



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 30/06/2014 TO 30/06/2014

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
2014/06/30	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/30	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	2025	07/08/2014	109.01	Call	Bond Future	8,217.7700	8.2178	8,221.8600	8.2219	0.050	0	0	0
2014/06/30	2025	07/08/2014			Bond Future	117.2278	117.2278	117.2319	117.2319	0.003	0.0000	0.0000	0
2014/06/30	2025	07/08/2014	108.99	Call	Bond Future	8,237.7700	8.2378	8,241.8600	8.2419	0.050	0	0	0
2014/06/30	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2025	07/08/2014	109.00	Call	Bond Future	8,227.7700	8.2278	8,231.8600	8.2319	0.050	0	0	0
2014/06/30	2025	06/11/2014	117.01	Call	Bond Future	1,985.5500	1.9856	1,988.4000	1.9884	0.144	0	0	0
2014/06/30	2025	06/11/2014			Bond Future	118.9956	118.9956	118.9984	118.9984	0.002	0.0000	0.0000	0
2014/06/30	2025	06/11/2014	116.99	Call	Bond Future	2,005.5500	2.0056	2,008.4000	2.0084	0.142	0	0	0
2014/06/30	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2025	06/11/2014	117.00	Call	Bond Future	1,995.5500	1.9956	1,998.4000	1.9984	0.143	0	0	0
2014/06/30	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2030	07/08/2014			Bond Future	8.8361	93.2775	8.8452	93.2051	0.103	0.0000	0.0000	4,181
2014/06/30	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2030	07/08/2014	8.99	Call	Bond Future	1,208.3300	1.2083	1,135.9300	1.1359	(5.992)	0	0	0
2014/06/30	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2030	07/08/2014	9.00	Call	Bond Future	1,286.0500	1.2860	1,213.6500	1.2136	(5.630)	0	0	0
2014/06/30	2030	07/08/2014	9.01	Call	Bond Future	1,363.6800	1.3637	1,291.2800	1.2913	(5.309)	0	0	0
2014/06/30	2030	06/11/2014	9.01	Call	Bond Future	734.1900	0.7342	659.6300	0.6596	(10.155)	0	0	0
2014/06/30	2030	06/11/2014			Bond Future	8.9153	94.6731	8.9249	94.5985	0.107	0.0000	0.0000	0
2014/06/30	2030	06/11/2014	8.99	Call	Bond Future	579.8600	0.5799	505.3000	0.5053	(12.858)	0	0	0
2014/06/30	2030	06/11/2014	9.00	Call	Bond Future	657.0700	0.6571	582.5100	0.5825	(11.347)	0	0	0
2014/06/30	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2030	05/02/2015			Bond Future	8.9931	92.1322	9.0031	92.0556	0.111	0.0000	0.0000	0
2014/06/30	2030	05/02/2015	9.25	Call	Bond Future	1,939.6600	1.9397	1,863.1200	1.8631	(3.946)	0	0	0
2014/06/30	2030	05/02/2015	9.24	Call	Bond Future	1,865.2600	1.8653	1,788.7200	1.7887	(4.103)	0	0	0
2014/06/30	2030	05/02/2015	9.26	Call	Bond Future	2,013.9700	2.0140	1,937.4300	1.9374	(3.800)	0	0	0
2014/06/30	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	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
2014/06/30	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2037	07/08/2014			Bond Future	9.0488	95.0367	9.0529	94.9991	0.046	0.0000	0.0000	10,002
2014/06/30	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	26.9500	0.0269	100.000	0	0	0
2014/06/30	2037	07/08/2014	9.06	Call	Bond Future	101.9900	0.1020	64.3500	0.0643	(36.906)	0	0	0
2014/06/30	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2037	07/08/2014	9.05	Call	Bond Future	10.6900	0.0107	0.0000	0.0000	(100.000)	0	0	0
2014/06/30	2037	07/08/2014	9.04	Put	Bond Future	80.7500	0.0807	118.3900	0.1184	46.613	0	0	0
2014/06/30	2037	06/11/2014	9.69	Call	Bond Future	4,885.0800	4.8851	4,845.8300	4.8458	(0.803)	0	0	0
2014/06/30	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2037	06/11/2014			Bond Future	9.1240	96.4586	9.1284	96.4194	0.048	0.0000	0.0000	0
2014/06/30	2037	06/11/2014	9.70	Call	Bond Future	4,967.6900	4.9677	4,928.4400	4.9284	(0.790)	0	0	0
2014/06/30	2037	06/11/2014	9.71	Call	Bond Future	5,050.1800	5.0502	5,010.9300	5.0109	(0.777)	0	0	0
2014/06/30	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2037	05/02/2015			Bond Future	9.1978	93.6950	9.2024	93.6542	0.050	0.0000	0.0000	0
2014/06/30	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2037	05/02/2015	9.50	Call	Bond Future	2,621.9300	2.6219	2,581.2000	2.5812	(1.553)	0	0	0
