07/08/2014	104.43	Call	Bond Future	17,714.8800	17.7149	17,857.4200	17.8574	0.805	0	0	0
2014/07/04	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2046	06/11/2014	104.45	Call	Bond Future	18,186.1200	18.1861	18,329.1500	18.3291	0.786	0	0	0
2014/07/04	2046	06/11/2014			Bond Future	122.6361	122.6361	122.7792	122.7792	0.117	0.0000	0.0000	5,348
2014/07/04	2046	06/11/2014	104.43	Call	Bond Future	18,206.1200	18.2061	18,349.1500	18.3491	0.786	0	0	0
2014/07/04	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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2014/07/04	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2046	06/11/2014	104.44	Call	Bond Future	18,196.1200	18.1961	18,339.1500	18.3391	0.786	0	0	0
2014/07/04	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2050	07/08/2014			Bond Future	128.0205	128.0205	128.0265	128.0265	0.005	0.0000	0.0000	688
2014/07/04	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2050	07/08/2014	112.00	Call	Bond Future	16,020.4800	16.0205	16,026.4700	16.0265	0.037	0	0	0
2014/07/04	2050	07/08/2014	112.01	Call	Bond Future	16,010.4800	16.0105	16,016.4700	16.0165	0.037	0	0	0
2014/07/04	2050	07/08/2014	111.99	Call	Bond Future	16,030.4800	16.0305	16,036.4700	16.0365	0.037	0	0	0
2014/07/04	2050	06/11/2014			Bond Future	129.9452	129.9452	129.9496	129.9496	0.003	0.0000	0.0000	2,112
2014/07/04	2050	06/11/2014	126.00	Call	Bond Future	3,945.2100	3.9452	3,949.6400	3.9496	0.112	0	0	0
2014/07/04	2050	06/11/2014	126.01	Call	Bond Future	3,935.2100	3.9352	3,939.6400	3.9396	0.113	0	0	0
2014/07/04	2050	06/11/2014	125.99	Call	Bond Future	3,955.2100	3.9552	3,959.6400	3.9596	0.112	0	0	0
2014/07/04	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	AL12	07/08/2014			Index Future	494.8220	494.8220	495.6460	495.6460	0.167	0.0000	0.0000	0
2014/07/04	AL12	06/11/2014			Index Future	502.2010	502.2010	503.0300	503.0300	0.165	0.0000	0.0000	0
2014/07/04	AL12	05/02/2015			Index Future	509.9610	509.9610	510.7990	510.7990	0.164	0.0000	0.0000	0
2014/07/04	AL37	07/08/2014			Index Future	423.5440	423.5440	423.8250	423.8250	0.066	0.0000	0.0000	0
2014/07/04	AL37	06/11/2014			Index Future	429.8600	429.8600	430.1390	430.1390	0.065	0.0000	0.0000	0
2014/07/04	AL7T	07/08/2014			Index Future	497.5240	497.5240	498.0500	498.0500	0.106	0.0000	0.0000	0
2014/07/04	AL7T	06/11/2014			Index Future	504.9430	504.9430	505.4700	505.4700	0.104	0.0000	0.0000	1
2014/07/04	ALBI	07/08/2014			Index Future	452.6670	452.6670	453.1710	453.1710	0.111	0.0000	0.0000	597
2014/07/04	ALBI	06/11/2014			Index Future	459.4170	459.4170	459.9220	459.9220	0.110	0.0000	0.0000	48
2014/07/04	ALBI	05/02/2015			Index Future	466.5160	466.5160	467.0260	467.0260	0.109	0.0000	0.0000	0
2014/07/04	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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2014/07/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/04	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
2014/07/04	EL28	07/08/2014	114.00	Call	Bond Future	10,200.2500		10.2002	9,916.6100	9.9166	(2.781)	0	0	0
2014/07/04	EL28	07/08/2014			Bond Future	124.2002		124.2002	123.9166	123.9166	(0.228)	0.0000	0.0000	0
2014/07/04	EL28	07/08/2014	114.01	Call	Bond Future	10,190.2500		10.1902	9,906.6100	9.9066	(2.783)	0	0	0
2014/07/04	EL28	07/08/2014	113.99	Call	Bond Future	10,210.2500		10.2102	9,926.6100	9.9266	(2.778)	0	0	0
2014/07/04	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	EL28	06/11/2014	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	EL28	06/11/2014			Bond Future	124.5864		124.5864	124.2968	124.2968	(0.232)	0.0000	0.0000	0
2014/07/04	EL28	06/11/2014	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	EL28	06/11/2014	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	EL28	06/11/2014	122.00	Call	Bond Future	2,586.3900		2.5864	2,296.8100	2.2968	(11.196)	0	0	0
2014/07/04	EL28	06/11/2014	122.01	Call	Bond Future	2,576.3900		2.5764	2,286.8100	2.2868	(11.240)	0	0	0
2014/07/04	EL28	06/11/2014	121.99	Call	Bond Future	2,596.3900		2.5964	2,306.8100	2.3068	(11.153)	0	0	0
2014/07/04	ES33	07/08/2014			Bond Future	9.7061		84.0360	9.6897	84.1562	(0.169)	0.0000	0.0000	0
2014/07/04	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	ES33	07/08/2014	10.14	Call	Bond Future	3,089.3100		3.0893	3,209.5500	3.2095	3.892	0	0	0
2014/07/04	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	ES33	07/08/2014	10.15	Call	Bond Future	3,158.3400		3.1583	3,278.5800	3.2786	3.807	0	0	0
2014/07/04	ES33	07/08/2014	10.16	Call	Bond Future	3,227.2700		3.2273	3,347.5100	3.3475	3.726	0	0	0
2014/07/04	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	ES33	06/11/2014			Bond Future	9.8078		81.5046	9.7911	81.6254	(0.171)	0.0000	0.0000	6,220
2014/07/04	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	ES33	06/11/2014	10.29	Call	Bond Future	3,364.1700		3.3642	3,485.0200	3.4850	3.592	0	0	0
2014/07/04	ES33	06/11/2014	10.30	Call	Bond Future	3,431.6200		3.4316	3,552.4700	3.5525	3.522	0	0	0
2014/07/04	ES33	06/11/2014	10.31	Call	Bond Future	3,498.9700		3.4990	3,619.8200	3.6198	3.454	0	0	0
2014/07/04	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	ES33	05/02/2015	10.00	Call	Bond Future	637.6000		0.6376	759.6500	0.7597	19.142	0	0	0
2014/07/04	ES33	05/02/2015			Bond Future	9.9095		82.7647	9.8923	82.8867	(0.174)	0.0000	0.0000	0
2014/07/04	ES33	05/02/2015	10.01	Call	Bond Future	707.5600		0.7076	829.6100	0.8296	17.249	0	0	0
2014/07/04	ES33	05/02/2015	9.99	Call	Bond Future	567.5500		0.5676	689.6000	0.6896	21.505	0	0	0
