



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 11/06/2014 TO 11/06/2014

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
2014/06/11	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	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
2014/06/11	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	2025	07/08/2014	109.01	Call	Bond Future	7,536.0900	7.5361	7,575.1200	7.5751	0.518	0	0	0
2014/06/11	2025	07/08/2014			Bond Future	116.5461	116.5461	116.5851	116.5851	0.033	0.0000	0.0000	0
2014/06/11	2025	07/08/2014	108.99	Call	Bond Future	7,556.0900	7.5561	7,595.1200	7.5951	0.517	0	0	0
2014/06/11	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2025	07/08/2014	109.00	Call	Bond Future	7,546.0900	7.5461	7,585.1200	7.5851	0.517	0	0	0
2014/06/11	2025	06/11/2014	117.01	Call	Bond Future	1,307.5700	1.3076	1,345.2800	1.3453	2.884	0	0	0
2014/06/11	2025	06/11/2014			Bond Future	118.3176	118.3176	118.3553	118.3553	0.032	0.0000	0.0000	0
2014/06/11	2025	06/11/2014	116.99	Call	Bond Future	1,327.5700	1.3276	1,365.2800	1.3653	2.841	0	0	0
2014/06/11	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2025	06/11/2014	117.00	Call	Bond Future	1,317.5700	1.3176	1,355.2800	1.3553	2.862	0	0	0
2014/06/11	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2030	07/08/2014			Bond Future	8.9270	92.5612	8.9840	92.1158	0.639	0.0000	0.0000	4,308
2014/06/11	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2030	07/08/2014	8.99	Call	Bond Future	491.9400	0.4919	46.5300	0.0465	(90.542)	0	0	0
2014/06/11	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2030	07/08/2014	9.00	Call	Bond Future	569.6600	0.5697	124.2500	0.1243	(78.189)	0	0	0
2014/06/11	2030	07/08/2014	9.01	Call	Bond Future	647.2900	0.6473	201.8800	0.2019	(68.812)	0	0	0
2014/06/11	2030	06/11/2014	9.01	Call	Bond Future	18.6600	0.0187	0.0000	0.0000	(100.000)	0	0	0
2014/06/11	2030	06/11/2014			Bond Future	9.0076	93.9576	9.0666	93.5039	0.656	0.0000	0.0000	0
2014/06/11	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2030	06/11/2014	8.99	Put	Bond Future	135.6700	0.1357	589.3600	0.5894	334.407	0	0	0
2014/06/11	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	435.0300	0.4350	100.000	0	0	0
2014/06/11	2030	06/11/2014	9.00	Put	Bond Future	58.4600	0.0585	512.1500	0.5122	776.069	0	0	0
2014/06/11	2030	05/02/2015			Bond Future	9.0875	91.4125	9.1486	90.9508	0.673	0.0000	0.0000	0
2014/06/11	2030	05/02/2015	9.25	Call	Bond Future	1,219.9700	1.2200	758.3500	0.7583	(37.839)	0	0	0
2014/06/11	2030	05/02/2015	9.24	Call	Bond Future	1,145.5700	1.1456	683.9500	0.6839	(40.296)	0	0	0
2014/06/11	2030	05/02/2015	9.26	Call	Bond Future	1,294.2800	1.2943	832.6600	0.8327	(35.666)	0	0	0
2014/06/11	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	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
2014/06/11	2037	07/08/2014	9.06	Put	Bond Future	389.8200	0.3898	814.6900	0.8147	108.991	0	0	0
2014/06/11	2037	07/08/2014			Bond Future	9.1029	94.5449	9.1499	94.1200	0.517	0.0000	0.0000	10,102
2014/06/11	2037	07/08/2014	9.05	Put	Bond Future	481.1200	0.4811	905.9900	0.9060	88.309	0	0	0
2014/06/11	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2037	07/08/2014	9.04	Put	Bond Future	572.5600	0.5726	997.4300	0.9974	74.205	0	0	0
2014/06/11	2037	06/11/2014	9.69	Call	Bond Future	4,397.7600	4.3978	3,964.8800	3.9649	(9.843)	0	0	0
2014/06/11	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2037	06/11/2014			Bond Future	9.1783	95.9713	9.2270	95.5384	0.530	0.0000	0.0000	0
2014/06/11	2037	06/11/2014	9.70	Call	Bond Future	4,480.3700	4.4804	4,047.4900	4.0475	(9.662)	0	0	0
2014/06/11	2037	06/11/2014	9.71	Call	Bond Future	4,562.8600	4.5629	4,129.9800	4.1300	(9.487)	0	0	0
2014/06/11	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2037	05/02/2015			Bond Future	9.2530	93.2071	9.3032	92.7666	0.543	0.0000	0.0000	0
2014/06/11	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2037	05/02/2015	9.50	Call	Bond Future	2,134.0200	2.1340	1,693.5700	1.6936	(20.639)	0	0	0
2014/06/11	2037	05/02/2015	9.51	Call	Bond Future	2,218.7600	2.2188	1,778.3100	1.7783	(19.851)	0	0	0
2014/06/11	2037	05/02/2015	9.49	Call	Bond Future	2,049.1500	2.0491	1,608.7000	1.6087	(21.494)	0	0	0
2014/06/11	2038	07/08/2014			Bond Future	121.7192	121.7192	121.8799	121.8799	0.132	0.0000	0.0000	725
2014/06/11	2038	07/08/2014	106.00	Call	Bond Future	15,719.1500	15.7191	15,879.8600	15.8799	1.022	0	0	0
2014/06/11	2038	07/08/2014	106.01	Call	Bond Future	15,709.1500	15.7091	15,869.8600	15.8699	1.023	0	0	0
2014/06/11	2038	07/08/2014	105.99	Call	Bond Future	15,729.1500	15.7291	15,889.8600	15.8899	1.022	0	0	0
2014/06/11	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2038	06/11/2014	120.01	Call	Bond Future	3,559.3500	3.5594	3,720.3100	3.7203	4.522	0	0	0
2014/06/11	2038	06/11/2014			Bond Future	123.5693	123.5693	123.7303	123.7303	0.130	0.0000	0.0000	0
2014/06/11	2038	06/11/2014	119.99	Call	Bond Future	3,579.3500	3.5794	3,740.3100	3.7403	4.497	0	0	0
2014/06/11	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2038	06/11/2014	120.00	Call	Bond Future	3,569.3500	3.5694	3,730.3100	3.7303	4.510	0	0	0
2014/06/11	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2046	07/08/2014			Bond Future	121.1179	121.1179	121.2773	121.2773	0.132	0.0000	0.0000	5,218
2014/06/11	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2046	07/08/2014	104.44	Call	Bond Future	16,677.8600	16.6779	16,837.2800	16.8373	0.956	0	0	0
2014/06/11	2046	07/08/2014	104.45	Call	Bond Future	16,667.8600	16.6679	16,827.2800	16.8273	0.956	0	0	0
2014/06/11	2046	07/08/2014	104.43	Call	Bond Future	16,687.8600	16.6879	16,847.2800	16.8473	0.955	0	0	0
2014/06/11	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2046	06/11/2014	104.45	Call	Bond Future	17,163.2900	17.1633	17,323.0200	17.3230	0.931	0	0	0
2014/06/11	2046	06/11/2014			Bond Future	121.6133	121.6133	121.7730	121.7730	0.131	0.0000	0.0000	0
2014/06/11	2046	06/11/2014	104.43	Call	Bond Future	17,183.2900	17.1833	17,343.0200	17.3430	0.930	0	0	0