2014/06/30	2037	05/02/2015	9.51	Call	Bond Future	2,706.6700	2.7067	2,665.9400	2.6659	(1.505)	0	0	0
2014/06/30	2037	05/02/2015	9.49	Call	Bond Future	2,537.0600	2.5371	2,496.3300	2.4963	(1.605)	0	0	0
2014/06/30	2038	07/08/2014			Bond Future	122.1051	122.1051	122.1100	122.1100	0.004	0.0000	0.0000	1,061
2014/06/30	2038	07/08/2014	106.00	Call	Bond Future	16,105.1000	16.1051	16,110.0500	16.1101	0.031	0	0	0
2014/06/30	2038	07/08/2014	106.01	Call	Bond Future	16,095.1000	16.0951	16,100.0500	16.1001	0.031	0	0	0
2014/06/30	2038	07/08/2014	105.99	Call	Bond Future	16,115.1000	16.1151	16,120.0500	16.1201	0.031	0	0	0
2014/06/30	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2038	06/11/2014	120.01	Call	Bond Future	3,936.4200	3.9364	3,940.0200	3.9400	0.091	0	0	0
2014/06/30	2038	06/11/2014			Bond Future	123.9464	123.9464	123.9500	123.9500	0.003	0.0000	0.0000	0
2014/06/30	2038	06/11/2014	119.99	Call	Bond Future	3,956.4200	3.9564	3,960.0200	3.9600	0.091	0	0	0
2014/06/30	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2038	06/11/2014	120.00	Call	Bond Future	3,946.4200	3.9464	3,950.0200	3.9500	0.091	0	0	0
2014/06/30	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2046	07/08/2014			Bond Future	121.8384	121.8384	121.8436	121.8436	0.004	0.0000	0.0000	5,348
2014/06/30	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2046	07/08/2014	104.44	Call	Bond Future	17,398.4000	17.3984	17,403.5700	17.4036	0.030	0	0	0
2014/06/30	2046	07/08/2014	104.45	Call	Bond Future	17,388.4000	17.3884	17,393.5700	17.3936	0.030	0	0	0
2014/06/30	2046	07/08/2014	104.43	Call	Bond Future	17,408.4000	17.4084	17,413.5700	17.4136	0.030	0	0	0
2014/06/30	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2046	06/11/2014	104.45	Call	Bond Future	17,880.1900	17.8802	17,884.2900	17.8843	0.023	0	0	0
2014/06/30	2046	06/11/2014			Bond Future	122.3302	122.3302	122.3343	122.3343	0.003	0.0000	0.0000	0
2014/06/30	2046	06/11/2014	104.43	Call	Bond Future	17,900.1900	17.9002	17,904.2900	17.9043	0.023	0	0	0
2014/06/30	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/30	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2046	06/11/2014	104.44	Call	Bond Future	17,890.1900	17.8902	17,894.2900	17.8943	0.023	0	0	0
2014/06/30	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2050	07/08/2014			Bond Future	127.5113	127.5113	127.5169	127.5169	0.004	0.0000	0.0000	2,800
2014/06/30	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2050	07/08/2014	112.00	Call	Bond Future	15,511.2500	15.5113	15,516.9000	15.5169	0.036	0	0	0
2014/06/30	2050	07/08/2014	112.01	Call	Bond Future	15,501.2500	15.5013	15,506.9000	15.5069	0.036	0	0	0
2014/06/30	2050	07/08/2014	111.99	Call	Bond Future	15,521.2500	15.5213	15,526.9000	15.5269	0.036	0	0	0
2014/06/30	2050	06/11/2014			Bond Future	129.4340	129.4340	129.4381	129.4381	0.003	0.0000	0.0000	0
2014/06/30	2050	06/11/2014	126.00	Call	Bond Future	3,434.0000	3.4340	3,438.0900	3.4381	0.119	0	0	0
2014/06/30	2050	06/11/2014	126.01	Call	Bond Future	3,424.0000	3.4240	3,428.0900	3.4281	0.119	0	0	0
2014/06/30	2050	06/11/2014	125.99	Call	Bond Future	3,444.0000	3.4440	3,448.0900	3.4481	0.119	0	0	0
2014/06/30	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	AL12	07/08/2014			Index Future	497.2190	497.2190	496.9720	496.9720	(0.050)	0.0000	0.0000	0
2014/06/30	AL12	06/11/2014			Index Future	504.6550	504.6550	504.3930	504.3930	(0.052)	0.0000	0.0000	0
2014/06/30	AL12	05/02/2015			Index Future	512.4660	512.4660	512.1940	512.1940	(0.053)	0.0000	0.0000	0
2014/06/30	AL37	07/08/2014			Index Future	424.4540	424.4540	424.3520	424.3520	(0.024)	0.0000	0.0000	0
2014/06/30	AL37	06/11/2014			Index Future	430.8020	430.8020	430.6890	430.6890	(0.026)	0.0000	0.0000	0
2014/06/30	AL7T	07/08/2014			Index Future	499.3200	499.3200	499.2080	499.2080	(0.022)	0.0000	0.0000	0
2014/06/30	AL7T	06/11/2014			Index Future	506.7870	506.7870	506.6620	506.6620	(0.025)	0.0000	0.0000	1