2014/07/04	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	GOVI	07/08/2014	459.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	GOVI	07/08/2014			GOVI	451.3550		451.3550	451.8400	451.8400	0.107	0.0000	0.0000	524
2014/07/04	GOVI	07/08/2014	460.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	GOVI	07/08/2014	460.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	GOVI	07/08/2014	459.99	Put	GOVI	86,350.0000		8.6350	81,500.0000	8.1500	(5.617)	0	0	0
2014/07/04	GOVI	07/08/2014	460.01	Put	GOVI	86,550.0000		8.6550	81,700.0000	8.1700	(5.604)	0	0	0
2014/07/04	GOVI	07/08/2014	460.00	Put	GOVI	86,450.0000		8.6450	81,600.0000	8.1600	(5.610)	0	0	0
2014/07/04	GOVI	06/11/2014	449.01	Call	GOVI	90,750.0000		9.0750	95,620.0000	9.5620	5.366	0	0	0
2014/07/04	GOVI	06/11/2014			GOVI	458.0850		458.0850	458.5720	458.5720	0.106	0.0000	0.0000	28
2014/07/04	GOVI	06/11/2014	448.99	Call	GOVI	90,950.0000		9.0950	95,820.0000	9.5820	5.355	0	0	0
2014/07/04	GOVI	06/11/2014	449.00	Call	GOVI	90,850.0000		9.0850	95,720.0000	9.5720	5.360	0	0	0

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2014/07/04	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	GOVI	05/02/2015	459.99	Call	GOVI	51,740.0000	5.1740	56,640.0000	5.6640	9.470	0	0	0
2014/07/04	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	GOVI	05/02/2015			GOVI	465.1640	465.1640	465.6540	465.6540	0.105	0.0000	0.0000	0
2014/07/04	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	GOVI	05/02/2015	460.00	Call	GOVI	51,640.0000	5.1640	56,540.0000	5.6540	9.489	0	0	0
2014/07/04	GOVI	05/02/2015	460.01	Call	GOVI	51,540.0000	5.1540	56,440.0000	5.6440	9.507	0	0	0
2014/07/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/04	ICAA	07/08/2014			Can-Do Interest Rate	143.4749	143.4749	143.2673	143.2673	(0.145)	0.0000	0.0000	635
2014/07/04	IGOV	07/08/2014			Index Future	217.4900	217.4900	217.3900	217.3900	(0.046)	0.0000	0.0000	713
2014/07/04	IGOV	06/11/2014			Index Future	220.7600	220.7600	220.6550	220.6550	(0.048)	0.0000	0.0000	640
2014/07/04	IGOV	05/02/2015			Index Future	224.1980	224.1980	224.0900	224.0900	(0.048)	0.0000	0.0000	0
2014/07/04	ILBI	07/08/2014			Index Future	589.3680	589.3680	589.0990	589.0990	(0.046)	0.0000	0.0000	210
2014/07/04	ILBI	06/11/2014			Index Future	598.2570	598.2570	597.9820	597.9820	(0.046)	0.0000	0.0000	0
2014/07/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/07/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/04	JBAF	16/07/2014			Jibar Tradeable Future	5.8200	94.1800	5.8100	94.1900	(0.172)	0.0000	0.0000	545
2014/07/04	JBAF	20/08/2014			Jibar Tradeable Future	6.1400	93.8600	6.1300	93.8700	(0.163)	0.0000	0.0000	0
2014/07/04	JBAF	17/09/2014			Jibar Tradeable Future	6.2000	93.8000	6.1900	93.8100	(0.161)	0.0000	0.0000	33,000
2014/07/04	JBAF	15/10/2014			Jibar Tradeable Future	6.3600	93.6400	6.3300	93.6700	(0.472)	0.0000	0.0000	0
2014/07/04	JBAF	19/11/2014			Jibar Tradeable Future	6.4400	93.5600	6.4100	93.5900	(0.466)	0.0000	0.0000	0
2014/07/04	JBAF	17/12/2014			Jibar Tradeable Future	6.5900	93.4100	6.5600	93.4400	(0.455)	0.0000	0.0000	0
2014/07/04	JBAF	18/03/2015			Jibar Tradeable Future	6.8700	93.1300	6.8400	93.1600	(0.437)	0.0000	0.0000	2,850
2014/07/04	JBAF	17/06/2015			Jibar Tradeable Future	7.1000	92.9000	7.0600	92.9400	(0.563)	0.0000	0.0000	5,000
2014/07/04	JBAF	16/09/2015			Jibar Tradeable Future	7.3200	92.6800	7.2800	92.7200	(0.546)	0.0000	0.0000	0
2014/07/04	JBAF	15/12/2015			Jibar Tradeable Future	7.4700	92.5300	7.4400	92.5600	(0.402)	0.0000	0.0000	0
2014/07/04	JBAF	16/03/2016			Jibar Tradeable Future	7.6200	92.3800	7.5700	92.4300	(0.656)	0.0000	0.0000	0
2014/07/04	JBAF	15/06/2016			Jibar Tradeable Future	7.7500	92.2500	7.6900	92.3100	(0.774)	0.0000	0.0000	0

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2014/07/04	R023	07/08/2014	8.51	Call	Bond Future	1,943.2600		1.9433	2,005.2900	2.0053	3.192	0	0	0
2014/07/04	R023	07/08/2014			Bond Future	8.2433		100.4827	8.2269	100.5797	(0.198)	0.0000	0.0000	11,508
2014/07/04	R023	07/08/2014	8.49	Call	Bond Future	1,857.2900		1.8573	1,917.4900	1.9175	3.241	0	0	0
2014/07/04	R023	07/08/2014	8.50	Call	Bond Future	1,900.0700		1.9001	1,961.1800	1.9612	3.216	0	0	0
2014/07/04	R023	07/08/2014	8.49	Put	Bond Future	406.5400		0.4065	369.7400	0.3697	(9.052)	0	0	0
2014/07/04	R023	07/08/2014	8.51	Put	Bond Future	376.1300		0.3761	341.1600	0.3412	(9.297)	0	0	0
2014/07/04	R023	07/08/2014	8.50	Put	Bond Future	391.1100		0.3911	355.2200	0.3552	(9.176)	0	0	0
2014/07/04	R023	06/11/2014			Bond Future	8.3361		98.0609	8.3193	98.1580	(0.202)	0.0000	0.0000	0
2014/07/04	R023	06/11/2014	8.59	Put	Bond Future	1,341.3600		1.3414	1,297.7400	1.2977	(3.252)	0	0	0
2014/07/04	R023	06/11/2014	8.61	Put	Bond Future	1,298.8700		1.2989	1,256.1300	1.2561	(3.291)	0	0	0
2014/07/04	R023	06/11/2014	8.59	Call	Bond Future	2,794.2400		2.7942	2,847.7500	2.8477	1.915	0	0	0
2014/07/04	R023	06/11/2014	8.60	Put	Bond Future	1,319.9800		1.3200	1,276.8100	1.2768	(3.271)	0	0	0
2014/07/04	R023	06/11/2014	8.60	Call	Bond Future	2,829.5100		2.8295	2,883.4700	2.8835	1.907	0	0	0
2014/07/04	R023	06/11/2014	8.61	Call	Bond Future	2,865.0100		2.8650	2,919.4000	2.9194	1.898	0	0	0
2014/07/04	R023	05/02/2015			Bond Future	8.4280		99.5767	8.4106	99.6746	(0.206)	0.0000	0.0000	0
2014/07/04	R023	05/02/2015	8.74	Put	Bond Future	1,854.8300		1.8548	1,811.7500	1.8118	(2.323)	0	0	0
2014/07/04	R023	05/02/2015	8.75	Call	Bond Future	3,620.9200		3.6209	3,675.9700	3.6760	1.520	0	0	0
2014/07/04	R023	05/02/2015	8.76	Call	Bond Future	3,654.7400		3.6547	3,710.1000	3.7101	1.515	0	0	0