2014/06/11	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/06/11	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2046	06/11/2014	104.44	Call	Bond Future	17,173.2900	17.1733	17,333.0200	17.3330	0.930	0	0	0
2014/06/11	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2050	07/08/2014			Bond Future	125.9614	125.9614	126.9126	126.9126	0.755	0.0000	0.0000	2,720
2014/06/11	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2050	07/08/2014	112.00	Call	Bond Future	13,961.4000	13.9614	14,912.6400	14.9126	6.813	0	0	0
2014/06/11	2050	07/08/2014	112.01	Call	Bond Future	13,951.4000	13.9514	14,902.6400	14.9026	6.818	0	0	0
2014/06/11	2050	07/08/2014	111.99	Call	Bond Future	13,971.4000	13.9714	14,922.6400	14.9226	6.808	0	0	0
2014/06/11	2050	06/11/2014			Bond Future	127.8758	127.8758	128.8395	128.8395	0.754	0.0000	0.0000	0
2014/06/11	2050	06/11/2014	126.00	Call	Bond Future	1,875.8300	1.8758	2,839.5500	2.8395	51.376	0	0	0
2014/06/11	2050	06/11/2014	126.01	Call	Bond Future	1,865.8300	1.8658	2,829.5500	2.8295	51.651	0	0	0
2014/06/11	2050	06/11/2014	125.99	Call	Bond Future	1,885.8300	1.8858	2,849.5500	2.8495	51.103	0	0	0
2014/06/11	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	AL12	07/08/2014			Index Future	493.4020	493.4020	490.5190	490.5190	(0.584)	0.0000	0.0000	0
2014/06/11	AL12	06/11/2014			Index Future	500.8360	500.8360	497.9080	497.9080	(0.585)	0.0000	0.0000	0
2014/06/11	AL12	05/02/2015			Index Future	508.6220	508.6220	505.6480	505.6480	(0.585)	0.0000	0.0000	0
2014/06/11	AL37	07/08/2014			Index Future	423.0500	423.0500	421.6780	421.6780	(0.324)	0.0000	0.0000	0
2014/06/11	AL37	06/11/2014			Index Future	429.4230	429.4230	428.0300	428.0300	(0.324)	0.0000	0.0000	0
2014/06/11	AL7T	07/08/2014			Index Future	496.2940	496.2940	493.6640	493.6640	(0.530)	0.0000	0.0000	1
2014/06/11	AL7T	06/11/2014			Index Future	503.7710	503.7710	501.1000	501.1000	(0.530)	0.0000	0.0000	0
2014/06/11	ALBI	07/08/2014			Index Future	451.7810	451.7810	449.8000	449.8000	(0.438)	0.0000	0.0000	646
2014/06/11	ALBI	06/11/2014			Index Future	458.5870	458.5870	456.5760	456.5760	(0.439)	0.0000	0.0000	0
2014/06/11	ALBI	05/02/2015			Index Future	465.7160	465.7160	463.6730	463.6730	(0.439)	0.0000	0.0000	0
2014/06/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/06/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/11	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
2014/06/11	EL28	07/08/2014	114.00	Call	Bond Future	9,288.7300		9.2887	9,162.0300	9.1620	(1.364)	0	0	0
2014/06/11	EL28	07/08/2014			Bond Future	123.2887		123.2887	123.1620	123.1620	(0.103)	0.0000	0.0000	0
2014/06/11	EL28	07/08/2014	114.01	Call	Bond Future	9,278.7300		9.2787	9,152.0300	9.1520	(1.365)	0	0	0
2014/06/11	EL28	07/08/2014	113.99	Call	Bond Future	9,298.7300		9.2987	9,172.0300	9.1720	(1.363)	0	0	0
2014/06/11	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	EL28	06/11/2014	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	EL28	06/11/2014			Bond Future	123.6812		123.6812	123.5505	123.5505	(0.106)	0.0000	0.0000	0
2014/06/11	EL28	06/11/2014	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	EL28	06/11/2014	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	EL28	06/11/2014	122.00	Call	Bond Future	1,681.1900		1.6812	1,550.5100	1.5505	(7.773)	0	0	0
2014/06/11	EL28	06/11/2014	122.01	Call	Bond Future	1,671.1900		1.6712	1,540.5100	1.5405	(7.820)	0	0	0
2014/06/11	EL28	06/11/2014	121.99	Call	Bond Future	1,691.1900		1.6912	1,560.5100	1.5605	(7.727)	0	0	0
2014/06/11	ES33	07/08/2014			Bond Future	9.7506		83.7105	9.8122	83.2632	0.632	0.0000	0.0000	6,220
2014/06/11	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	ES33	07/08/2014	10.14	Call	Bond Future	2,763.8400		2.7638	2,316.5500	2.3166	(16.184)	0	0	0
2014/06/11	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	ES33	07/08/2014	10.15	Call	Bond Future	2,832.8700		2.8329	2,385.5800	2.3856	(15.789)	0	0	0
2014/06/11	ES33	07/08/2014	10.16	Call	Bond Future	2,901.8000		2.9018	2,454.5100	2.4545	(15.414)	0	0	0
2014/06/11	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	ES33	06/11/2014			Bond Future	9.8519		81.1878	9.9157	80.7325	0.648	0.0000	0.0000	0
2014/06/11	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	ES33	06/11/2014	10.29	Call	Bond Future	3,047.4200		3.0474	2,592.0800	2.5921	(14.942)	0	0	0
2014/06/11	ES33	06/11/2014	10.30	Call	Bond Future	3,114.8700		3.1149	2,659.5300	2.6595	(14.618)	0	0	0
2014/06/11	ES33	06/11/2014	10.31	Call	Bond Future	3,182.2200		3.1822	2,726.8800	2.7269	(14.309)	0	0	0
2014/06/11	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	ES33	05/02/2015	10.00	Call	Bond Future	324.0900		0.3241	0.0000	0.0000	(100.000)	0	0	0
2014/06/11	ES33	05/02/2015			Bond Future	9.9538		82.4512	10.0199	81.9880	0.664	0.0000	0.0000	0
2014/06/11	ES33	05/02/2015	10.01	Call	Bond Future	394.0500		0.3941	0.0000	0.0000	(100.000)	0	0	0
2014/06/11	ES33	05/02/2015	9.99	Call	Bond Future	254.0400		0.2540	0.0000	0.0000	(100.000)	0	0	0
2014/06/11	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	139.1200	0.1391	100.000	0	0	0
2014/06/11	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	209.1700	0.2092	100.000	0	0	0
2014/06/11	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	69.1600	0.0692	100.000	0	0	0
2014/06/11	GOVI	07/08/2014	459.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	GOVI	07/08/2014			GOVI	450.6750		450.6750	448.7610	448.7610	(0.425)	0.0000	0.0000	520
2014/06/11	GOVI	07/08/2014	460.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	GOVI	07/08/2014	460.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	GOVI	07/08/2014	459.99	Put	GOVI	93,150.0000		9.3150	112,290.0000	11.2290	20.548	0	0	0
2014/06/11	GOVI	07/08/2014	460.01	Put	GOVI	93,350.0000		9.3350	112,490.0000	11.2490	20.503	0	0	0
2014/06/11	GOVI	07/08/2014	460.00	Put	GOVI	93,250.0000		9.3250	112,390.0000	11.2390	20.525	0	0	0
2014/06/11	GOVI	06/11/2014	449.01	Call	GOVI	84,540.0000		8.4540	65,110.0000	6.5110	(22.983)	0	0	0
2014/06/11	GOVI	06/11/2014			GOVI	457.4640		457.4640	455.5210	455.5210	(0.425)	0.0000	0.0000	28
2014/06/11	GOVI	06/11/2014	448.99	Call	GOVI	84,740.0000		8.4740	65,310.0000	6.5310	(22.929)	0	0	0