2014/06/30	ALBI	07/08/2014			Index Future	454.1840	454.1840	454.0290	454.0290	(0.034)	0.0000	0.0000	597
2014/06/30	ALBI	06/11/2014			Index Future	460.9760	460.9760	460.8090	460.8090	(0.036)	0.0000	0.0000	48
2014/06/30	ALBI	05/02/2015			Index Future	468.1120	468.1120	467.9360	467.9360	(0.038)	0.0000	0.0000	0
2014/06/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/06/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/06/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/30	EL28	07/08/2014	114.00	Call	Bond Future	10,167.0700	10.1671	10,172.3900	10.1724	0.052	0	0	0
2014/06/30	EL28	07/08/2014			Bond Future	124.1671	124.1671	124.1724	124.1724	0.004	0.0000	0.0000	0
2014/06/30	EL28	07/08/2014	114.01	Call	Bond Future	10,157.0700	10.1571	10,162.3900	10.1624	0.052	0	0	0
2014/06/30	EL28	07/08/2014	113.99	Call	Bond Future	10,177.0700	10.1771	10,182.3900	10.1824	0.052	0	0	0
2014/06/30	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	EL28	06/11/2014			Bond Future	124.5580	124.5580	124.5620	124.5620	0.003	0.0000	0.0000	0
2014/06/30	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	EL28	06/11/2014	122.00	Call	Bond Future	2,558.0000	2.5580	2,561.9900	2.5620	0.156	0	0	0
2014/06/30	EL28	06/11/2014	122.01	Call	Bond Future	2,548.0000	2.5480	2,551.9900	2.5520	0.157	0	0	0
2014/06/30	EL28	06/11/2014	121.99	Call	Bond Future	2,568.0000	2.5680	2,571.9900	2.5720	0.155	0	0	0
2014/06/30	ES33	07/08/2014			Bond Future	9.6725	84.2829	9.6764	84.2539	0.041	0.0000	0.0000	6,220
2014/06/30	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	ES33	07/08/2014	10.14	Call	Bond Future	3,336.1800	3.3362	3,307.2200	3.3072	(0.868)	0	0	0
2014/06/30	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	ES33	07/08/2014	10.15	Call	Bond Future	3,405.2100	3.4052	3,376.2500	3.3763	(0.850)	0	0	0
2014/06/30	ES33	07/08/2014	10.16	Call	Bond Future	3,474.1400	3.4741	3,445.1800	3.4452	(0.834)	0	0	0
2014/06/30	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	ES33	06/11/2014			Bond Future	9.7727	81.7587	9.7769	81.7283	0.043	0.0000	0.0000	0
2014/06/30	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	ES33	06/11/2014	10.29	Call	Bond Future	3,618.3200	3.6183	3,587.9000	3.5879	(0.841)	0	0	0
2014/06/30	ES33	06/11/2014	10.30	Call	Bond Future	3,685.7700	3.6858	3,655.3500	3.6554	(0.825)	0	0	0
2014/06/30	ES33	06/11/2014	10.31	Call	Bond Future	3,753.1200	3.7531	3,722.7000	3.7227	(0.811)	0	0	0
2014/06/30	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	ES33	05/02/2015	10.00	Call	Bond Future	897.7900	0.8978	866.2500	0.8663	(3.513)	0	0	0
2014/06/30	ES33	05/02/2015			Bond Future	9.8729	83.0249	9.8773	82.9933	0.045	0.0000	0.0000	0
2014/06/30	ES33	05/02/2015	10.01	Call	Bond Future	967.7500	0.9678	936.2100	0.9362	(3.259)	0	0	0
2014/06/30	ES33	05/02/2015	9.99	Call	Bond Future	827.7400	0.8277	796.2000	0.7962	(3.810)	0	0	0
2014/06/30	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	GOVI	07/08/2014			GOVI	452.9200	452.9200	452.7460	452.7460	(0.038)	0.0000	0.0000	524
2014/06/30	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	GOVI	07/08/2014	459.99	Put	GOVI	70,700.0000	7.0700	72,440.0000	7.2440	2.461	0	0	0
2014/06/30	GOVI	07/08/2014	460.01	Put	GOVI	70,900.0000	7.0900	72,640.0000	7.2640	2.454	0	0	0
2014/06/30	GOVI	07/08/2014	460.00	Put	GOVI	70,800.0000	7.0800	72,540.0000	7.2540	2.458	0	0	0
2014/06/30	GOVI	06/11/2014	449.01	Call	GOVI	106,830.0000	10.6830	104,970.0000	10.4970	(1.741)	0	0	0
2014/06/30	GOVI	06/11/2014			GOVI	459.6930	459.6930	459.5070	459.5070	(0.040)	0.0000	0.0000	28
2014/06/30	GOVI	06/11/2014	448.99	Call	GOVI	107,030.0000	10.7030	105,170.0000	10.5170	(1.738)	0	0	0
2014/06/30	GOVI	06/11/2014	449.00	Call	GOVI	106,930.0000	10.6930	105,070.0000	10.5070	(1.739)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/30	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	GOVI	05/02/2015	459.99	Call	GOVI	68,190.0000	6.8190	66,230.0000	6.6230	(2.874)	0	0	0