2014/07/04	R023	05/02/2015	8.74	Call	Bond Future	3,587.2500		3.5873	3,641.9800	3.6420	1.526	0	0	0
2014/07/04	R023	05/02/2015	8.76	Put	Bond Future	1,812.6200		1.8126	1,770.1700	1.7702	(2.342)	0	0	0
2014/07/04	R023	05/02/2015	8.75	Put	Bond Future	1,833.6300		1.8336	1,790.8700	1.7909	(2.332)	0	0	0
2014/07/04	R157	07/08/2014	6.76	Put	Bond Future	190.6500		0.1907	172.8300	0.1728	(9.347)	0	0	0
2014/07/04	R157	07/08/2014			Bond Future	6.8455		112.3768	6.8209	112.4036	(0.360)	0.0000	0.0000	6,048
2014/07/04	R157	07/08/2014	6.75	Put	Bond Future	197.2000		0.1972	179.0700	0.1791	(9.194)	0	0	0
2014/07/04	R157	07/08/2014	6.74	Call	Bond Future	88.8400		0.0888	97.2700	0.0973	9.489	0	0	0
2014/07/04	R157	07/08/2014	6.75	Call	Bond Future	92.9400		0.0929	101.6800	0.1017	9.404	0	0	0
2014/07/04	R157	07/08/2014	6.76	Call	Bond Future	97.3100		0.0973	106.3600	0.1064	9.300	0	0	0
2014/07/04	R157	07/08/2014	6.74	Put	Bond Future	204.0200		0.2040	185.5800	0.1856	(9.038)	0	0	0
2014/07/04	R157	06/11/2014	6.19	Put	Bond Future	809.3800		0.8094	786.0900	0.7861	(2.878)	0	0	0
2014/07/04	R157	06/11/2014			Bond Future	7.1074		107.2402	7.0767	107.2659	(0.431)	0.0000	0.0000	0
2014/07/04	R157	06/11/2014	6.21	Put	Bond Future	794.2700		0.7943	771.1000	0.7711	(2.917)	0	0	0
2014/07/04	R157	06/11/2014	6.20	Put	Bond Future	801.8100		0.8018	778.5800	0.7786	(2.897)	0	0	0
2014/07/04	R157	06/11/2014	6.21	Call	Bond Future	35.4700		0.0355	38.0400	0.0380	7.246	0	0	0
2014/07/04	R157	06/11/2014	6.19	Call	Bond Future	33.5700		0.0336	36.0200	0.0360	7.298	0	0	0
2014/07/04	R157	06/11/2014	6.20	Call	Bond Future	34.5100		0.0345	37.0200	0.0370	7.273	0	0	0
2014/07/04	R157	05/02/2015	8.74	Call	Bond Future	818.1700		0.8182	837.7300	0.8377	2.391	0	0	0
2014/07/04	R157	05/02/2015	8.75	Put	Bond Future	101.8900		0.1019	96.2500	0.0963	(5.535)	0	0	0
2014/07/04	R157	05/02/2015			Bond Future	7.5164		108.8985	7.4735	108.9237	(0.571)	0.0000	0.0000	0
2014/07/04	R157	05/02/2015	8.74	Put	Bond Future	103.1000		0.1031	97.4100	0.0974	(5.519)	0	0	0
2014/07/04	R157	05/02/2015	8.76	Put	Bond Future	100.6900		0.1007	95.1100	0.0951	(5.542)	0	0	0
2014/07/04	R157	05/02/2015	8.75	Call	Bond Future	822.7700		0.8228	842.3800	0.8424	2.383	0	0	0
2014/07/04	R157	05/02/2015	8.76	Call	Bond Future	827.3700		0.8274	847.0400	0.8470	2.377	0	0	0
2014/07/04	R186	07/08/2014	8.31	Call	Bond Future	891.6400		0.8916	943.1800	0.9432	5.780	0	0	0
2014/07/04	R186	07/08/2014	8.43	Put	Bond Future	1,373.3200		1.3733	1,266.5600	1.2666	(7.774)	0	0	105
2014/07/04	R186	07/08/2014	8.70	Put	Bond Future	534.3800		0.5344	475.0000	0.4750	(11.112)	0	0	1,000
2014/07/04	R186	07/08/2014			Bond Future	8.4346		117.1356	8.4133	117.3143	(0.252)	0.0000	0.0000	39,098



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
2014/07/04	R186	07/08/2014	7.60	Put	Bond Future	7,333.3200	7.3333	7,155.5600	7.1556	(2.424)	0	0	0
2014/07/04	R186	07/08/2014	8.00	Call	Bond Future	232.2300	0.2322	246.9200	0.2469	6.326	0	0	105
2014/07/04	R186	07/08/2014	8.92	Put	Bond Future	207.8600	0.2079	178.0200	0.1780	(14.356)	0	0	840
2014/07/04	R186	07/08/2014	8.29	Call	Bond Future	828.6900	0.8287	877.0800	0.8771	5.839	0	0	0
2014/07/04	R186	07/08/2014	8.25	Call	Bond Future	712.2700	0.7123	754.6200	0.7546	5.946	0	0	1,200
2014/07/04	R186	07/08/2014	8.30	Call	Bond Future	859.7800	0.8598	909.7300	0.9097	5.810	0	0	0
2014/07/04	R186	07/08/2014	8.29	Put	Bond Future	2,052.0700	2.0521	1,921.7100	1.9217	(6.353)	0	0	0
2014/07/04	R186	07/08/2014	9.20	Put	Bond Future	49.5800	0.0496	40.1500	0.0401	(19.020)	0	0	2,100
2014/07/04	R186	07/08/2014	7.60	Call	Bond Future	18.3800	0.0184	19.3700	0.0194	5.386	0	0	210
2014/07/04	R186	07/08/2014	8.00	Put	Bond Future	3,963.8300	3.9638	3,799.7700	3.7998	(4.139)	0	0	0
2014/07/04	R186	07/08/2014	8.31	Put	Bond Future	1,944.7400	1.9447	1,817.5300	1.8175	(6.541)	0	0	0
2014/07/04	R186	07/08/2014	8.92	Call	Bond Future	4,186.4000	4.1864	4,335.3100	4.3353	3.557	0	0	0
2014/07/04	R186	07/08/2014	8.30	Put	Bond Future	1,997.9800	1.9980	1,869.1800	1.8692	(6.447)	0	0	0
2014/07/04	R186	07/08/2014	9.20	Call	Bond Future	6,236.4000	6.2364	6,405.7200	6.4057	2.715	0	0	0
2014/07/04	R186	07/08/2014	8.43	Call	Bond Future	1,334.6700	1.3347	1,406.6600	1.4067	5.394	0	0	0
2014/07/04	R186	07/08/2014	8.70	Call	Bond Future	2,733.7900	2.7338	2,853.1600	2.8532	4.366	0	0	0
2014/07/04	R186	07/08/2014	8.25	Put	Bond Future	2,277.2400	2.2772	2,140.8400	2.1408	(5.990)	0	0	0
2014/07/04	R186	06/11/2014	8.14	Call	Bond Future	1,542.2600	1.5423	1,593.8000	1.5938	3.342	0	0	0
2014/07/04	R186	06/11/2014	8.15	Put	Bond Future	4,647.3900	4.6474	4,519.8800	4.5199	(2.744)	0	0	0
2014/07/04	R186	06/11/2014			Bond Future	8.5175	118.8822	8.4957	119.0620	(0.257)	0.0000	0.0000	23,112
2014/07/04	R186	06/11/2014	9.17	Call	Bond Future	6,182.0800	6.1821	6,313.3500	6.3134	2.123	0	0	0
2014/07/04	R186	06/11/2014	8.15	Call	Bond Future	1,570.6200	1.5706	1,622.9100	1.6229	3.329	0	0	0
2014/07/04	R186	06/11/2014	8.16	Call	Bond Future	1,599.3200	1.5993	1,652.3600	1.6524	3.316	0	0	0
2014/07/04	R186	06/11/2014	9.17	Put	Bond Future	988.6000	0.9886	940.0700	0.9401	(4.909)	0	0	2,010
2014/07/04	R186	06/11/2014	8.14	Put	Bond Future	4,704.3400	4.7043	4,576.0800	4.5761	(2.726)	0	0	0
2014/07/04	R186	06/11/2014	8.16	Put	Bond Future	4,590.8700	4.5909	4,464.1100	4.4641	(2.761)	0	0	0
2014/07/04	R186	05/02/2015	9.00	Call	Bond Future	5,596.0600	5.5961	5,705.8700	5.7059	1.962	0	0	0
2014/07/04	R186	05/02/2015			Bond Future	8.5973	115.4247	8.5748	115.6064	(0.262)	0.0000	0.0000	0