2014/06/11	GOVI	06/11/2014	449.00	Call	GOVI	84,640.0000		8.4640	65,210.0000	6.5210	(22.956)	0	0	0

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2014/06/11	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	GOVI	05/02/2015	459.99	Call	GOVI	45,860.0000	4.5860	26,120.0000	2.6120	(43.044)	0	0	0
2014/06/11	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	GOVI	05/02/2015			GOVI	464.5760	464.5760	462.6020	462.6020	(0.425)	0.0000	0.0000	0
2014/06/11	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	GOVI	05/02/2015	460.00	Call	GOVI	45,760.0000	4.5760	26,020.0000	2.6020	(43.138)	0	0	0
2014/06/11	GOVI	05/02/2015	460.01	Call	GOVI	45,660.0000	4.5660	25,920.0000	2.5920	(43.233)	0	0	0
2014/06/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/11	ICAA	07/08/2014			Can-Do Interest Rate	142.7649	142.7649	142.9375	142.9375	0.121	0.0000	0.0000	635
2014/06/11	IGOV	07/08/2014			Index Future	215.4010	215.4010	215.5140	215.5140	0.052	0.0000	0.0000	1,267
2014/06/11	IGOV	06/11/2014			Index Future	218.6730	218.6730	218.7870	218.7870	0.052	0.0000	0.0000	87
2014/06/11	IGOV	05/02/2015			Index Future	222.0980	222.0980	222.2140	222.2140	0.052	0.0000	0.0000	0
2014/06/11	ILBI	07/08/2014			Index Future	584.2310	584.2310	585.2000	585.2000	0.166	0.0000	0.0000	210
2014/06/11	ILBI	06/11/2014			Index Future	593.0840	593.0840	594.0660	594.0660	0.166	0.0000	0.0000	0
2014/06/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/11	JBAF	18/06/2014			Jibar Tradeable Future	5.8100	94.1900	5.8100	94.1900	0.000	0.0000	0.0000	2,000
2014/06/11	JBAF	16/07/2014			Jibar Tradeable Future	5.8600	94.1400	5.8600	94.1400	0.000	0.0000	0.0000	545
2014/06/11	JBAF	20/08/2014			Jibar Tradeable Future	6.0300	93.9700	6.0800	93.9200	0.829	0.0000	0.0000	0
2014/06/11	JBAF	17/09/2014			Jibar Tradeable Future	6.0900	93.9100	6.1400	93.8600	0.821	0.0000	0.0000	1,000
2014/06/11	JBAF	15/10/2014			Jibar Tradeable Future	6.2700	93.7300	6.3200	93.6800	0.797	0.0000	0.0000	0
2014/06/11	JBAF	19/11/2014			Jibar Tradeable Future	6.3700	93.6300	6.3900	93.6100	0.314	0.0000	0.0000	0
2014/06/11	JBAF	17/12/2014			Jibar Tradeable Future	6.5200	93.4800	6.5800	93.4200	0.920	0.0000	0.0000	0
2014/06/11	JBAF	18/03/2015			Jibar Tradeable Future	6.7900	93.2100	6.8800	93.1200	1.325	0.0000	0.0000	2,850
2014/06/11	JBAF	17/06/2015			Jibar Tradeable Future	7.0600	92.9400	7.1900	92.8100	1.841	0.0000	0.0000	5,000
2014/06/11	JBAF	16/09/2015			Jibar Tradeable Future	7.2300	92.7700	7.3500	92.6500	1.660	0.0000	0.0000	0
2014/06/11	JBAF	15/12/2015			Jibar Tradeable Future	7.4100	92.5900	7.5200	92.4800	1.484	0.0000	0.0000	0
2014/06/11	JBAF	16/03/2016			Jibar Tradeable Future	7.5600	92.4400	7.6800	92.3200	1.587	0.0000	0.0000	0

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2014/06/11	R023	07/08/2014	8.51	Call	Bond Future	2,034.1100		2.0341	1,676.8200	1.6768	(17.565)	0	0	0
2014/06/11	R023	07/08/2014			Bond Future	8.3011		100.1400	8.3839	99.6522	0.998	0.0000	0.0000	12,508
2014/06/11	R023	07/08/2014	8.49	Call	Bond Future	1,959.2900		1.9593	1,608.0400	1.6080	(17.927)	0	0	0
2014/06/11	R023	07/08/2014	8.50	Call	Bond Future	1,996.5200		1.9965	1,642.2400	1.6422	(17.745)	0	0	0
2014/06/11	R023	07/08/2014	8.49	Put	Bond Future	851.2500		0.8513	987.8600	0.9879	16.048	0	0	0
2014/06/11	R023	07/08/2014	8.51	Put	Bond Future	809.6900		0.8097	940.2600	0.9403	16.126	0	0	0
2014/06/11	R023	07/08/2014	8.50	Put	Bond Future	830.2700		0.8303	963.8500	0.9639	16.089	0	0	0
2014/06/11	R023	06/11/2014			Bond Future	8.3936		97.7294	8.4802	97.2326	1.032	0.0000	0.0000	0
2014/06/11	R023	06/11/2014	8.59	Put	Bond Future	1,650.2300		1.6502	1,856.6600	1.8567	12.509	0	0	0
2014/06/11	R023	06/11/2014	8.61	Put	Bond Future	1,604.0300		1.6040	1,806.4100	1.8064	12.617	0	0	0
2014/06/11	R023	06/11/2014	8.59	Call	Bond Future	2,771.6300		2.7716	2,481.2500	2.4813	(10.477)	0	0	0
2014/06/11	R023	06/11/2014	8.60	Put	Bond Future	1,627.0100		1.6270	1,831.4100	1.8314	12.563	0	0	0
2014/06/11	R023	06/11/2014	8.60	Call	Bond Future	2,805.0600		2.8051	2,512.6500	2.5126	(10.424)	0	0	0
2014/06/11	R023	06/11/2014	8.61	Call	Bond Future	2,838.6900		2.8387	2,544.2600	2.5443	(10.372)	0	0	0
2014/06/11	R023	05/02/2015			Bond Future	8.4863		99.2499	8.5770	98.7445	1.068	0.0000	0.0000	0
2014/06/11	R023	05/02/2015	8.74	Put	Bond Future	2,116.0100		2.1160	2,379.2300	2.3792	12.439	0	0	0
2014/06/11	R023	05/02/2015	8.75	Call	Bond Future	3,554.0000		3.5540	3,310.1500	3.3101	(6.861)	0	0	0
2014/06/11	R023	05/02/2015	8.76	Call	Bond Future	3,586.5700		3.5866	3,341.0800	3.3411	(6.845)	0	0	0
2014/06/11	R023	05/02/2015	8.74	Call	Bond Future	3,521.5800		3.5216	3,279.3600	3.2794	(6.878)	0	0	0
2014/06/11	R023	05/02/2015	8.76	Put	Bond Future	2,071.3000		2.0713	2,331.2500	2.3313	12.550	0	0	0
2014/06/11	R023	05/02/2015	8.75	Put	Bond Future	2,093.5600		2.0936	2,355.1500	2.3551	12.495	0	0	0
2014/06/11	R157	07/08/2014	6.76	Put	Bond Future	253.6500		0.2536	301.9300	0.3019	19.034	0	0	0
2014/06/11	R157	07/08/2014			Bond Future	6.8827		112.3362	6.9530	112.2596	1.021	0.0000	0.0000	6,048
2014/06/11	R157	07/08/2014	6.75	Put	Bond Future	260.4500		0.2605	309.4400	0.3094	18.810	0	0	0
2014/06/11	R157	07/08/2014	6.74	Call	Bond Future	111.5800		0.1116	84.7100	0.0847	(24.081)	0	0	0
2014/06/11	R157	07/08/2014	6.75	Call	Bond Future	115.6000		0.1156	88.0300	0.0880	(23.849)	0	0	0
2014/06/11	R157	07/08/2014	6.76	Call	Bond Future	119.7200		0.1197	91.4400	0.0914	(23.622)	0	0	0
2014/06/11	R157	07/08/2014	6.74	Put	Bond Future	267.3500		0.2673	317.0400	0.3170	18.586	0	0	0
2014/06/11	R157	06/11/2014	6.19	Put	Bond Future	840.4500		0.8405	910.6800	0.9107	8.356	0	0	0
2014/06/11	R157	06/11/2014			Bond Future	7.1347		107.2173	7.2294	107.1377	1.327	0.0000	0.0000	0
2014/06/11	R157	06/11/2014	6.21	Put	Bond Future	825.5600		0.8256	895.4000	0.8954	8.460	0	0	0
2014/06/11	R157	06/11/2014	6.20	Put	Bond Future	832.9900		0.8330	903.0200	0.9030	8.407	0	0	0
2014/06/11	R157	06/11/2014	6.21	Call	Bond Future	43.8300		0.0438	34.1200	0.0341	(22.154)	0	0	0
2014/06/11	R157	06/11/2014	6.19	Call	Bond Future	41.7100		0.0417	32.3900	0.0324	(22.345)	0	0	0