2014/06/30	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	GOVI	05/02/2015			GOVI	466.8090	466.8090	466.6130	466.6130	(0.042)	0.0000	0.0000	0
2014/06/30	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	GOVI	05/02/2015	460.00	Call	GOVI	68,090.0000	6.8090	66,130.0000	6.6130	(2.879)	0	0	0
2014/06/30	GOVI	05/02/2015	460.01	Call	GOVI	67,990.0000	6.7990	66,030.0000	6.6030	(2.883)	0	0	0
2014/06/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/06/30	ICAA	07/08/2014			Can-Do Interest Rate	143.4733	143.4733	143.4629	143.4629	(0.007)	0.0000	0.0000	635
2014/06/30	IGOV	07/08/2014			Index Future	216.9800	216.9800	217.3020	217.3020	0.148	0.0000	0.0000	713
2014/06/30	IGOV	06/11/2014			Index Future	220.2520	220.2520	220.5740	220.5740	0.146	0.0000	0.0000	640
2014/06/30	IGOV	05/02/2015			Index Future	223.6870	223.6870	224.0120	224.0120	0.145	0.0000	0.0000	0
2014/06/30	ILBI	07/08/2014			Index Future	588.6490	588.6490	588.9700	588.9700	0.055	0.0000	0.0000	210
2014/06/30	ILBI	06/11/2014			Index Future	597.5380	597.5380	597.8580	597.8580	0.054	0.0000	0.0000	0
2014/06/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/06/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/06/30	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/06/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/06/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/06/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/06/30	JBAF	16/07/2014			Jibar Tradeable Future	5.8200	94.1800	5.8200	94.1800	0.000	0.0000	0.0000	545
2014/06/30	JBAF	20/08/2014			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	0
2014/06/30	JBAF	17/09/2014			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	33,000
2014/06/30	JBAF	15/10/2014			Jibar Tradeable Future	6.3100	93.6900	6.3000	93.7000	(0.158)	0.0000	0.0000	0
2014/06/30	JBAF	19/11/2014			Jibar Tradeable Future	6.3900	93.6100	6.3800	93.6200	(0.156)	0.0000	0.0000	0
2014/06/30	JBAF	17/12/2014			Jibar Tradeable Future	6.5100	93.4900	6.5000	93.5000	(0.154)	0.0000	0.0000	0
2014/06/30	JBAF	18/03/2015			Jibar Tradeable Future	6.7600	93.2400	6.7900	93.2100	0.444	0.0000	0.0000	2,850
2014/06/30	JBAF	17/06/2015			Jibar Tradeable Future	7.0100	92.9900	6.9900	93.0100	(0.285)	0.0000	0.0000	5,000
2014/06/30	JBAF	16/09/2015			Jibar Tradeable Future	7.2000	92.8000	7.1900	92.8100	(0.139)	0.0000	0.0000	0
2014/06/30	JBAF	15/12/2015			Jibar Tradeable Future	7.3600	92.6400	7.3400	92.6600	(0.272)	0.0000	0.0000	0
2014/06/30	JBAF	16/03/2016			Jibar Tradeable Future	7.4900	92.5100	7.4800	92.5200	(0.134)	0.0000	0.0000	0
2014/06/30	JBAF	15/06/2016			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	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
2014/06/30	R023	07/08/2014	8.51	Call	Bond Future	2,226.7900	2.2268	2,178.2600	2.1783	(2.179)	0	0	0
2014/06/30	R023	07/08/2014			Bond Future	8.1937	100.7773	8.1978	100.7531	0.050	0.0000	0.0000	11,508
2014/06/30	R023	07/08/2014	8.49	Call	Bond Future	2,138.3400	2.1383	2,089.2100	2.0892	(2.298)	0	0	0
2014/06/30	R023	07/08/2014	8.50	Call	Bond Future	2,182.3800	2.1824	2,133.5500	2.1335	(2.237)	0	0	0
2014/06/30	R023	07/08/2014	8.49	Put	Bond Future	393.0600	0.3931	368.1200	0.3681	(6.345)	0	0	0
2014/06/30	R023	07/08/2014	8.51	Put	Bond Future	365.1300	0.3651	340.7900	0.3408	(6.666)	0	0	0
2014/06/30	R023	07/08/2014	8.50	Put	Bond Future	378.8900	0.3789	354.2500	0.3542	(6.503)	0	0	0
2014/06/30	R023	06/11/2014			Bond Future	8.2837	98.3642	8.2881	98.3385	0.053	0.0000	0.0000	0
2014/06/30	R023	06/11/2014	8.59	Put	Bond Future	1,270.5500	1.2706	1,257.8400	1.2578	(1.000)	0	0	0
2014/06/30	R023	06/11/2014	8.61	Put	Bond Future	1,230.3400	1.2303	1,217.5800	1.2176	(1.037)	0	0	0
2014/06/30	R023	06/11/2014	8.59	Call	Bond Future	3,026.7200	3.0267	2,988.3200	2.9883	(1.269)	0	0	0
2014/06/30	R023	06/11/2014	8.60	Put	Bond Future	1,250.3200	1.2503	1,237.5800	1.2376	(1.019)	0	0	0