2014/07/04	R186	05/02/2015	8.75	Call	Bond Future	4,429.3000	4.4293	4,524.3900	4.5244	2.147	0	0	0
2014/07/04	R186	05/02/2015	8.76	Call	Bond Future	4,473.5400	4.4735	4,569.2400	4.5692	2.139	0	0	0
2014/07/04	R186	05/02/2015	8.74	Call	Bond Future	4,385.2700	4.3853	4,479.7600	4.4798	2.155	0	0	0
2014/07/04	R186	05/02/2015	8.76	Put	Bond Future	3,175.0100	3.1750	3,089.0700	3.0891	(2.707)	0	0	0
2014/07/04	R186	05/02/2015	8.75	Put	Bond Future	3,210.0100	3.2100	3,123.4600	3.1235	(2.696)	0	0	0
2014/07/04	R186	05/02/2015	9.00	Put	Bond Future	2,418.9400	2.4189	2,347.1100	2.3471	(2.969)	0	0	9,600
2014/07/04	R186	05/02/2015	8.74	Put	Bond Future	3,245.2900	3.2453	3,158.1400	3.1581	(2.685)	0	0	0
2014/07/04	R197	07/08/2014			Bond Future	287.5559	287.5559	287.5659	287.5659	0.003	0.0000	0.0000	0
2014/07/04	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R197	07/08/2014	270.00	Call	Bond Future	17,555.8600	17.5559	17,565.9200	17.5659	0.057	0	0	0
2014/07/04	R197	07/08/2014	270.01	Call	Bond Future	17,545.8600	17.5459	17,555.9200	17.5559	0.057	0	0	0
2014/07/04	R197	07/08/2014	269.99	Call	Bond Future	17,565.8600	17.5659	17,575.9200	17.5759	0.057	0	0	0
2014/07/04	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R197	06/11/2014			Bond Future	291.8791	291.8791	291.8856	291.8856	0.002	0.0000	0.0000	905
2014/07/04	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R197	06/11/2014	285.00	Call	Bond Future	6,879.1200	6.8791	6,885.5600	6.8856	0.094	0	0	0
2014/07/04	R197	06/11/2014	285.01	Call	Bond Future	6,869.1200	6.8691	6,875.5600	6.8756	0.094	0	0	0

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2014/07/04	R197	06/11/2014	284.99	Call	Bond Future	6,889.1200		6.8891	6,895.5600	6.8956	0.093	0	0	0
2014/07/04	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R201	07/08/2014	5.31	Put	Bond Future	302.4900		0.3025	293.5100	0.2935	(2.969)	0	0	0
2014/07/04	R201	07/08/2014			Bond Future	6.0528		102.1558	6.0260	102.1654	(0.444)	0.0000	0.0000	0
2014/07/04	R201	07/08/2014	5.30	Put	Bond Future	305.3800		0.3054	296.3800	0.2964	(2.947)	0	0	0
2014/07/04	R201	07/08/2014	5.31	Call	Bond Future	35.2200		0.0352	35.8900	0.0359	1.902	0	0	0
2014/07/04	R201	07/08/2014	5.29	Call	Bond Future	33.8100		0.0338	34.4500	0.0344	1.893	0	0	0
2014/07/04	R201	07/08/2014	5.30	Call	Bond Future	34.5100		0.0345	35.1600	0.0352	1.884	0	0	0
2014/07/04	R201	07/08/2014	5.29	Put	Bond Future	308.2900		0.3083	299.2800	0.2993	(2.923)	0	0	0
2014/07/04	R202	07/08/2014	207.99	Call	Bond Future	21,917.3700		21.9174	21,926.4500	21.9264	0.041	0	0	0
2014/07/04	R202	07/08/2014	208.00	Put	Bond Future	2.4200		0.0024	2.0300	0.0020	(16.116)	0	0	0
2014/07/04	R202	07/08/2014			Bond Future	229.9050		229.9050	229.9144	229.9144	0.004	0.0000	0.0000	161
2014/07/04	R202	07/08/2014	207.99	Put	Bond Future	2.4100		0.0024	2.0200	0.0020	(16.183)	0	0	0
2014/07/04	R202	07/08/2014	208.01	Put	Bond Future	2.4400		0.0024	2.0400	0.0020	(16.393)	0	0	0
2014/07/04	R202	07/08/2014	208.00	Call	Bond Future	21,907.3800		21.9074	21,916.4600	21.9165	0.041	0	0	0
2014/07/04	R202	07/08/2014	208.01	Call	Bond Future	21,897.4000		21.8974	21,906.4700	21.9065	0.041	0	0	0
2014/07/04	R202	06/11/2014	226.99	Call	Bond Future	6,371.6500		6.3716	6,378.0600	6.3781	0.101	0	0	0
2014/07/04	R202	06/11/2014			Bond Future	233.3617		233.3617	233.3681	233.3681	0.003	0.0000	0.0000	44,466
2014/07/04	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R202	06/11/2014	227.00	Call	Bond Future	6,361.6500		6.3616	6,368.0600	6.3681	0.101	0	0	0
2014/07/04	R202	06/11/2014	227.01	Call	Bond Future	6,351.6500		6.3516	6,358.0600	6.3581	0.101	0	0	0
2014/07/04	R203	07/08/2014	7.30	Call	Bond Future	260.7400		0.2607	279.6500	0.2796	7.252	0	0	0
2014/07/04	R203	07/08/2014	7.31	Call	Bond Future	271.6600		0.2717	291.2000	0.2912	7.193	0	0	0
2014/07/04	R203	07/08/2014			Bond Future	7.4066		105.6449	7.3843	105.7065	(0.301)	0.0000	0.0000	24,351
2014/07/04	R203	07/08/2014	6.84	Put	Bond Future	1,598.7900		1.5988	1,538.9700	1.5390	(3.742)	0	0	0
2014/07/04	R203	07/08/2014	7.29	Put	Bond Future	572.4800		0.5725	529.1400	0.5291	(7.571)	0	0	0
2014/07/04	R203	07/08/2014	7.31	Put	Bond Future	538.6400		0.5386	496.5700	0.4966	(7.810)	0	0	0
2014/07/04	R203	07/08/2014	7.29	Call	Bond Future	250.1200		0.2501	268.3900	0.2684	7.304	0	0	0
2014/07/04	R203	07/08/2014	7.30	Put	Bond Future	555.4000		0.5554	512.7000	0.5127	(7.688)	0	0	0
2014/07/04	R203	07/08/2014	6.84	Call	Bond Future	20.4800		0.0205	22.2700	0.0223	8.740	0	0	46
2014/07/04	R203	06/11/2014	6.86	Call	Bond Future	168.3600		0.1684	177.2500	0.1773	5.280	0	0	0
2014/07/04	R203	06/11/2014			Bond Future	7.5447		103.0571	7.5207	103.1182	(0.318)	0.0000	0.0000	6,432
2014/07/04	R203	06/11/2014	6.98	Call	Bond Future	231.0100		0.2310	242.5400	0.2425	4.991	0	0	14
2014/07/04	R203	06/11/2014	6.84	Call	Bond Future	159.1900		0.1592	167.6800	0.1677	5.333	0	0	45
2014/07/04	R203	06/11/2014	6.85	Call	Bond Future	163.7300		0.1637	172.4100	0.1724	5.301	0	0	0
2014/07/04	R203	06/11/2014	6.98	Put	Bond Future	1,681.5500		1.6816	1,631.9800	1.6320	(2.948)	0	0	0
2014/07/04	R203	06/11/2014	6.84	Put	Bond Future	1,973.3100		1.9733	1,920.7000	1.9207	(2.666)	0	0	0
2014/07/04	R203	06/11/2014	6.86	Put	Bond Future	1,930.4400		1.9304	1,878.2300	1.8782	(2.705)	0	0	0
2014/07/04	R203	06/11/2014	6.85	Put	Bond Future	1,951.8300		1.9518	1,899.4100	1.8994	(2.686)	0	0	0
2014/07/04	R203	05/02/2015	7.69	Call	Bond Future	983.9200		0.9839	1,012.7900	1.0128	2.934	0	0	55
2014/07/04	R203	05/02/2015			Bond Future	7.6918		104.6504	7.6655	104.7116	(0.341)	0.0000	0.0000	0