2014/06/11	R157	06/11/2014	6.20	Call	Bond Future	42.7600		0.0428	33.2400	0.0332	(22.264)	0	0	0
2014/06/11	R157	05/02/2015	8.74	Call	Bond Future	821.6700		0.8217	758.5400	0.7585	(7.683)	0	0	0
2014/06/11	R157	05/02/2015	8.75	Put	Bond Future	117.7600		0.1178	136.2700	0.1363	15.718	0	0	0
2014/06/11	R157	05/02/2015			Bond Future	7.5376		108.8860	7.6768	108.8042	1.847	0.0000	0.0000	0
2014/06/11	R157	05/02/2015	8.74	Put	Bond Future	119.0600		0.1191	137.7300	0.1377	15.681	0	0	0
2014/06/11	R157	05/02/2015	8.76	Put	Bond Future	116.4700		0.1165	134.8300	0.1348	15.764	0	0	0
2014/06/11	R157	05/02/2015	8.75	Call	Bond Future	826.1800		0.8262	762.8900	0.7629	(7.661)	0	0	0
2014/06/11	R157	05/02/2015	8.76	Call	Bond Future	830.6900		0.8307	767.2500	0.7672	(7.637)	0	0	0
2014/06/11	R186	07/08/2014	8.31	Call	Bond Future	1,503.9400		1.5039	1,100.2800	1.1003	(26.840)	0	0	0
2014/06/11	R186	07/08/2014	8.43	Put	Bond Future	1,802.5100		1.8025	2,105.6600	2.1057	16.818	0	0	105
2014/06/11	R186	07/08/2014	8.70	Put	Bond Future	931.6100		0.9316	1,095.2200	1.0952	17.562	0	0	1,000
2014/06/11	R186	07/08/2014			Bond Future	8.4080		117.3590	8.5012	116.5780	1.108	0.0000	0.0000	48,472

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
2014/06/11	R186	07/08/2014	7.60	Put	Bond Future	7,229.8700		7.2299	7,943.8700	7.9439	9.876	0	0	0
2014/06/11	R186	07/08/2014	8.00	Call	Bond Future	628.9400		0.6289	405.6500	0.4056	(35.503)	0	0	105
2014/06/11	R186	07/08/2014	8.92	Put	Bond Future	501.1600		0.5012	588.0800	0.5881	17.344	0	0	840
2014/06/11	R186	07/08/2014	8.29	Call	Bond Future	1,431.3400		1.4313	1,040.0200	1.0400	(27.339)	0	0	0
2014/06/11	R186	07/08/2014	8.25	Call	Bond Future	1,292.7200		1.2927	926.6200	0.9266	(28.320)	0	0	1,200
2014/06/11	R186	07/08/2014	8.30	Call	Bond Future	1,467.3600		1.4674	1,069.8600	1.0699	(27.089)	0	0	0
2014/06/11	R186	07/08/2014	8.29	Put	Bond Future	2,431.2600		2.4313	2,820.9500	2.8210	16.028	0	0	0
2014/06/11	R186	07/08/2014	9.20	Put	Bond Future	204.2100		0.2042	236.4200	0.2364	15.773	0	0	2,100
2014/06/11	R186	07/08/2014	7.60	Call	Bond Future	138.3900		0.1384	71.3800	0.0714	(48.421)	0	0	210
2014/06/11	R186	07/08/2014	8.00	Put	Bond Future	4,137.0800		4.1371	4,694.8000	4.6948	13.481	0	0	0
2014/06/11	R186	07/08/2014	8.31	Put	Bond Future	2,333.5800		2.3336	2,710.9300	2.7109	16.170	0	0	0
2014/06/11	R186	07/08/2014	8.92	Call	Bond Future	4,703.1600		4.7032	4,009.0700	4.0091	(14.758)	0	0	0
2014/06/11	R186	07/08/2014	8.30	Put	Bond Future	2,382.1000		2.3821	2,765.6100	2.7656	16.100	0	0	0
2014/06/11	R186	07/08/2014	9.20	Call	Bond Future	6,614.4900		6.6145	5,865.6900	5.8657	(11.321)	0	0	0
2014/06/11	R186	07/08/2014	8.43	Call	Bond Future	1,987.3200		1.9873	1,509.4600	1.5095	(24.045)	0	0	0
2014/06/11	R186	07/08/2014	8.70	Call	Bond Future	3,354.4800		3.3545	2,737.0800	2.7371	(18.405)	0	0	0
2014/06/11	R186	07/08/2014	8.25	Put	Bond Future	2,634.2300		2.6342	3,049.1400	3.0491	15.751	0	0	0
2014/06/11	R186	06/11/2014	8.14	Call	Bond Future	1,846.8800		1.8469	1,576.3700	1.5764	(14.647)	0	0	0
2014/06/11	R186	06/11/2014	8.15	Put	Bond Future	4,708.0300		4.7080	5,228.9900	5.2290	11.065	0	0	0
2014/06/11	R186	06/11/2014			Bond Future	8.4876		119.1283	8.5845	118.3336	1.141	0.0000	0.0000	0
2014/06/11	R186	06/11/2014	9.17	Call	Bond Future	6,563.8100		6.5638	5,962.7400	5.9627	(9.157)	0	0	0
2014/06/11	R186	06/11/2014	8.15	Call	Bond Future	1,877.3200		1.8773	1,603.5800	1.6036	(14.581)	0	0	0
2014/06/11	R186	06/11/2014	8.16	Call	Bond Future	1,908.0800		1.9081	1,631.1000	1.6311	(14.516)	0	0	0
2014/06/11	R186	06/11/2014	9.17	Put	Bond Future	1,124.2700		1.1243	1,317.9000	1.3179	17.223	0	0	2,010
2014/06/11	R186	06/11/2014	8.14	Put	Bond Future	4,762.9000		4.7629	5,287.0900	5.2871	11.006	0	0	0
2014/06/11	R186	06/11/2014	8.16	Put	Bond Future	4,653.5700		4.6536	5,171.2900	5.1713	11.125	0	0	0
2014/06/11	R186	05/02/2015	9.00	Call	Bond Future	5,898.7800		5.8988	5,514.0000	5.5140	(6.523)	0	0	0
2014/06/11	R186	05/02/2015			Bond Future	8.5649		115.6861	8.6655	114.8780	1.175	0.0000	0.0000	0
2014/06/11	R186	05/02/2015	8.75	Call	Bond Future	4,717.4500		4.7175	4,400.1200	4.4001	(6.727)	0	0	0
2014/06/11	R186	05/02/2015	8.76	Call	Bond Future	4,762.4100		4.7624	4,442.3900	4.4424	(6.720)	0	0	0
2014/06/11	R186	05/02/2015	8.74	Call	Bond Future	4,672.7000		4.6727	4,358.0500	4.3581	(6.734)	0	0	0
2014/06/11	R186	05/02/2015	8.76	Put	Bond Future	3,202.5300		3.2025	3,690.6300	3.6906	15.241	0	0	0
2014/06/11	R186	05/02/2015	8.75	Put	Bond Future	3,236.8100		3.2368	3,727.6000	3.7276	15.163	0	0	0
2014/06/11	R186	05/02/2015	9.00	Put	Bond Future	2,460.3100		2.4603	2,883.6500	2.8837	17.207	0	0	9,600
2014/06/11	R186	05/02/2015	8.74	Put	Bond Future	3,271.3700		3.2714	3,764.8400	3.7648	15.085	0	0	0
2014/06/11	R197	07/08/2014			Bond Future	284.9635		284.9635	285.3281	285.3281	0.128	0.0000	0.0000	905
2014/06/11	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R197	07/08/2014	270.00	Call	Bond Future	14,963.4700		14.9635	15,328.1400	15.3281	2.437	0	0	0
2014/06/11	R197	07/08/2014	270.01	Call	Bond Future	14,953.4700		14.9535	15,318.1400	15.3181	2.439	0	0	0
2014/06/11	R197	07/08/2014	269.99	Call	Bond Future	14,973.4700		14.9735	15,338.1400	15.3381	2.435	0	0	0
2014/06/11	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R197	06/11/2014			Bond Future	289.2944		289.2944	289.6600	289.6600	0.126	0.0000	0.0000	0
2014/06/11	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R197	06/11/2014	285.00	Call	Bond Future	4,294.4400		4.2944	4,660.0100	4.6600	8.513	0	0	0
2014/06/11	R197	06/11/2014	285.01	Call	Bond Future	4,284.4400		4.2844	4,650.0100	4.6500	8.533	0	0	0

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2014/06/11	R197	06/11/2014	284.99	Call	Bond Future	4,304.4400	4.3044	4,670.0100	4.6700	8.493	0	0	0
2014/06/11	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R201	07/08/2014	5.31	Put	Bond Future	346.5700	0.3466	374.2600	0.3743	7.990	0	0	0
2014/06/11	R201	07/08/2014			Bond Future	6.1141	102.1338	6.2175	102.0967	1.691	0.0000	0.0000	0
2014/06/11	R201	07/08/2014	5.30	Put	Bond Future	349.3200	0.3493	377.1100	0.3771	7.955	0	0	0