2014/06/30	R023	06/11/2014	8.60	Call	Bond Future	3,063.1400	3.0631	3,024.7100	3.0247	(1.255)	0	0	0
2014/06/30	R023	06/11/2014	8.61	Call	Bond Future	3,099.7700	3.0998	3,061.3200	3.0613	(1.240)	0	0	0
2014/06/30	R023	05/02/2015			Bond Future	8.3729	99.8873	8.3776	99.8604	0.057	0.0000	0.0000	0
2014/06/30	R023	05/02/2015	8.74	Put	Bond Future	1,831.8300	1.8318	1,824.1500	1.8241	(0.419)	0	0	0
2014/06/30	R023	05/02/2015	8.75	Call	Bond Future	3,909.2100	3.9092	3,874.5800	3.8746	(0.886)	0	0	0
2014/06/30	R023	05/02/2015	8.76	Call	Bond Future	3,943.7500	3.9438	3,909.0800	3.9091	(0.879)	0	0	0
2014/06/30	R023	05/02/2015	8.74	Call	Bond Future	3,874.8100	3.8748	3,840.2200	3.8402	(0.893)	0	0	0
2014/06/30	R023	05/02/2015	8.76	Put	Bond Future	1,791.0700	1.7911	1,783.3100	1.7833	(0.433)	0	0	0
2014/06/30	R023	05/02/2015	8.75	Put	Bond Future	1,811.3600	1.8114	1,803.6400	1.8036	(0.426)	0	0	0
2014/06/30	R157	07/08/2014	6.76	Put	Bond Future	163.8700	0.1639	166.6700	0.1667	1.709	0	0	0
2014/06/30	R157	07/08/2014			Bond Future	6.7838	112.4441	6.7981	112.4284	0.211	0.0000	0.0000	6,048
2014/06/30	R157	07/08/2014	6.75	Put	Bond Future	169.5500	0.1695	172.5600	0.1726	1.775	0	0	0
2014/06/30	R157	07/08/2014	6.74	Call	Bond Future	127.6700	0.1277	115.2300	0.1152	(9.744)	0	0	0
2014/06/30	R157	07/08/2014	6.75	Call	Bond Future	132.6300	0.1326	119.9900	0.1200	(9.530)	0	0	0
2014/06/30	R157	07/08/2014	6.76	Call	Bond Future	137.8700	0.1379	125.0200	0.1250	(9.320)	0	0	0
2014/06/30	R157	07/08/2014	6.74	Put	Bond Future	175.5100	0.1755	178.7200	0.1787	1.829	0	0	0
2014/06/30	R157	06/11/2014	6.19	Put	Bond Future	748.3600	0.7484	761.5800	0.7616	1.767	0	0	0
2014/06/30	R157	06/11/2014			Bond Future	7.0204	107.3134	7.0407	107.2962	0.290	0.0000	0.0000	0
2014/06/30	R157	06/11/2014	6.21	Put	Bond Future	733.7600	0.7338	746.8300	0.7468	1.781	0	0	0
2014/06/30	R157	06/11/2014	6.20	Put	Bond Future	741.0400	0.7410	754.1900	0.7542	1.775	0	0	0
2014/06/30	R157	06/11/2014	6.21	Call	Bond Future	48.1500	0.0482	44.0800	0.0441	(8.453)	0	0	0
2014/06/30	R157	06/11/2014	6.19	Call	Bond Future	45.7400	0.0457	41.8200	0.0418	(8.570)	0	0	0
2014/06/30	R157	06/11/2014	6.20	Call	Bond Future	46.9300	0.0469	42.9400	0.0429	(8.502)	0	0	0
2014/06/30	R157	05/02/2015	8.74	Call	Bond Future	883.5300	0.8835	867.0400	0.8670	(1.866)	0	0	0
2014/06/30	R157	05/02/2015	8.75	Put	Bond Future	90.2300	0.0902	92.0200	0.0920	1.984	0	0	0
2014/06/30	R157	05/02/2015			Bond Future	7.3853	108.9756	7.4164	108.9573	0.421	0.0000	0.0000	0
2014/06/30	R157	05/02/2015	8.74	Put	Bond Future	91.3200	0.0913	93.1300	0.0931	1.982	0	0	0
2014/06/30	R157	05/02/2015	8.76	Put	Bond Future	89.1500	0.0891	90.9200	0.0909	1.985	0	0	0
2014/06/30	R157	05/02/2015	8.75	Call	Bond Future	888.2500	0.8883	871.7400	0.8717	(1.859)	0	0	0
2014/06/30	R157	05/02/2015	8.76	Call	Bond Future	892.9700	0.8930	876.4400	0.8764	(1.851)	0	0	0
2014/06/30	R186	07/08/2014	8.31	Call	Bond Future	1,377.9300	1.3779	1,265.1000	1.2651	(8.188)	0	0	0
2014/06/30	R186	07/08/2014	8.43	Put	Bond Future	1,110.2500	1.1103	1,106.2700	1.1063	(0.358)	0	0	105
2014/06/30	R186	07/08/2014	8.70	Put	Bond Future	436.1700	0.4362	420.9800	0.4210	(3.483)	0	0	1,000
2014/06/30	R186	07/08/2014			Bond Future	8.3338	117.9864	8.3481	117.8650	0.172	0.0000	0.0000	48,910

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
2014/06/30	R186	07/08/2014	7.60	Put	Bond Future	6,523.2000		6.5232	6,629.3800	6.6294	1.628	0	0	0
2014/06/30	R186	07/08/2014	8.00	Call	Bond Future	460.0700		0.4601	394.7200	0.3947	(14.204)	0	0	105
2014/06/30	R186	07/08/2014	8.92	Put	Bond Future	175.5200		0.1755	162.9400	0.1629	(7.167)	0	0	840
2014/06/30	R186	07/08/2014	8.29	Call	Bond Future	1,297.2300		1.2972	1,186.9400	1.1869	(8.502)	0	0	0
2014/06/30	R186	07/08/2014	8.25	Call	Bond Future	1,145.0400		1.1450	1,040.1700	1.0402	(9.159)	0	0	1,200
2014/06/30	R186	07/08/2014	8.30	Call	Bond Future	1,337.2100		1.3372	1,225.6300	1.2256	(8.344)	0	0	0