2014/07/04	R203	05/02/2015	8.34	Put	Bond Future	434.3900		0.4344	415.9700	0.4160	(4.240)	0	0	0
2014/07/04	R203	05/02/2015	8.35	Call	Bond Future	1,947.3600		1.9474	1,990.3200	1.9903	2.206	0	0	0

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2014/07/04	R203	05/02/2015	8.36	Call	Bond Future	1,964.4100	1.9644	2,007.5500	2.0075	2.196	0	0	0
2014/07/04	R203	05/02/2015	8.34	Call	Bond Future	1,930.3700	1.9304	1,973.1500	1.9731	2.216	0	0	0
2014/07/04	R203	05/02/2015	8.36	Put	Bond Future	422.7200	0.4227	404.6600	0.4047	(4.272)	0	0	0
2014/07/04	R203	05/02/2015	7.69	Put	Bond Future	988.1100	0.9881	955.7800	0.9558	(3.272)	0	0	0
2014/07/04	R203	05/02/2015	8.35	Put	Bond Future	428.5200	0.4285	410.2800	0.4103	(4.257)	0	0	0
2014/07/04	R204	07/08/2014			Bond Future	7.6691	102.3276	7.6472	102.4082	(0.286)	0.0000	0.0000	14,506
2014/07/04	R204	07/08/2014	7.44	Put	Bond Future	1,065.8100	1.0658	1,001.0200	1.0010	(6.079)	0	0	0
2014/07/04	R204	07/08/2014	7.46	Put	Bond Future	1,012.2900	1.0123	948.8100	0.9488	(6.271)	0	0	0
2014/07/04	R204	07/08/2014	7.45	Put	Bond Future	1,038.8700	1.0389	974.7300	0.9747	(6.174)	0	0	0
2014/07/04	R204	07/08/2014	7.46	Call	Bond Future	240.1700	0.2402	257.2800	0.2573	7.124	0	0	0
2014/07/04	R204	07/08/2014	7.78	Call	Bond Future	771.9000	0.7719	815.3700	0.8154	5.632	0	0	0
2014/07/04	R204	07/08/2014	7.44	Call	Bond Future	219.4800	0.2195	235.2800	0.2353	7.199	0	0	0
2014/07/04	R204	07/08/2014	7.78	Put	Bond Future	365.5200	0.3655	328.4000	0.3284	(10.155)	0	0	530
2014/07/04	R204	07/08/2014	7.45	Call	Bond Future	229.6500	0.2296	246.1000	0.2461	7.163	0	0	0
2014/07/04	R204	06/11/2014	7.99	Put	Bond Future	766.9700	0.7670	731.7500	0.7317	(4.592)	0	0	1,270
2014/07/04	R204	06/11/2014			Bond Future	7.7859	103.8535	7.7627	103.9339	(0.297)	0.0000	0.0000	200
2014/07/04	R204	06/11/2014	6.99	Put	Bond Future	3,009.4500	3.0094	2,938.6700	2.9387	(2.352)	0	0	0
2014/07/04	R204	06/11/2014	7.01	Put	Bond Future	2,948.4800	2.9485	2,878.1500	2.8781	(2.385)	0	0	0
2014/07/04	R204	06/11/2014	7.00	Put	Bond Future	2,978.9100	2.9789	2,908.3500	2.9083	(2.369)	0	0	0
2014/07/04	R204	06/11/2014	6.99	Call	Bond Future	194.8600	0.1949	204.4800	0.2045	4.937	0	0	0
2014/07/04	R204	06/11/2014	7.99	Call	Bond Future	1,473.7700	1.4738	1,518.9500	1.5190	3.066	0	0	0
2014/07/04	R204	06/11/2014	7.00	Call	Bond Future	200.2700	0.2003	210.1100	0.2101	4.913	0	0	0
2014/07/04	R204	06/11/2014	7.01	Call	Bond Future	205.7900	0.2058	215.8600	0.2159	4.893	0	0	0
2014/07/04	R204	05/02/2015			Bond Future	7.9025	101.4244	7.8778	101.5052	(0.312)	0.0000	0.0000	0
2014/07/04	R204	05/02/2015	8.25	Call	Bond Future	2,090.5400	2.0905	2,138.5000	2.1385	2.294	0	0	0
2014/07/04	R204	05/02/2015	8.26	Call	Bond Future	2,111.0700	2.1111	2,159.3100	2.1593	2.285	0	0	0
2014/07/04	R204	05/02/2015	8.24	Call	Bond Future	2,070.1100	2.0701	2,117.7900	2.1178	2.303	0	0	0
2014/07/04	R204	05/02/2015	8.26	Put	Bond Future	946.6400	0.9466	914.0800	0.9141	(3.440)	0	0	0
2014/07/04	R204	05/02/2015	8.25	Put	Bond Future	958.4500	0.9584	925.6100	0.9256	(3.426)	0	0	0
2014/07/04	R204	05/02/2015	8.24	Put	Bond Future	970.3700	0.9704	937.2500	0.9372	(3.413)	0	0	0
2014/07/04	R207	07/08/2014	7.69	Call	Bond Future	319.1700	0.3192	332.7200	0.3327	4.245	0	0	0
2014/07/04	R207	07/08/2014	7.70	Put	Bond Future	1,168.9300	1.1689	1,111.8100	1.1118	(4.887)	0	0	0
2014/07/04	R207	07/08/2014			Bond Future	7.8949	97.7414	7.8782	97.8126	(0.211)	0.0000	0.0000	33,961
2014/07/04	R207	07/08/2014	7.70	Call	Bond Future	332.4000	0.3324	346.4900	0.3465	4.239	0	0	0
2014/07/04	R207	07/08/2014	7.71	Call	Bond Future	346.0100	0.3460	360.6600	0.3607	4.234	0	0	0
2014/07/04	R207	07/08/2014	7.69	Put	Bond Future	1,198.8600	1.1989	1,141.2000	1.1412	(4.810)	0	0	0
2014/07/04	R207	07/08/2014	7.71	Put	Bond Future	1,139.4000	1.1394	1,082.8400	1.0828	(4.964)	0	0	0
2014/07/04	R207	06/11/2014	7.36	Put	Bond Future	3,057.1000	3.0571	2,997.8200	2.9978	(1.939)	0	0	0
2014/07/04	R207	06/11/2014			Bond Future	8.0001	99.1989	7.9828	99.2698	(0.216)	0.0000	0.0000	434
2014/07/04	R207	06/11/2014	7.35	Put	Bond Future	3,090.4600	3.0905	3,030.9600	3.0310	(1.925)	0	0	0
2014/07/04	R207	06/11/2014	7.36	Call	Bond Future	393.0600	0.3931	404.6600	0.4047	2.951	0	0	0
2014/07/04	R207	06/11/2014	7.34	Call	Bond Future	375.3000	0.3753	386.4500	0.3865	2.971	0	0	0
2014/07/04	R207	06/11/2014	7.35	Call	Bond Future	384.1000	0.3841	395.4800	0.3955	2.963	0	0	0
2014/07/04	R207	06/11/2014	7.34	Put	Bond Future	3,124.0000	3.1240	3,064.2700	3.0643	(1.912)	0	0	0
2014/07/04	R207	05/02/2015	8.49	Put	Bond Future	1,158.6900	1.1587	1,129.1800	1.1292	(2.547)	0	0	0
2014/07/04	R207	05/02/2015			Bond Future	8.1058	97.0911	8.0876	97.1623	(0.224)	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
2014/07/04	R207	05/02/2015	8.51	Put	Bond Future	1,131.4300	1.1314	1,102.3900	1.1024	(2.567)	0	0	0
2014/07/04	R207	05/02/2015	8.50	Call	Bond Future	2,673.3000	2.6733	2,715.2200	2.7152	1.568	0	0	0
2014/07/04	R207	05/02/2015	8.51	Call	Bond Future	2,698.1100	2.6981	2,740.2700	2.7403	1.563	0	0	0
2014/07/04	R207	05/02/2015	8.49	Call	Bond Future	2,648.5900	2.6486	2,690.2800	2.6903	1.574	0	0	0
2014/07/04	R207	05/02/2015	8.50	Put	Bond Future	1,145.0000	1.1450	1,115.7200	1.1157	(2.557)	0	0	0
2014/07/04	R207	07/05/2015			Bond Future	8.1888	98.7389	8.1697	98.8102	(0.233)	0.0000	0.0000	0
2014/07/04	R207	07/05/2015	8.25	Call	Bond Future	2,259.2300	2.2592	2,293.6200	2.2936	1.522	0	0	0
2014/07/04	R207	07/05/2015	7.73	Call	Bond Future	1,363.5000	1.3635	1,387.6800	1.3877	1.773	0	0	66