2014/06/11	R201	07/08/2014	5.31	Call	Bond Future	57.3300	0.0573	47.9400	0.0479	(16.379)	0	0	0
2014/06/11	R201	07/08/2014	5.29	Call	Bond Future	55.6300	0.0556	46.4500	0.0464	(16.502)	0	0	0
2014/06/11	R201	07/08/2014	5.30	Call	Bond Future	56.4800	0.0565	47.1900	0.0472	(16.448)	0	0	0
2014/06/11	R201	07/08/2014	5.29	Put	Bond Future	352.0800	0.3521	379.9800	0.3800	7.924	0	0	0
2014/06/11	R202	07/08/2014	207.99	Call	Bond Future	20,054.7200	20.0547	20,344.9900	20.3450	1.447	0	0	0
2014/06/11	R202	07/08/2014	208.00	Put	Bond Future	50.3000	0.0503	43.3300	0.0433	(13.857)	0	0	0
2014/06/11	R202	07/08/2014			Bond Future	227.9946	227.9946	228.2918	228.2918	0.130	0.0000	0.0000	44,627
2014/06/11	R202	07/08/2014	207.99	Put	Bond Future	50.1400	0.0501	43.1900	0.0432	(13.861)	0	0	0
2014/06/11	R202	07/08/2014	208.01	Put	Bond Future	50.4700	0.0505	43.4700	0.0435	(13.870)	0	0	0
2014/06/11	R202	07/08/2014	208.00	Call	Bond Future	20,044.8800	20.0449	20,335.1300	20.3351	1.448	0	0	0
2014/06/11	R202	07/08/2014	208.01	Call	Bond Future	20,035.0500	20.0351	20,325.2700	20.3253	1.449	0	0	0
2014/06/11	R202	06/11/2014	226.99	Call	Bond Future	4,469.7200	4.4697	4,767.6600	4.7677	6.666	0	0	0
2014/06/11	R202	06/11/2014			Bond Future	231.4597	231.4597	231.7577	231.7577	0.129	0.0000	0.0000	0
2014/06/11	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R202	06/11/2014	227.00	Call	Bond Future	4,459.7200	4.4597	4,757.6600	4.7577	6.681	0	0	0
2014/06/11	R202	06/11/2014	227.01	Call	Bond Future	4,449.7200	4.4497	4,747.6600	4.7477	6.696	0	0	0
2014/06/11	R203	07/08/2014	7.30	Call	Bond Future	296.8800	0.2969	235.9400	0.2359	(20.527)	0	0	0
2014/06/11	R203	07/08/2014	7.31	Call	Bond Future	306.9800	0.3070	244.5200	0.2445	(20.347)	0	0	0
2014/06/11	R203	07/08/2014			Bond Future	7.4622	105.4915	7.5298	105.3057	0.905	0.0000	0.0000	24,701
2014/06/11	R203	07/08/2014	6.84	Put	Bond Future	1,772.2800	1.7723	1,946.1400	1.9461	9.810	0	0	0
2014/06/11	R203	07/08/2014	7.29	Put	Bond Future	762.7100	0.7627	889.1200	0.8891	16.574	0	0	0
2014/06/11	R203	07/08/2014	7.31	Put	Bond Future	727.3100	0.7273	850.6800	0.8507	16.963	0	0	0
2014/06/11	R203	07/08/2014	7.29	Call	Bond Future	287.0000	0.2870	227.5800	0.2276	(20.704)	0	0	0
2014/06/11	R203	07/08/2014	7.30	Put	Bond Future	744.8900	0.7449	869.7800	0.8698	16.766	0	0	0
2014/06/11	R203	07/08/2014	6.84	Call	Bond Future	40.6200	0.0406	28.6500	0.0287	(29.468)	0	0	46
2014/06/11	R203	06/11/2014	6.86	Call	Bond Future	179.5200	0.1795	157.5000	0.1575	(12.266)	0	0	0
2014/06/11	R203	06/11/2014			Bond Future	7.5992	102.9187	7.6741	102.7284	0.986	0.0000	0.0000	0
2014/06/11	R203	06/11/2014	6.98	Call	Bond Future	240.7600	0.2408	212.8500	0.2129	(11.592)	0	0	14
2014/06/11	R203	06/11/2014	6.84	Call	Bond Future	170.6700	0.1707	149.3400	0.1493	(12.498)	0	0	45
2014/06/11	R203	06/11/2014	6.85	Call	Bond Future	175.0500	0.1750	153.3800	0.1534	(12.379)	0	0	0
2014/06/11	R203	06/11/2014	6.98	Put	Bond Future	1,829.7700	1.8298	1,992.1600	1.9922	8.875	0	0	0
2014/06/11	R203	06/11/2014	6.84	Put	Bond Future	2,123.2600	2.1233	2,292.2300	2.2922	7.958	0	0	0
2014/06/11	R203	06/11/2014	6.86	Put	Bond Future	2,080.0700	2.0801	2,248.3500	2.2484	8.090	0	0	0
2014/06/11	R203	06/11/2014	6.85	Put	Bond Future	2,101.6200	2.1016	2,270.2500	2.2703	8.024	0	0	0
2014/06/11	R203	05/02/2015	7.69	Call	Bond Future	963.6700	0.9637	887.1500	0.8872	(7.940)	0	0	55
2014/06/11	R203	05/02/2015			Bond Future	7.7478	104.5201	7.8314	104.3258	1.079	0.0000	0.0000	0
2014/06/11	R203	05/02/2015	8.34	Put	Bond Future	510.7300	0.5107	584.4000	0.5844	14.424	0	0	0
2014/06/11	R203	05/02/2015	8.35	Call	Bond Future	1,892.8300	1.8928	1,771.6500	1.7716	(6.402)	0	0	0

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2014/06/11	R203	05/02/2015	8.36	Call	Bond Future	1,909.3400	1.9093	1,787.5400	1.7875	(6.379)	0	0	0
2014/06/11	R203	05/02/2015	8.34	Call	Bond Future	1,876.3800	1.8764	1,755.8200	1.7558	(6.425)	0	0	0
2014/06/11	R203	05/02/2015	8.36	Put	Bond Future	497.9800	0.4980	570.4100	0.5704	14.545	0	0	0
2014/06/11	R203	05/02/2015	7.69	Put	Bond Future	1,098.1900	1.0982	1,215.9000	1.2159	10.719	0	0	0
2014/06/11	R203	05/02/2015	8.35	Put	Bond Future	504.3200	0.5043	577.3700	0.5774	14.485	0	0	0
2014/06/11	R204	07/08/2014			Bond Future	7.6778	102.2957	7.7504	102.0297	0.945	0.0000	0.0000	15,498
2014/06/11	R204	07/08/2014	7.44	Put	Bond Future	1,240.3200	1.2403	1,424.1500	1.4241	14.821	0	0	0
2014/06/11	R204	07/08/2014	7.46	Put	Bond Future	1,190.2100	1.1902	1,370.0800	1.3701	15.112	0	0	0
2014/06/11	R204	07/08/2014	7.45	Put	Bond Future	1,215.1200	1.2151	1,396.9800	1.3970	14.966	0	0	0
2014/06/11	R204	07/08/2014	7.46	Call	Bond Future	386.0900	0.3861	299.9600	0.3000	(22.308)	0	0	0
2014/06/11	R204	07/08/2014	7.78	Call	Bond Future	929.4500	0.9294	772.0200	0.7720	(16.938)	0	0	0
2014/06/11	R204	07/08/2014	7.44	Call	Bond Future	361.9900	0.3620	279.8200	0.2798	(22.700)	0	0	0
2014/06/11	R204	07/08/2014	7.78	Put	Bond Future	555.0700	0.5551	663.6400	0.6636	19.560	0	0	530
2014/06/11	R204	07/08/2014	7.45	Call	Bond Future	373.9000	0.3739	289.7600	0.2898	(22.503)	0	0	0
2014/06/11	R204	06/11/2014	7.99	Put	Bond Future	862.5700	0.8626	988.2700	0.9883	14.573	0	0	1,270
2014/06/11	R204	06/11/2014			Bond Future	7.7904	103.8378	7.8686	103.5662	1.005	0.0000	0.0000	0
2014/06/11	R204	06/11/2014	6.99	Put	Bond Future	3,075.7500	3.0757	3,312.4300	3.3124	7.695	0	0	0
2014/06/11	R204	06/11/2014	7.01	Put	Bond Future	3,016.1600	3.0162	3,251.3400	3.2513	7.797	0	0	0
2014/06/11	R204	06/11/2014	7.00	Put	Bond Future	3,045.9000	3.0459	3,281.8300	3.2818	7.746	0	0	0
2014/06/11	R204	06/11/2014	6.99	Call	Bond Future	245.4500	0.2455	210.4900	0.2105	(14.243)	0	0	0
2014/06/11	R204	06/11/2014	7.99	Call	Bond Future	1,553.6600	1.5537	1,407.7200	1.4077	(9.393)	0	0	0
2014/06/11	R204	06/11/2014	7.00	Call	Bond Future	251.5500	0.2516	215.8400	0.2158	(14.196)	0	0	0
2014/06/11	R204	06/11/2014	7.01	Call	Bond Future	257.7600	0.2578	221.3000	0.2213	(14.145)	0	0	0
2014/06/11	R204	05/02/2015			Bond Future	7.9043	101.4185	7.9888	101.1417	1.070	0.0000	0.0000	0