2014/06/30	R186	07/08/2014	8.29	Put	Bond Future	1,669.7700		1.6698	1,680.9000	1.6809	0.667	0	0	0
2014/06/30	R186	07/08/2014	9.20	Put	Bond Future	45.7300		0.0457	39.7000	0.0397	(13.186)	0	0	2,100
2014/06/30	R186	07/08/2014	7.60	Call	Bond Future	59.1000		0.0591	43.8600	0.0439	(25.787)	0	0	210
2014/06/30	R186	07/08/2014	8.00	Put	Bond Future	3,340.8300		3.3408	3,396.9000	3.3969	1.678	0	0	0
2014/06/30	R186	07/08/2014	8.31	Put	Bond Future	1,580.1900		1.5802	1,588.7800	1.5888	0.544	0	0	0
2014/06/30	R186	07/08/2014	8.92	Call	Bond Future	5,004.9000		5.0049	4,870.9000	4.8709	(2.677)	0	0	0
2014/06/30	R186	07/08/2014	8.30	Put	Bond Future	1,624.5700		1.6246	1,634.4100	1.6344	0.606	0	0	0
2014/06/30	R186	07/08/2014	9.20	Call	Bond Future	7,083.3900		7.0834	6,955.9400	6.9559	(1.799)	0	0	0
2014/06/30	R186	07/08/2014	8.43	Call	Bond Future	1,922.4400		1.9224	1,797.0400	1.7970	(6.523)	0	0	0
2014/06/30	R186	07/08/2014	8.70	Call	Bond Future	3,486.4200		3.4864	3,349.8100	3.3498	(3.918)	0	0	0
2014/06/30	R186	07/08/2014	8.25	Put	Bond Future	1,859.1700		1.8592	1,875.7200	1.8757	0.890	0	0	0
2014/06/30	R186	06/11/2014	8.14	Call	Bond Future	1,901.9000		1.9019	1,822.6400	1.8226	(4.167)	0	0	0
2014/06/30	R186	06/11/2014	8.15	Put	Bond Future	4,142.4400		4.1424	4,186.9900	4.1870	1.075	0	0	0
2014/06/30	R186	06/11/2014			Bond Future	8.4124	119.7509		8.4274	119.6264	0.178	0.0000	0.0000	103
2014/06/30	R186	06/11/2014	9.17	Call	Bond Future	6,903.6700		6.9037	6,779.8100	6.7798	(1.794)	0	0	0
2014/06/30	R186	06/11/2014	8.15	Call	Bond Future	1,934.3400		1.9343	1,854.3900	1.8544	(4.133)	0	0	0
2014/06/30	R186	06/11/2014	8.16	Call	Bond Future	1,967.1200		1.9671	1,886.4900	1.8865	(4.099)	0	0	0
2014/06/30	R186	06/11/2014	9.17	Put	Bond Future	841.5200		0.8415	842.1600	0.8422	0.076	0	0	2,010
2014/06/30	R186	06/11/2014	8.14	Put	Bond Future	4,195.3100		4.1953	4,240.5500	4.2406	1.078	0	0	0
2014/06/30	R186	06/11/2014	8.16	Put	Bond Future	4,090.0000		4.0900	4,133.8700	4.1339	1.073	0	0	0
2014/06/30	R186	05/02/2015	9.00	Call	Bond Future	6,208.0700		6.2081	6,098.1000	6.0981	(1.771)	0	0	0
2014/06/30	R186	05/02/2015			Bond Future	8.4879	116.3099		8.5036	116.1824	0.185	0.0000	0.0000	0
2014/06/30	R186	05/02/2015	8.75	Call	Bond Future	4,970.4000		4.9704	4,868.6500	4.8687	(2.047)	0	0	0
2014/06/30	R186	05/02/2015	8.76	Call	Bond Future	5,017.4900		5.0175	4,915.3700	4.9154	(2.035)	0	0	0
2014/06/30	R186	05/02/2015	8.74	Call	Bond Future	4,923.5300		4.9235	4,822.1400	4.8221	(2.059)	0	0	0
2014/06/30	R186	05/02/2015	8.76	Put	Bond Future	2,833.8300		2.8338	2,859.1300	2.8591	0.893	0	0	0
2014/06/30	R186	05/02/2015	8.75	Put	Bond Future	2,865.9800		2.8660	2,891.6500	2.8917	0.896	0	0	0
2014/06/30	R186	05/02/2015	9.00	Put	Bond Future	2,145.8200		2.1458	2,163.2700	2.1633	0.813	0	0	9,600
2014/06/30	R186	05/02/2015	8.74	Put	Bond Future	2,898.4200		2.8984	2,924.4500	2.9244	0.898	0	0	0
2014/06/30	R197	07/08/2014			Bond Future	287.2740		287.2740	287.5051	287.5051	0.080	0.0000	0.0000	905
2014/06/30	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R197	07/08/2014	270.00	Call	Bond Future	17,274.0200		17.2740	17,505.1500	17.5052	1.338	0	0	0
2014/06/30	R197	07/08/2014	270.01	Call	Bond Future	17,264.0200		17.2640	17,495.1500	17.4952	1.339	0	0	0
2014/06/30	R197	07/08/2014	269.99	Call	Bond Future	17,284.0200		17.2840	17,515.1500	17.5152	1.337	0	0	0
2014/06/30	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R197	06/11/2014			Bond Future	291.6056	291.6056		291.8370	291.8370	0.079	0.0000	0.0000	0
2014/06/30	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R197	06/11/2014	285.00	Call	Bond Future	6,605.5700		6.6056	6,837.0400	6.8370	3.504	0	0	0
2014/06/30	R197	06/11/2014	285.01	Call	Bond Future	6,595.5700		6.5956	6,827.0400	6.8270	3.509	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/30	R197	06/11/2014	284.99	Call	Bond Future	6,615.5700		6.6156	6,847.0400	6.8470	3.499	0	0	0