2014/07/04	R207	07/05/2015	8.24	Put	Bond Future	2,048.4300	2.0484	2,011.2400	2.0112	(1.816)	0	0	0
2014/07/04	R207	07/05/2015	8.26	Put	Bond Future	2,013.4000	2.0134	1,976.6000	1.9766	(1.828)	0	0	0
2014/07/04	R207	07/05/2015	7.73	Put	Bond Future	3,097.8200	3.0978	3,050.6200	3.0506	(1.524)	0	0	0
2014/07/04	R207	07/05/2015	8.25	Put	Bond Future	2,030.6800	2.0307	1,993.6900	1.9937	(1.822)	0	0	0
2014/07/04	R207	07/05/2015	8.26	Call	Bond Future	2,279.2300	2.2792	2,313.8100	2.3138	1.517	0	0	0
2014/07/04	R207	07/05/2015	8.24	Call	Bond Future	2,239.6900	2.2397	2,273.8800	2.2739	1.527	0	0	0
2014/07/04	R208	07/08/2014	8.28	Call	Bond Future	1,458.4000	1.4584	1,489.5600	1.4896	2.137	0	0	0
2014/07/04	R208	07/08/2014			Bond Future	8.0468	95.8914	8.0354	95.9468	(0.142)	0.0000	0.0000	16,414
2014/07/04	R208	07/08/2014	7.80	Call	Bond Future	303.5600	0.3036	309.4800	0.3095	1.950	0	0	0
2014/07/04	R208	07/08/2014	7.79	Put	Bond Future	1,548.6300	1.5486	1,498.8700	1.4989	(3.213)	0	0	0
2014/07/04	R208	07/08/2014	7.81	Put	Bond Future	1,476.1400	1.4761	1,427.0400	1.4270	(3.326)	0	0	0
2014/07/04	R208	07/08/2014	7.80	Put	Bond Future	1,512.1600	1.5122	1,462.7300	1.4627	(3.269)	0	0	0
2014/07/04	R208	07/08/2014	7.81	Call	Bond Future	316.8700	0.3169	323.1200	0.3231	1.972	0	0	0
2014/07/04	R208	07/08/2014	8.28	Put	Bond Future	333.9200	0.3339	309.7300	0.3097	(7.244)	0	0	630
2014/07/04	R208	07/08/2014	7.79	Call	Bond Future	290.6600	0.2907	296.2500	0.2963	1.923	0	0	0
2014/07/04	R208	06/11/2014	7.46	Call	Bond Future	426.4400	0.4264	433.3800	0.4334	1.627	0	0	0
2014/07/04	R208	06/11/2014			Bond Future	8.1459	93.9234	8.1342	93.9782	(0.143)	0.0000	0.0000	571
2014/07/04	R208	06/11/2014	7.44	Call	Bond Future	407.0000	0.4070	413.6500	0.4137	1.634	0	0	0
2014/07/04	R208	06/11/2014	7.45	Call	Bond Future	416.6300	0.4166	423.4300	0.4234	1.632	0	0	0
2014/07/04	R208	06/11/2014	8.50	Put	Bond Future	885.7600	0.8858	862.0600	0.8621	(2.676)	0	0	1,520
2014/07/04	R208	06/11/2014	7.44	Put	Bond Future	3,794.7100	3.7947	3,746.5000	3.7465	(1.270)	0	0	0
2014/07/04	R208	06/11/2014	7.46	Put	Bond Future	3,716.1100	3.7161	3,668.1900	3.6682	(1.290)	0	0	0
2014/07/04	R208	06/11/2014	8.50	Call	Bond Future	2,530.4900	2.5305	2,561.6500	2.5617	1.231	0	0	0
2014/07/04	R208	06/11/2014	7.45	Put	Bond Future	3,755.3100	3.7553	3,707.2500	3.7073	(1.280)	0	0	0
2014/07/04	R208	05/02/2015	8.51	Call	Bond Future	2,720.4500	2.7205	2,749.0200	2.7490	1.050	0	0	0
2014/07/04	R208	05/02/2015			Bond Future	8.2430	95.3755	8.2309	95.4304	(0.147)	0.0000	0.0000	0
2014/07/04	R208	05/02/2015	8.49	Call	Bond Future	2,667.1600	2.6672	2,695.3400	2.6953	1.057	0	0	0
2014/07/04	R208	05/02/2015	8.51	Put	Bond Future	1,519.5100	1.5195	1,493.1600	1.4932	(1.734)	0	0	0
2014/07/04	R208	05/02/2015	8.50	Put	Bond Future	1,537.4300	1.5374	1,510.8800	1.5109	(1.727)	0	0	0
2014/07/04	R208	05/02/2015	8.49	Put	Bond Future	1,555.5100	1.5555	1,528.7700	1.5288	(1.719)	0	0	0
2014/07/04	R208	05/02/2015	8.50	Call	Bond Future	2,693.7400	2.6937	2,722.1100	2.7221	1.053	0	0	0
2014/07/04	R209	07/08/2014	9.04	Put	Bond Future	1,174.9000	1.1749	1,101.7600	1.1018	(6.225)	0	0	0
2014/07/04	R209	07/08/2014			Bond Future	9.0055	76.2272	8.9895	76.3477	(0.178)	0.0000	0.0000	10,760
2014/07/04	R209	07/08/2014	9.06	Put	Bond Future	1,106.4700	1.1065	1,035.6300	1.0356	(6.402)	0	0	0
2014/07/04	R209	07/08/2014	9.05	Put	Bond Future	1,140.3200	1.1403	1,068.3200	1.0683	(6.314)	0	0	0
2014/07/04	R209	07/08/2014	9.05	Call	Bond Future	1,472.7800	1.4728	1,521.3000	1.5213	3.294	0	0	0
2014/07/04	R209	07/08/2014	9.06	Call	Bond Future	1,513.3900	1.5134	1,563.0700	1.5631	3.283	0	0	0
2014/07/04	R209	07/08/2014	9.04	Call	Bond Future	1,432.7800	1.4328	1,480.1600	1.4802	3.307	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
2014/07/04	R209	06/11/2014	9.50	Call	Bond Future	4,522.9200	4.5229	4,596.6100	4.5966	1.629	0	0	0
2014/07/04	R209	06/11/2014	8.95	Call	Bond Future	2,313.1600	2.3132	2,358.8300	2.3588	1.974	0	0	2,050
2014/07/04	R209	06/11/2014			Bond Future	9.0787	74.2176	9.0624	74.3389	(0.180)	0.0000	0.0000	16,291
2014/07/04	R209	06/11/2014	8.99	Put	Bond Future	3,109.2100	3.1092	3,035.6800	3.0357	(2.365)	0	0	0
2014/07/04	R209	06/11/2014	10.00	Call	Bond Future	7,016.4200	7.0164	7,110.9000	7.1109	1.347	0	0	0
2014/07/04	R209	06/11/2014	9.05	Put	Bond Future	2,872.3000	2.8723	2,801.8700	2.8019	(2.452)	0	0	0
2014/07/04	R209	06/11/2014	9.58	Put	Bond Future	1,327.8100	1.3278	1,283.9900	1.2840	(3.300)	0	0	907
2014/07/04	R209	06/11/2014	9.01	Put	Bond Future	3,028.5400	3.0285	2,956.0400	2.9560	(2.394)	0	0	0
2014/07/04	R209	06/11/2014	9.50	Put	Bond Future	1,504.1100	1.5041	1,456.5300	1.4565	(3.163)	0	0	5,500
2014/07/04	R209	06/11/2014	10.05	Call	Bond Future	7,277.4900	7.2775	7,373.7300	7.3737	1.322	0	0	0
2014/07/04	R209	06/11/2014	8.95	Put	Bond Future	3,275.7300	3.2757	3,200.1300	3.2001	(2.308)	0	0	0
2014/07/04	R209	06/11/2014	9.00	Put	Bond Future	3,068.5100	3.0685	2,995.4900	2.9955	(2.380)	0	0	0
2014/07/04	R209	06/11/2014	9.95	Call	Bond Future	6,754.0200	6.7540	6,846.7300	6.8467	1.373	0	0	0
2014/07/04	R209	06/11/2014	8.50	Call	Bond Future	1,102.7600	1.1028	1,127.4400	1.1274	2.238	0	0	5,500
2014/07/04	R209	06/11/2014	8.75	Put	Bond Future	4,203.0800	4.2031	4,117.5600	4.1176	(2.035)	0	0	0
2014/07/04	R209	06/11/2014	8.99	Call	Bond Future	2,447.8400	2.4478	2,495.5800	2.4956	1.950	0	0	0
2014/07/04	R209	06/11/2014	9.25	Call	Bond Future	3,431.1900	3.4312	3,492.4000	3.4924	1.784	0	0	0
2014/07/04	R209	06/11/2014	10.05	Put	Bond Future	601.1400	0.6011	576.1100	0.5761	(4.164)	0	0	2,050