2014/06/11	R204	05/02/2015	8.25	Call	Bond Future	2,143.0200	2.1430	1,974.2700	1.9743	(7.874)	0	0	0
2014/06/11	R204	05/02/2015	8.26	Call	Bond Future	2,163.4000	2.1634	1,993.7500	1.9938	(7.842)	0	0	0
2014/06/11	R204	05/02/2015	8.24	Call	Bond Future	2,122.7300	2.1227	1,954.8800	1.9549	(7.907)	0	0	0
2014/06/11	R204	05/02/2015	8.26	Put	Bond Future	1,004.9100	1.0049	1,112.0700	1.1121	10.664	0	0	0
2014/06/11	R204	05/02/2015	8.25	Put	Bond Future	1,016.8700	1.0169	1,124.9300	1.1249	10.627	0	0	0
2014/06/11	R204	05/02/2015	8.24	Put	Bond Future	1,028.9300	1.0289	1,137.8900	1.1379	10.590	0	0	0
2014/06/11	R207	07/08/2014	7.69	Call	Bond Future	487.4100	0.4874	351.5000	0.3515	(27.884)	0	0	0
2014/06/11	R207	07/08/2014	7.70	Put	Bond Future	1,442.9000	1.4429	1,698.9600	1.6990	17.746	0	0	0
2014/06/11	R207	07/08/2014			Bond Future	7.9193	97.6371	8.0122	97.2421	1.172	0.0000	0.0000	30,845
2014/06/11	R207	07/08/2014	7.70	Call	Bond Future	502.0700	0.5021	363.1500	0.3631	(27.669)	0	0	0
2014/06/11	R207	07/08/2014	7.71	Call	Bond Future	517.0300	0.5170	375.0700	0.3751	(27.457)	0	0	0
2014/06/11	R207	07/08/2014	7.69	Put	Bond Future	1,471.4000	1.4714	1,730.4700	1.7305	17.607	0	0	0
2014/06/11	R207	07/08/2014	7.71	Put	Bond Future	1,414.7200	1.4147	1,667.7400	1.6677	17.885	0	0	0
2014/06/11	R207	06/11/2014	7.36	Put	Bond Future	3,213.2200	3.2132	3,541.5100	3.5415	10.217	0	0	0
2014/06/11	R207	06/11/2014			Bond Future	8.0220	99.1096	8.1207	98.7070	1.230	0.0000	0.0000	0
2014/06/11	R207	06/11/2014	7.35	Put	Bond Future	3,246.0500	3.2461	3,575.6200	3.5756	10.153	0	0	0
2014/06/11	R207	06/11/2014	7.36	Call	Bond Future	459.8700	0.4599	385.6100	0.3856	(16.148)	0	0	0
2014/06/11	R207	06/11/2014	7.34	Call	Bond Future	441.0500	0.4410	369.3100	0.3693	(16.266)	0	0	0
2014/06/11	R207	06/11/2014	7.35	Call	Bond Future	450.3800	0.4504	377.4000	0.3774	(16.204)	0	0	0
2014/06/11	R207	06/11/2014	7.34	Put	Bond Future	3,279.0600	3.2791	3,609.8700	3.6099	10.089	0	0	0
2014/06/11	R207	05/02/2015	8.49	Put	Bond Future	1,253.4700	1.2535	1,421.3300	1.4213	13.392	0	0	0
2014/06/11	R207	05/02/2015			Bond Future	8.1264	97.0103	8.2315	96.6006	1.293	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
2014/06/11	R207	05/02/2015	8.51	Put	Bond Future	1,225.4300	1.2254	1,390.7200	1.3907	13.488	0	0	0
2014/06/11	R207	05/02/2015	8.50	Call	Bond Future	2,686.9000	2.6869	2,443.7500	2.4438	(9.049)	0	0	0
2014/06/11	R207	05/02/2015	8.51	Call	Bond Future	2,711.3200	2.7113	2,466.8900	2.4669	(9.015)	0	0	0
2014/06/11	R207	05/02/2015	8.49	Call	Bond Future	2,662.5800	2.6626	2,420.7200	2.4207	(9.084)	0	0	0
2014/06/11	R207	05/02/2015	8.50	Put	Bond Future	1,239.3900	1.2394	1,405.9600	1.4060	13.440	0	0	0
2014/06/11	R208	07/08/2014	8.28	Call	Bond Future	1,564.2800	1.5643	1,291.8500	1.2919	(17.416)	0	0	0
2014/06/11	R208	07/08/2014			Bond Future	8.0918	95.6732	8.1746	95.2732	1.023	0.0000	0.0000	13,421
2014/06/11	R208	07/08/2014	7.80	Call	Bond Future	478.4300	0.4784	347.6500	0.3477	(27.335)	0	0	0
2014/06/11	R208	07/08/2014	7.79	Put	Bond Future	1,940.2300	1.9402	2,212.3600	2.2124	14.026	0	0	0
2014/06/11	R208	07/08/2014	7.81	Put	Bond Future	1,870.6900	1.8707	2,136.9200	2.1369	14.232	0	0	0
2014/06/11	R208	07/08/2014	7.80	Put	Bond Future	1,905.2900	1.9053	2,174.4700	2.1745	14.128	0	0	0
2014/06/11	R208	07/08/2014	7.81	Call	Bond Future	493.1600	0.4932	359.4300	0.3594	(27.117)	0	0	0
2014/06/11	R208	07/08/2014	8.28	Put	Bond Future	658.0600	0.6581	785.5900	0.7856	19.380	0	0	630
2014/06/11	R208	07/08/2014	7.79	Call	Bond Future	464.0000	0.4640	336.1700	0.3362	(27.550)	0	0	0
2014/06/11	R208	06/11/2014	7.46	Call	Bond Future	496.1200	0.4961	409.6600	0.4097	(17.427)	0	0	0
2014/06/11	R208	06/11/2014			Bond Future	8.1898	93.7175	8.2771	93.3100	1.065	0.0000	0.0000	0
2014/06/11	R208	06/11/2014	7.44	Call	Bond Future	475.7900	0.4758	392.0700	0.3921	(17.596)	0	0	0
2014/06/11	R208	06/11/2014	7.45	Call	Bond Future	485.8800	0.4859	400.7900	0.4008	(17.513)	0	0	0
2014/06/11	R208	06/11/2014	8.50	Put	Bond Future	1,107.4200	1.1074	1,249.3800	1.2494	12.819	0	0	1,520
2014/06/11	R208	06/11/2014	7.44	Put	Bond Future	4,069.4000	4.0694	4,393.1900	4.3932	7.957	0	0	0
2014/06/11	R208	06/11/2014	7.46	Put	Bond Future	3,991.6900	3.9917	4,312.7400	4.3127	8.043	0	0	0
2014/06/11	R208	06/11/2014	8.50	Call	Bond Future	2,546.2500	2.5463	2,280.7000	2.2807	(10.429)	0	0	0
2014/06/11	R208	06/11/2014	7.45	Put	Bond Future	4,030.4600	4.0305	4,352.8800	4.3529	8.000	0	0	0
2014/06/11	R208	05/02/2015	8.51	Call	Bond Future	2,706.5500	2.7065	2,483.8200	2.4838	(8.229)	0	0	0
2014/06/11	R208	05/02/2015			Bond Future	8.2871	95.1757	8.3791	94.7610	1.110	0.0000	0.0000	0
2014/06/11	R208	05/02/2015	8.49	Call	Bond Future	2,654.5700	2.6546	2,434.8500	2.4349	(8.277)	0	0	0
2014/06/11	R208	05/02/2015	8.51	Put	Bond Future	1,705.3700	1.7054	1,897.3600	1.8974	11.258	0	0	0
2014/06/11	R208	05/02/2015	8.50	Put	Bond Future	1,723.8000	1.7238	1,917.4400	1.9174	11.233	0	0	0
2014/06/11	R208	05/02/2015	8.49	Put	Bond Future	1,742.6800	1.7427	1,937.6800	1.9377	11.190	0	0	0
2014/06/11	R208	05/02/2015	8.50	Call	Bond Future	2,680.3500	2.6804	2,459.2700	2.4593	(8.248)	0	0	0
2014/06/11	R209	07/08/2014	9.04	Put	Bond Future	1,874.9700	1.8750	1,977.2000	1.9772	5.452	0	0	0
2014/06/11	R209	07/08/2014			Bond Future	9.0527	75.8748	9.1051	75.4855	0.580	0.0000	0.0000	25,602
2014/06/11	R209	07/08/2014	9.06	Put	Bond Future	1,800.0900	1.8001	1,897.0300	1.8970	5.385	0	0	0
2014/06/11	R209	07/08/2014	9.05	Put	Bond Future	1,837.2600	1.8373	1,936.8300	1.9368	5.419	0	0	0
2014/06/11	R209	07/08/2014	9.05	Call	Bond Future	1,817.3700	1.8174	1,527.6500	1.5276	(15.942)	0	0	0
2014/06/11	R209	07/08/2014	9.06	Call	Bond Future	1,854.6600	1.8547	1,562.3100	1.5623	(15.763)	0	0	0
2014/06/11	R209	07/08/2014	9.04	Call	Bond Future	1,780.5000	1.7805	1,493.4400	1.4934	(16.122)	0	0	0
2014/06/11	R209	06/11/2014	8.95	Call	Bond Future	2,386.5200	2.3865	2,196.7400	2.1967	(7.952)	0	0	2,050
2014/06/11	R209	06/11/2014	9.50	Call	Bond Future	4,506.1800	4.5062	4,225.3400	4.2253	(6.232)	0	0	0
2014/06/11	R209	06/11/2014	10.00	Call	Bond Future	6,893.1100	6.8931	6,558.6400	6.5586	(4.852)	0	0	0