2014/06/30	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R201	07/08/2014	5.31	Put	Bond Future	285.5300		0.2855	286.7700	0.2868	0.434	0	0	0
2014/06/30	R201	07/08/2014			Bond Future	5.9641		102.1876	5.9832	102.1808	0.320	0.0000	0.0000	0
2014/06/30	R201	07/08/2014	5.30	Put	Bond Future	288.2500		0.2882	289.5500	0.2895	0.451	0	0	0
2014/06/30	R201	07/08/2014	5.31	Call	Bond Future	50.1200		0.0501	44.5100	0.0445	(11.193)	0	0	0
2014/06/30	R201	07/08/2014	5.29	Call	Bond Future	48.3700		0.0484	42.8700	0.0429	(11.371)	0	0	0
2014/06/30	R201	07/08/2014	5.30	Call	Bond Future	49.2400		0.0492	43.6900	0.0437	(11.271)	0	0	0
2014/06/30	R201	07/08/2014	5.29	Put	Bond Future	290.9900		0.2910	292.3400	0.2923	0.464	0	0	0
2014/06/30	R202	07/08/2014	207.99	Call	Bond Future	21,864.0900		21.8641	21,870.8800	21.8709	0.031	0	0	0
2014/06/30	R202	07/08/2014	208.00	Put	Bond Future	5.9700		0.0060	3.9600	0.0040	(33.668)	0	0	0
2014/06/30	R202	07/08/2014			Bond Future	229.8481		229.8481	229.8569	229.8569	0.004	0.0000	0.0000	44,627
2014/06/30	R202	07/08/2014	207.99	Put	Bond Future	5.9400		0.0059	3.9400	0.0039	(33.670)	0	0	0
2014/06/30	R202	07/08/2014	208.01	Put	Bond Future	6.0000		0.0060	3.9800	0.0040	(33.667)	0	0	0
2014/06/30	R202	07/08/2014	208.00	Call	Bond Future	21,854.1200		21.8541	21,860.9000	21.8609	0.031	0	0	0
2014/06/30	R202	07/08/2014	208.01	Call	Bond Future	21,844.1500		21.8441	21,850.9200	21.8509	0.031	0	0	0
2014/06/30	R202	06/11/2014	226.99	Call	Bond Future	6,323.7400		6.3237	6,330.1500	6.3301	0.101	0	0	0
2014/06/30	R202	06/11/2014			Bond Future	233.3137		233.3137	233.3201	233.3201	0.003	0.0000	0.0000	0
2014/06/30	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R202	06/11/2014	227.00	Call	Bond Future	6,313.7400		6.3137	6,320.1500	6.3201	0.102	0	0	0
2014/06/30	R202	06/11/2014	227.01	Call	Bond Future	6,303.7400		6.3037	6,310.1500	6.3101	0.102	0	0	0
2014/06/30	R203	07/08/2014	7.30	Call	Bond Future	367.5000		0.3675	327.9500	0.3280	(10.762)	0	0	0
2014/06/30	R203	07/08/2014			Bond Future	7.3433		105.8197	7.3626	105.7662	0.264	0.0000	0.0000	24,351
2014/06/30	R203	07/08/2014	7.31	Call	Bond Future	380.4700		0.3805	340.3000	0.3403	(10.558)	0	0	0
2014/06/30	R203	07/08/2014	6.84	Put	Bond Future	1,447.2200		1.4472	1,490.3900	1.4904	2.983	0	0	0
2014/06/30	R203	07/08/2014	7.29	Put	Bond Future	502.2900		0.5023	516.8900	0.5169	2.907	0	0	0
2014/06/30	R203	07/08/2014	7.31	Put	Bond Future	472.5700		0.4726	485.9200	0.4859	2.825	0	0	0
2014/06/30	R203	07/08/2014	7.29	Call	Bond Future	354.8100		0.3548	315.8900	0.3159	(10.969)	0	0	0
2014/06/30	R203	07/08/2014	7.30	Put	Bond Future	487.2800		0.4873	501.2500	0.5013	2.867	0	0	0
2014/06/30	R203	07/08/2014	6.84	Call	Bond Future	43.7900		0.0438	33.4400	0.0334	(23.636)	0	0	46
2014/06/30	R203	06/11/2014	6.86	Call	Bond Future	209.9400		0.2099	193.0800	0.1931	(8.031)	0	0	0
2014/06/30	R203	06/11/2014			Bond Future	7.4733		103.2392	7.4951	103.1837	0.291	0.0000	0.0000	200
2014/06/30	R203	06/11/2014	6.98	Call	Bond Future	281.9500		0.2820	261.4500	0.2614	(7.271)	0	0	14
2014/06/30	R203	06/11/2014	6.84	Call	Bond Future	199.5000		0.1995	183.2300	0.1832	(8.155)	0	0	45
2014/06/30	R203	06/11/2014	6.85	Call	Bond Future	204.6700		0.2047	188.1000	0.1881	(8.096)	0	0	0
2014/06/30	R203	06/11/2014	6.98	Put	Bond Future	1,550.4300		1.5504	1,585.4400	1.5854	2.258	0	0	0
2014/06/30	R203	06/11/2014	6.84	Put	Bond Future	1,831.5600		1.8316	1,870.8000	1.8708	2.142	0	0	0
2014/06/30	R203	06/11/2014	6.86	Put	Bond Future	1,789.9600		1.7900	1,828.6100	1.8286	2.159	0	0	0
2014/06/30	R203	06/11/2014	6.85	Put	Bond Future	1,810.7100		1.8107	1,849.6500	1.8497	2.151	0	0	0
2014/06/30	R203	05/02/2015	7.69	Call	Bond Future	1,097.0700		1.0971	1,060.0400	1.0600	(3.375)	0	0	55
2014/06/30	R203	05/02/2015			Bond Future	7.6114		104.8379	7.6359	104.7807	0.322	0.0000	0.0000	0
2014/06/30	R203	05/02/2015	8.34	Put	Bond Future	399.1600		0.3992	408.1500	0.4081	2.252	0	0	0