2014/07/04	R209	06/11/2014	10.00	Put	Bond Future	660.0300	0.6600	633.2400	0.6332	(4.059)	0	0	1,640
2014/07/04	R209	06/11/2014	9.05	Call	Bond Future	2,659.2100	2.6592	2,710.0500	2.7100	1.912	0	0	2,050
2014/07/04	R209	06/11/2014	9.58	Call	Bond Future	4,897.9800	4.8980	4,975.4300	4.9754	1.581	0	0	0
2014/07/04	R209	06/11/2014	9.00	Call	Bond Future	2,482.1400	2.4821	2,530.3900	2.5304	1.944	0	0	1,640
2014/07/04	R209	06/11/2014	9.25	Put	Bond Future	2,179.9700	2.1800	2,119.9100	2.1199	(2.755)	0	0	2,200
2014/07/04	R209	06/11/2014	8.75	Call	Bond Future	1,705.8400	1.7058	1,741.5900	1.7416	2.096	0	0	2,200
2014/07/04	R209	06/11/2014	9.01	Call	Bond Future	2,517.0600	2.5171	2,565.8300	2.5658	1.938	0	0	0
2014/07/04	R209	06/11/2014	9.95	Put	Bond Future	720.0300	0.7200	691.4700	0.6915	(3.967)	0	0	2,050
2014/07/04	R209	06/11/2014	8.50	Put	Bond Future	5,587.6200	5.5876	5,491.0300	5.4910	(1.729)	0	0	0
2014/07/04	R209	05/02/2015	9.00	Put	Bond Future	4,232.8900	4.2329	4,160.6600	4.1607	(1.706)	0	0	0
2014/07/04	R209	05/02/2015			Bond Future	9.1493	75.3651	9.1325	75.4876	(0.183)	0.0000	0.0000	0
2014/07/04	R209	05/02/2015	9.25	Call	Bond Future	4,019.7100	4.0197	4,079.7700	4.0798	1.494	0	0	0
2014/07/04	R209	05/02/2015	9.26	Call	Bond Future	4,057.9100	4.0579	4,118.3600	4.1184	1.490	0	0	0
2014/07/04	R209	05/02/2015	9.25	Put	Bond Future	3,289.2600	3.2893	3,226.8300	3.2268	(1.898)	0	0	0
2014/07/04	R209	05/02/2015	9.24	Call	Bond Future	3,981.9000	3.9819	4,041.5700	4.0416	1.499	0	0	0
2014/07/04	R209	05/02/2015	9.00	Call	Bond Future	3,129.4600	3.1295	3,179.7200	3.1797	1.606	0	0	0
2014/07/04	R209	05/02/2015	9.24	Put	Bond Future	3,323.4500	3.3235	3,260.6300	3.2606	(1.890)	0	0	0
2014/07/04	R209	05/02/2015	9.26	Put	Bond Future	3,255.5700	3.2556	3,193.5300	3.1935	(1.906)	0	0	0
2014/07/04	R210	07/08/2014			Bond Future	172.4053	172.4053	172.0136	172.0136	(0.227)	0.0000	0.0000	123
2014/07/04	R210	07/08/2014	159.00	Call	Bond Future	13,405.3300	13.4053	13,013.5700	13.0136	(2.922)	0	0	0
2014/07/04	R210	07/08/2014	159.01	Call	Bond Future	13,395.3300	13.3953	13,003.5700	13.0036	(2.925)	0	0	0
2014/07/04	R210	07/08/2014	158.99	Call	Bond Future	13,415.3300	13.4153	13,023.5700	13.0236	(2.920)	0	0	0
2014/07/04	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R210	06/11/2014			Bond Future	172.9580	172.9580	172.5581	172.5581	(0.231)	0.0000	0.0000	495
2014/07/04	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R210	06/11/2014	168.99	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
2014/07/04	R210	06/11/2014	169.00	Call	Bond Future	3,957.9900	3.9580	3,558.1000	3.5581	(10.103)	0	0	0
2014/07/04	R210	06/11/2014	169.01	Call	Bond Future	3,947.9900	3.9480	3,548.1000	3.5481	(10.129)	0	0	0
2014/07/04	R210	06/11/2014	168.99	Call	Bond Future	3,967.9900	3.9680	3,568.1000	3.5681	(10.078)	0	0	0
2014/07/04	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R211	07/08/2014			Bond Future	130.9461	130.9461	130.7196	130.7196	(0.173)	0.0000	0.0000	390
2014/07/04	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R211	07/08/2014	128.00	Call	Bond Future	2,946.1300	2.9461	2,719.6400	2.7196	(7.688)	0	0	0
2014/07/04	R211	07/08/2014	128.01	Call	Bond Future	2,936.1300	2.9361	2,709.6400	2.7096	(7.714)	0	0	0
2014/07/04	R211	07/08/2014	127.99	Call	Bond Future	2,956.1300	2.9561	2,729.6400	2.7296	(7.662)	0	0	0
2014/07/04	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R211	06/11/2014	130.00	Call	Bond Future	2,915.0700	2.9151	2,683.3800	2.6834	(7.948)	0	0	0
2014/07/04	R211	06/11/2014	130.01	Call	Bond Future	2,905.0700	2.9051	2,673.3800	2.6734	(7.975)	0	0	0
2014/07/04	R211	06/11/2014			Bond Future	132.9151	132.9151	132.6834	132.6834	(0.174)	0.0000	0.0000	0
2014/07/04	R211	06/11/2014	129.99	Call	Bond Future	2,925.0700	2.9251	2,693.3800	2.6934	(7.921)	0	0	0
2014/07/04	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R212	07/08/2014	128.99	Call	Bond Future	7,280.2400	7.2802	7,284.9600	7.2850	0.065	0	0	0
2014/07/04	R212	07/08/2014			Bond Future	136.2702	136.2702	136.2750	136.2750	0.003	0.0000	0.0000	349
2014/07/04	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R212	07/08/2014	129.00	Call	Bond Future	7,270.2400	7.2702	7,274.9600	7.2750	0.065	0	0	0
2014/07/04	R212	07/08/2014	129.01	Call	Bond Future	7,260.2400	7.2602	7,264.9600	7.2650	0.065	0	0	0
2014/07/04	R212	06/11/2014			Bond Future	138.3192	138.3192	138.3222	138.3222	0.002	0.0000	0.0000	20,029
2014/07/04	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R212	06/11/2014	135.00	Call	Bond Future	3,319.1800	3.3192	3,322.1600	3.3222	0.090	0	0	0
2014/07/04	R212	06/11/2014	135.01	Call	Bond Future	3,309.1800	3.3092	3,312.1600	3.3122	0.090	0	0	0
2014/07/04	R212	06/11/2014	134.99	Call	Bond Future	3,329.1800	3.3292	3,332.1600	3.3322	0.090	0	0	0
2014/07/04	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R213	07/08/2014	8.86	Call	Bond Future	1,173.3500	1.1733	1,232.7100	1.2327	5.059	0	0	0
2014/07/04	R213	07/08/2014			Bond Future	8.8929	86.8887	8.8717	87.0490	(0.238)	0.0000	0.0000	23,790
2014/07/04	R213	07/08/2014	8.84	Call	Bond Future	1,103.7100	1.1037	1,160.1200	1.1601	5.111	0	0	0
2014/07/04	R213	07/08/2014	8.85	Call	Bond Future	1,138.2000	1.1382	1,196.0700	1.1961	5.084	0	0	0
2014/07/04	R213	07/08/2014	8.84	Put	Bond Future	1,504.4100	1.5044	1,400.6000	1.4006	(6.900)	0	0	0
2014/07/04	R213	07/08/2014	8.86	Put	Bond Future	1,422.1200	1.4221	1,321.2600	1.3213	(7.092)	0	0	0
2014/07/04	R213	07/08/2014	8.85	Put	Bond Future	1,462.8900	1.4629	1,360.5400	1.3605	(6.996)	0	0	0