2014/06/11	R209	06/11/2014	9.05	Put	Bond Future	3,278.9100	3.2789	3,467.6700	3.4677	5.757	0	0	0
2014/06/11	R209	06/11/2014	9.58	Put	Bond Future	1,639.6500	1.6397	1,745.0700	1.7451	6.429	0	0	907
2014/06/11	R209	06/11/2014			Bond Future	9.1255	73.8723	9.1797	73.4760	0.593	0.0000	0.0000	0
2014/06/11	R209	06/11/2014	8.99	Put	Bond Future	3,523.2800	3.5233	3,723.4700	3.7235	5.682	0	0	0
2014/06/11	R209	06/11/2014	10.05	Call	Bond Future	7,143.1700	7.1432	6,808.3100	6.8083	(4.688)	0	0	0
2014/06/11	R209	06/11/2014	8.95	Put	Bond Future	3,694.3600	3.6944	3,900.9400	3.9009	5.592	0	0	0

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2014/06/11	R209	06/11/2014	9.01	Put	Bond Future	3,440.2000	3.4402	3,636.8200	3.6368	5.715	0	0	0
2014/06/11	R209	06/11/2014	9.50	Put	Bond Future	1,832.6400	1.8326	1,948.1600	1.9482	6.303	0	0	5,500
2014/06/11	R209	06/11/2014	9.00	Put	Bond Future	3,481.3800	3.4814	3,679.9700	3.6800	5.704	0	0	0
2014/06/11	R209	06/11/2014	9.95	Call	Bond Future	6,641.1800	6.6412	6,311.0500	6.3111	(4.971)	0	0	0
2014/06/11	R209	06/11/2014	8.50	Call	Bond Future	1,199.2600	1.1993	1,080.0600	1.0801	(9.939)	0	0	5,500
2014/06/11	R209	06/11/2014	8.75	Put	Bond Future	0.0000	0.0000	4,877.0200	4.8770	100.000	0	0	0
2014/06/11	R209	06/11/2014	9.25	Call	Bond Future	0.0000	0.0000	3,216.1800	3.2162	100.000	0	0	0
2014/06/11	R209	06/11/2014	10.05	Put	Bond Future	812.0900	0.8121	873.5900	0.8736	7.573	0	0	2,050
2014/06/11	R209	06/11/2014	8.99	Call	Bond Future	2,516.6400	2.5166	2,320.4700	2.3205	(7.795)	0	0	0
2014/06/11	R209	06/11/2014	10.00	Put	Bond Future	881.9900	0.8820	943.8800	0.9439	7.017	0	0	1,640
2014/06/11	R209	06/11/2014	9.05	Call	Bond Future	2,720.5500	2.7206	2,512.9500	2.5129	(7.631)	0	0	2,050
2014/06/11	R209	06/11/2014	9.58	Call	Bond Future	4,864.5500	4.8645	4,573.6100	4.5736	(5.981)	0	0	0
2014/06/11	R209	06/11/2014	9.25	Put	Bond Future	0.0000	0.0000	2,706.5900	2.7066	100.000	0	0	2,200
2014/06/11	R209	06/11/2014	8.75	Call	Bond Future	0.0000	0.0000	1,638.1500	1.6381	100.000	0	0	2,200
2014/06/11	R209	06/11/2014	9.00	Call	Bond Future	2,549.7400	2.5497	2,351.9700	2.3520	(7.756)	0	0	1,640
2014/06/11	R209	06/11/2014	9.95	Put	Bond Future	952.4600	0.9525	1,018.6900	1.0187	6.954	0	0	2,050
2014/06/11	R209	06/11/2014	8.50	Put	Bond Future	6,029.3900	6.0294	6,306.5500	6.3065	4.597	0	0	0
2014/06/11	R209	06/11/2014	9.01	Call	Bond Future	2,583.4500	2.5835	2,383.7100	2.3837	(7.732)	0	0	0
2014/06/11	R209	05/02/2015			Bond Future	9.1964	75.0219	9.2522	74.6187	0.607	0.0000	0.0000	0
2014/06/11	R209	05/02/2015	9.25	Call	Bond Future	4,050.1500	4.0501	3,920.8400	3.9208	(3.193)	0	0	0
2014/06/11	R209	05/02/2015	9.26	Call	Bond Future	4,087.1900	4.0872	3,956.6400	3.9566	(3.194)	0	0	0
2014/06/11	R209	05/02/2015	9.24	Call	Bond Future	4,013.2700	4.0133	3,885.4500	3.8855	(3.185)	0	0	0
2014/06/11	R209	05/02/2015	9.25	Put	Bond Future	3,662.9200	3.6629	3,936.8100	3.9368	7.477	0	0	0
2014/06/11	R209	05/02/2015	9.24	Put	Bond Future	3,698.0400	3.6980	3,973.4200	3.9734	7.447	0	0	0
2014/06/11	R209	05/02/2015	9.26	Put	Bond Future	3,628.0700	3.6281	3,900.7200	3.9007	7.515	0	0	0
2014/06/11	R210	07/08/2014			Bond Future	171.1599	171.1599	170.9836	170.9836	(0.103)	0.0000	0.0000	618
2014/06/11	R210	07/08/2014	159.00	Call	Bond Future	12,159.8700	12.1599	11,983.6400	11.9836	(1.449)	0	0	0
2014/06/11	R210	07/08/2014	159.01	Call	Bond Future	12,149.8700	12.1499	11,973.6400	11.9736	(1.450)	0	0	0
2014/06/11	R210	07/08/2014	158.99	Call	Bond Future	12,169.8700	12.1699	11,993.6400	11.9936	(1.448)	0	0	0
2014/06/11	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R210	06/11/2014			Bond Future	171.7217	171.7217	171.5400	171.5400	(0.106)	0.0000	0.0000	0
2014/06/11	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R210	06/11/2014	169.00	Call	Bond Future	2,721.7200	2.7217	2,540.0300	2.5400	(6.676)	0	0	0
2014/06/11	R210	06/11/2014	169.01	Call	Bond Future	2,711.7200	2.7117	2,530.0300	2.5300	(6.700)	0	0	0
2014/06/11	R210	06/11/2014	168.99	Call	Bond Future	2,731.7200	2.7317	2,550.0300	2.5500	(6.651)	0	0	0
2014/06/11	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R211	07/08/2014			Bond Future	130.3998	130.3998	130.5557	130.5557	0.120	0.0000	0.0000	390
2014/06/11	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R211	07/08/2014	128.00	Call	Bond Future	2,399.7900	2.3998	2,555.7300	2.5557	6.498	0	0	0
2014/06/11	R211	07/08/2014	128.01	Call	Bond Future	2,389.7900	2.3898	2,545.7300	2.5457	6.525	0	0	0
2014/06/11	R211	07/08/2014	127.99	Call	Bond Future	2,409.7900	2.4098	2,565.7300	2.5657	6.471	0	0	0
2014/06/11	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/06/11	R211	06/11/2014	130.00	Call	Bond Future	2,381.9800	2.3820	2,538.1300	2.5381	6.555	0	0	0
2014/06/11	R211	06/11/2014	130.01	Call	Bond Future	2,371.9800	2.3720	2,528.1300	2.5281	6.583	0	0	0
2014/06/11	R211	06/11/2014			Bond Future	132.3820	132.3820	132.5381	132.5381	0.118	0.0000	0.0000	0
2014/06/11	R211	06/11/2014	129.99	Call	Bond Future	2,391.9800	2.3920	2,548.1300	2.5481	6.528	0	0	0
2014/06/11	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R212	07/08/2014	128.99	Call	Bond Future	5,155.5500	5.1555	5,609.7400	5.6097	8.810	0	0	0
2014/06/11	R212	07/08/2014			Bond Future	134.1456	134.1456	134.5997	134.5997	0.339	0.0000	0.0000	21,797
2014/06/11	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R212	07/08/2014	129.00	Call	Bond Future	5,145.5500	5.1455	5,599.7400	5.5997	8.827	0	0	0
2014/06/11	R212	07/08/2014	129.01	Call	Bond Future	5,135.5500	5.1355	5,589.7400	5.5897	8.844	0	0	0
2014/06/11	R212	06/11/2014			Bond Future	136.1848	136.1848	136.6436	136.6436	0.337	0.0000	0.0000	0
2014/06/11	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R212	06/11/2014	135.00	Call	Bond Future	1,184.7600	1.1848	1,643.5900	1.6436	38.728	0	0	0
2014/06/11	R212	06/11/2014	135.01	Call	Bond Future	1,174.7600	1.1748	1,633.5900	1.6336	39.057	0	0	0
2014/06/11	R212	06/11/2014	134.99	Call	Bond Future	1,194.7600	1.1948	1,653.5900	1.6536	38.404	0	0	0
2014/06/11	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R213	07/08/2014	8.86	Call	Bond Future	1,541.4200	1.5414	1,262.7800	1.2628	(18.077)	0	0	0