2014/07/04	R213	06/11/2014	8.84	Call	Bond Future	2,266.1000	2.2661	2,330.0000	2.3300	2.820	0	0	0
2014/07/04	R213	06/11/2014	8.85	Put	Bond Future	3,221.2900	3.2213	3,124.4900	3.1245	(3.005)	0	0	0
2014/07/04	R213	06/11/2014			Bond Future	8.9730	84.6436	8.9513	84.8050	(0.242)	0.0000	0.0000	6,205
2014/07/04	R213	06/11/2014	8.85	Call	Bond Future	2,299.4900	2.2995	2,364.0800	2.3641	2.809	0	0	0
2014/07/04	R213	06/11/2014	8.86	Call	Bond Future	2,333.1600	2.3332	2,398.4500	2.3984	2.798	0	0	0
2014/07/04	R213	06/11/2014	8.84	Put	Bond Future	3,263.5100	3.2635	3,166.0200	3.1660	(2.987)	0	0	0
2014/07/04	R213	06/11/2014	8.86	Put	Bond Future	3,179.4400	3.1794	3,083.3400	3.0833	(3.023)	0	0	0

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2014/07/04	R213	05/02/2015	9.26	Put	Bond Future	2,955.1800	2.9552	2,879.9000	2.8799	(2.547)	0	0	0
2014/07/04	R213	05/02/2015			Bond Future	9.0518	85.9521	9.0295	86.1153	(0.246)	0.0000	0.0000	0
2014/07/04	R213	05/02/2015	9.25	Put	Bond Future	2,986.2800	2.9863	2,910.5000	2.9105	(2.538)	0	0	0
2014/07/04	R213	05/02/2015	9.24	Put	Bond Future	3,017.3900	3.0174	2,941.1000	2.9411	(2.528)	0	0	0
2014/07/04	R213	05/02/2015	9.25	Call	Bond Future	4,419.4900	4.4195	4,506.9200	4.5069	1.978	0	0	0
2014/07/04	R213	05/02/2015	9.26	Call	Bond Future	4,459.7400	4.4597	4,547.6700	4.5477	1.972	0	0	0
2014/07/04	R213	05/02/2015	9.24	Call	Bond Future	4,379.1600	4.3792	4,466.0800	4.4661	1.985	0	0	0
2014/07/04	R214	07/08/2014	9.54	Put	Bond Future	284.7800	0.2848	249.3100	0.2493	(12.455)	0	0	0
2014/07/04	R214	07/08/2014			Bond Future	9.0748	77.2229	9.0538	77.3882	(0.232)	0.0000	0.0000	4,306
2014/07/04	R214	07/08/2014	9.56	Put	Bond Future	263.0300	0.2630	229.5900	0.2296	(12.713)	0	0	0
2014/07/04	R214	07/08/2014	9.55	Put	Bond Future	273.7500	0.2738	239.3000	0.2393	(12.584)	0	0	0
2014/07/04	R214	07/08/2014	9.56	Call	Bond Future	3,905.2500	3.9052	4,037.1400	4.0371	3.377	0	0	0
2014/07/04	R214	07/08/2014	9.54	Call	Bond Future	3,782.8300	3.7828	3,912.6900	3.9127	3.433	0	0	0
2014/07/04	R214	07/08/2014	9.55	Call	Bond Future	3,843.9500	3.8439	3,974.8300	3.9748	3.405	0	0	0
2014/07/04	R214	06/11/2014	9.20	Call	Bond Future	3,089.5200	3.0895	3,169.0900	3.1691	2.575	0	0	2,500
2014/07/04	R214	06/11/2014	9.64	Call	Bond Future	5,054.6400	5.0546	5,163.8300	5.1638	2.160	0	0	0
2014/07/04	R214	06/11/2014			Bond Future	9.1475	75.0866	9.1259	75.2532	(0.235)	0.0000	0.0000	1,726
2014/07/04	R214	06/11/2014	9.20	Put	Bond Future	2,685.7300	2.6857	2,598.6300	2.5986	(3.243)	0	0	0
2014/07/04	R214	06/11/2014	9.65	Call	Bond Future	5,103.7600	5.1038	5,213.5700	5.2136	2.152	0	0	0
2014/07/04	R214	06/11/2014	9.66	Call	Bond Future	5,153.0500	5.1530	5,263.4700	5.2635	2.143	0	0	0
2014/07/04	R214	06/11/2014	9.80	Call	Bond Future	5,858.4000	5.8584	5,976.9600	5.9770	2.024	0	0	0
2014/07/04	R214	06/11/2014	9.64	Put	Bond Future	1,408.0400	1.4080	1,350.5600	1.3506	(4.082)	0	0	0
2014/07/04	R214	06/11/2014	9.66	Put	Bond Future	1,364.7800	1.3648	1,308.5300	1.3085	(4.122)	0	0	0
2014/07/04	R214	06/11/2014	9.80	Put	Bond Future	1,091.8400	1.0918	1,043.7300	1.0437	(4.406)	0	0	2,500
2014/07/04	R214	06/11/2014	9.65	Put	Bond Future	1,386.2700	1.3863	1,329.4100	1.3294	(4.102)	0	0	0
2014/07/04	R214	05/02/2015	9.50	Call	Bond Future	4,989.2200	4.9892	5,084.1000	5.0841	1.902	0	0	0
2014/07/04	R214	05/02/2015			Bond Future	9.2188	76.2473	9.1967	76.4160	(0.240)	0.0000	0.0000	0
2014/07/04	R214	05/02/2015	9.51	Call	Bond Future	5,031.5700	5.0316	5,126.9500	5.1270	1.896	0	0	0
2014/07/04	R214	05/02/2015	9.50	Put	Bond Future	2,897.3200	2.8973	2,823.5500	2.8236	(2.546)	0	0	0
2014/07/04	R214	05/02/2015	9.49	Call	Bond Future	4,947.0200	4.9470	5,041.3900	5.0414	1.908	0	0	0
2014/07/04	R214	05/02/2015	9.49	Put	Bond Future	2,927.7900	2.9278	2,853.5100	2.8535	(2.537)	0	0	0
2014/07/04	R214	05/02/2015	9.51	Put	Bond Future	2,867.1200	2.8671	2,793.8500	2.7938	(2.556)	0	0	0
2014/07/04	R248	07/08/2014	9.65	Call	Bond Future	5,022.9300	5.0229	5,184.4400	5.1844	3.215	0	0	0
2014/07/04	R248	07/08/2014			Bond Future	9.1255	100.0050	9.1095	100.1665	(0.176)	0.0000	0.0000	5,554
2014/07/04	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R248	07/08/2014	9.66	Call	Bond Future	5,114.1100	5.1141	5,275.6200	5.2756	3.158	0	0	0
2014/07/04	R248	07/08/2014	9.64	Call	Bond Future	4,931.5900	4.9316	5,093.1000	5.0931	3.275	0	0	0
2014/07/04	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R248	06/11/2014			Bond Future	9.2000	97.0703	9.1836	97.2328	(0.178)	0.0000	0.0000	8,535
2014/07/04	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R248	06/11/2014	9.72	Call	Bond Future	4,911.0800	4.9111	5,073.6100	5.0736	3.309	0	0	0
2014/07/04	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R248	06/11/2014	9.73	Call	Bond Future	5,001.0500	5.0011	5,163.5800	5.1636	3.250	0	0	0
2014/07/04	R248	06/11/2014	9.74	Call	Bond Future	5,090.8600	5.0909	5,253.3900	5.2534	3.193	0	0	0

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2014/07/04	R248	05/02/2015			Bond Future	9.2732	98.5708	9.2564	98.7351	(0.181)	0.0000	0.0000	0
2014/07/04	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R248	05/02/2015	9.50	Call	Bond Future	2,167.3400	2.1673	2,331.6100	2.3316	7.579	0	0	0
2014/07/04	R248	05/02/2015	9.51	Call	Bond Future	2,260.8600	2.2609	2,425.1300	2.4251	7.266	0	0	0
2014/07/04	R248	05/02/2015	9.49	Call	Bond Future	2,073.6400	2.0736	2,237.9100	2.2379	7.922	0	0	0
2014/07/04	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/04	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>												<b>450156</b>	