2014/06/11	R213	07/08/2014			Bond Future	8.9314	86.5980	8.9888	86.1682	0.643	0.0000	0.0000	24,257
2014/06/11	R213	07/08/2014	8.84	Call	Bond Future	1,473.3400	1.4733	1,201.6200	1.2016	(18.442)	0	0	0
2014/06/11	R213	07/08/2014	8.85	Call	Bond Future	1,507.1500	1.5072	1,231.9600	1.2320	(18.259)	0	0	0
2014/06/11	R213	07/08/2014	8.84	Put	Bond Future	2,164.7600	2.1648	2,322.8800	2.3229	7.304	0	0	0
2014/06/11	R213	07/08/2014	8.86	Put	Bond Future	2,080.9100	2.0809	2,232.1100	2.2321	7.266	0	0	0
2014/06/11	R213	07/08/2014	8.85	Put	Bond Future	2,122.5600	2.1226	2,277.2100	2.2772	7.286	0	0	0
2014/06/11	R213	06/11/2014	8.84	Call	Bond Future	2,359.6400	2.3596	2,186.0100	2.1860	(7.358)	0	0	0
2014/06/11	R213	06/11/2014	8.85	Put	Bond Future	3,594.9800	3.5950	3,857.2700	3.8573	7.296	0	0	0
2014/06/11	R213	06/11/2014			Bond Future	9.0108	84.3626	9.0702	83.9249	0.659	0.0000	0.0000	0
2014/06/11	R213	06/11/2014	8.85	Call	Bond Future	2,392.2000	2.3922	2,216.8200	2.2168	(7.331)	0	0	0
2014/06/11	R213	06/11/2014	8.86	Call	Bond Future	2,425.0100	2.4250	2,247.9000	2.2479	(7.303)	0	0	0
2014/06/11	R213	06/11/2014	8.84	Put	Bond Future	3,638.0300	3.6380	3,902.0700	3.9021	7.258	0	0	0
2014/06/11	R213	06/11/2014	8.86	Put	Bond Future	3,552.2700	3.5523	3,812.8300	3.8128	7.335	0	0	0
2014/06/11	R213	05/02/2015	9.26	Put	Bond Future	3,236.4800	3.2365	3,545.3200	3.5453	9.542	0	0	0
2014/06/11	R213	05/02/2015			Bond Future	9.0897	85.6751	9.1510	85.2299	0.675	0.0000	0.0000	0
2014/06/11	R213	05/02/2015	9.25	Put	Bond Future	3,268.5800	3.2686	3,578.8500	3.5788	9.493	0	0	0
2014/06/11	R213	05/02/2015	9.24	Put	Bond Future	3,300.9400	3.3009	3,612.3600	3.6124	9.434	0	0	0
2014/06/11	R213	05/02/2015	9.25	Call	Bond Future	4,424.8300	4.4248	4,289.8300	4.2898	(3.051)	0	0	0
2014/06/11	R213	05/02/2015	9.26	Call	Bond Future	4,464.0800	4.4641	4,327.6500	4.3276	(3.056)	0	0	0
2014/06/11	R213	05/02/2015	9.24	Call	Bond Future	4,385.7500	4.3857	4,251.9000	4.2519	(3.052)	0	0	0
2014/06/11	R214	07/08/2014	9.54	Put	Bond Future	815.6600	0.8157	835.2400	0.8352	2.401	0	0	0
2014/06/11	R214	07/08/2014			Bond Future	9.1622	76.5438	9.2148	76.1408	0.573	0.0000	0.0000	6,153
2014/06/11	R214	07/08/2014	9.56	Put	Bond Future	776.5800	0.7766	793.6100	0.7936	2.193	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
2014/06/11	R214	07/08/2014	9.55	Put	Bond Future	795.9700	0.7960	814.2100	0.8142	2.292	0	0	0
2014/06/11	R214	07/08/2014	9.56	Call	Bond Future	3,739.7100	3.7397	3,353.6700	3.3537	(10.323)	0	0	0
2014/06/11	R214	07/08/2014	9.54	Call	Bond Future	3,634.6200	3.6346	3,251.1300	3.2511	(10.551)	0	0	0
2014/06/11	R214	07/08/2014	9.55	Call	Bond Future	3,687.0800	3.6871	3,302.2500	3.3023	(10.437)	0	0	0
2014/06/11	R214	06/11/2014	9.64	Call	Bond Future	4,813.2800	4.8133	4,547.1400	4.5471	(5.529)	0	0	0
2014/06/11	R214	06/11/2014	9.20	Call	Bond Future	2,984.3300	2.9843	2,785.2300	2.7852	(6.672)	0	0	2,500
2014/06/11	R214	06/11/2014			Bond Future	9.2358	74.4097	9.2900	73.9994	0.587	0.0000	0.0000	0
2014/06/11	R214	06/11/2014	9.65	Call	Bond Future	4,859.1600	4.8592	4,591.6300	4.5916	(5.506)	0	0	0
2014/06/11	R214	06/11/2014	9.20	Put	Bond Future	3,257.3900	3.2574	3,468.6000	3.4686	6.484	0	0	0
2014/06/11	R214	06/11/2014	9.66	Call	Bond Future	4,905.2100	4.9052	4,636.2900	4.6363	(5.482)	0	0	0
2014/06/11	R214	06/11/2014	9.80	Call	Bond Future	5,565.3600	5.5654	5,277.7700	5.2778	(5.168)	0	0	0
2014/06/11	R214	06/11/2014	9.64	Put	Bond Future	1,843.5300	1.8435	1,987.7000	1.9877	7.820	0	0	0
2014/06/11	R214	06/11/2014	9.66	Put	Bond Future	1,793.7900	1.7938	1,935.1800	1.9352	7.882	0	0	0
2014/06/11	R214	06/11/2014	9.65	Put	Bond Future	1,818.5200	1.8185	1,961.3000	1.9613	7.851	0	0	0
2014/06/11	R214	06/11/2014	9.80	Put	Bond Future	1,475.6500	1.4756	1,598.3700	1.5984	8.316	0	0	2,500
2014/06/11	R214	05/02/2015	9.50	Call	Bond Future	4,776.7600	4.7768	4,634.1100	4.6341	(2.986)	0	0	0
2014/06/11	R214	05/02/2015			Bond Future	9.3087	75.5675	9.3646	75.1501	0.601	0.0000	0.0000	0
2014/06/11	R214	05/02/2015	9.51	Call	Bond Future	4,816.8900	4.8169	4,672.9400	4.6729	(2.988)	0	0	0
2014/06/11	R214	05/02/2015	9.50	Put	Bond Future	3,364.6900	3.3647	3,639.4400	3.6394	8.166	0	0	0
2014/06/11	R214	05/02/2015	9.49	Call	Bond Future	4,736.7600	4.7368	4,595.4200	4.5954	(2.984)	0	0	0
2014/06/11	R214	05/02/2015	9.49	Put	Bond Future	3,397.3600	3.3974	3,673.4200	3.6734	8.126	0	0	0
2014/06/11	R214	05/02/2015	9.51	Put	Bond Future	3,332.2700	3.3323	3,605.7200	3.6057	8.206	0	0	0
2014/06/11	R248	07/08/2014			Bond Future	9.2339	98.9268	9.2864	98.4127	0.568	0.0000	0.0000	14,129
2014/06/11	R248	07/08/2014	9.65	Call	Bond Future	3,944.7100	3.9447	3,430.5800	3.4306	(13.033)	0	0	0
2014/06/11	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R248	07/08/2014	9.66	Call	Bond Future	4,035.8900	4.0359	3,521.7600	3.5218	(12.739)	0	0	0
2014/06/11	R248	07/08/2014	9.64	Call	Bond Future	3,853.3700	3.8534	3,339.2400	3.3392	(13.342)	0	0	0
2014/06/11	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R248	06/11/2014			Bond Future	9.3100	95.9920	9.3642	95.4687	0.582	0.0000	0.0000	0
2014/06/11	R248	06/11/2014	9.72	Call	Bond Future	3,832.8300	3.8328	3,309.4800	3.3095	(13.654)	0	0	0
2014/06/11	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R248	06/11/2014	9.73	Call	Bond Future	3,922.8000	3.9228	3,399.4500	3.3994	(13.341)	0	0	0
2014/06/11	R248	06/11/2014	9.74	Call	Bond Future	4,012.6100	4.0126	3,489.2600	3.4893	(13.043)	0	0	0
2014/06/11	R248	05/02/2015			Bond Future	9.3856	97.4856	9.4416	96.9531	0.597	0.0000	0.0000	0
2014/06/11	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R248	05/02/2015	9.50	Call	Bond Future	1,082.1100	1.0821	549.6900	0.5497	(49.202)	0	0	0
2014/06/11	R248	05/02/2015	9.51	Call	Bond Future	1,175.6300	1.1756	643.2100	0.6432	(45.288)	0	0	0
2014/06/11	R248	05/02/2015	9.49	Call	Bond Future	988.4100	0.9884	455.9900	0.4560	(53.866)	0	0	0
2014/06/11	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/11	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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