2014/06/30	R203	05/02/2015	8.35	Call	Bond Future	2,100.1300		2.1001	2,051.8000	2.0518	(2.301)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/30	R203	05/02/2015	8.36	Call	Bond Future	2,117.6300	2.1176	2,069.1700	2.0692	(2.288)	0	0	0
2014/06/30	R203	05/02/2015	8.34	Call	Bond Future	2,082.6800	2.0827	2,034.4800	2.0345	(2.314)	0	0	0
2014/06/30	R203	05/02/2015	8.36	Put	Bond Future	388.4000	0.3884	397.1300	0.3971	2.248	0	0	0
2014/06/30	R203	05/02/2015	7.69	Put	Bond Future	913.7200	0.9137	933.8800	0.9339	2.206	0	0	0
2014/06/30	R203	05/02/2015	8.35	Put	Bond Future	393.7500	0.3938	402.6100	0.4026	2.250	0	0	0
2014/06/30	R204	07/08/2014			Bond Future	7.6053	102.5624	7.6144	102.5292	0.118	0.0000	0.0000	14,506
2014/06/30	R204	07/08/2014	7.44	Put	Bond Future	943.0600	0.9431	945.2400	0.9452	0.231	0	0	0
2014/06/30	R204	07/08/2014	7.46	Put	Bond Future	895.0100	0.8950	896.1200	0.8961	0.124	0	0	0
2014/06/30	R204	07/08/2014	7.45	Put	Bond Future	918.8600	0.9189	920.5000	0.9205	0.178	0	0	0
2014/06/30	R204	07/08/2014	7.46	Call	Bond Future	357.6300	0.3576	325.5500	0.3255	(8.970)	0	0	0
2014/06/30	R204	07/08/2014	7.78	Call	Bond Future	970.2600	0.9703	927.8300	0.9278	(4.373)	0	0	0
2014/06/30	R204	07/08/2014	7.44	Call	Bond Future	331.4700	0.3315	300.4600	0.3005	(9.355)	0	0	0
2014/06/30	R204	07/08/2014	7.78	Put	Bond Future	329.1400	0.3291	319.9000	0.3199	(2.807)	0	0	530
2014/06/30	R204	07/08/2014	7.45	Call	Bond Future	344.3800	0.3444	312.8300	0.3128	(9.161)	0	0	0
2014/06/30	R204	06/11/2014	7.99	Put	Bond Future	692.9000	0.6929	693.6300	0.6936	0.105	0	0	1,270
2014/06/30	R204	06/11/2014			Bond Future	7.7162	104.0962	7.7262	104.0613	0.130	0.0000	0.0000	200
2014/06/30	R204	06/11/2014	6.99	Put	Bond Future	2,815.8700	2.8159	2,837.1300	2.8371	0.755	0	0	0
2014/06/30	R204	06/11/2014	7.01	Put	Bond Future	2,756.8400	2.7568	2,777.6500	2.7776	0.755	0	0	0
2014/06/30	R204	06/11/2014	7.00	Put	Bond Future	2,786.2900	2.7863	2,807.3300	2.8073	0.755	0	0	0
2014/06/30	R204	06/11/2014	6.99	Call	Bond Future	243.9700	0.2440	230.3600	0.2304	(5.579)	0	0	0
2014/06/30	R204	06/11/2014	7.99	Call	Bond Future	1,642.3900	1.6424	1,608.2500	1.6082	(2.079)	0	0	0
2014/06/30	R204	06/11/2014	7.00	Call	Bond Future	250.3400	0.2503	236.5100	0.2365	(5.524)	0	0	0
2014/06/30	R204	06/11/2014	7.01	Call	Bond Future	256.8400	0.2568	242.7800	0.2428	(5.474)	0	0	0
2014/06/30	R204	05/02/2015			Bond Future	7.8266	101.6735	7.8377	101.6372	0.141	0.0000	0.0000	0
2014/06/30	R204	05/02/2015	8.25	Call	Bond Future	2,257.1900	2.2572	2,224.3400	2.2243	(1.455)	0	0	0
2014/06/30	R204	05/02/2015	8.26	Call	Bond Future	2,278.5300	2.2785	2,245.5800	2.2456	(1.446)	0	0	0
2014/06/30	R204	05/02/2015	8.24	Call	Bond Future	2,235.9600	2.2360	2,203.2000	2.2032	(1.465)	0	0	0
2014/06/30	R204	05/02/2015	8.26	Put	Bond Future	865.0500	0.8650	868.3500	0.8683	0.381	0	0	0
2014/06/30	R204	05/02/2015	8.25	Put	Bond Future	876.0500	0.8761	879.4500	0.8794	0.388	0	0	0
2014/06/30	R204	05/02/2015	8.24	Put	Bond Future	887.1700	0.8872	890.6600	0.8907	0.393	0	0	0
2014/06/30	R207	07/08/2014	7.69	Call	Bond Future	456.2500	0.4563	416.9700	0.4170	(8.609)	0	0	0
2014/06/30	R207	07/08/2014	7.70	Put	Bond Future	1,060.8100	1.0608	1,059.2400	1.0592	(0.148)	0	0	0
2014/06/30	R207	07/08/2014			Bond Future	7.8369	97.9894	7.8458	97.9511	0.114	0.0000	0.0000	33,961
2014/06/30	R207	07/08/2014	7.70	Call	Bond Future	472.2900	0.4723	432.4300	0.4324	(8.440)	0	0	0
2014/06/30	R207	07/08/2014	7.71	Call	Bond Future	488.7000	0.4887	448.2900	0.4483	(8.269)	0	0	0
2014/06/30	R207	07/08/2014	7.69	Put	Bond Future	1,087.9300	1.0879	1,086.9400	1.0869	(0.091)	0	0	0
2014/06/30	R207	07/08/2014	7.71	Put	Bond Future	1,034.0800	1.0341	1,031.9600	1.0320	(0.205)	0	0	0
2014/06/30	R207	06/11/2014	7.36	Put	Bond Future	2,877.3100	2.8773	2,895.9400	2.8959	0.647	0	0	0
2014/06/30	R207	06/11/2014			Bond Future	7.9376	99.4551	7.9474	99.4151	0.123	0.0000	0.0000	100
2014/06/30	R207	06/11/2014	7.35	Put	Bond Future	2,909.5100	2.9095	2,928.4100	2.9284	0.650	0	0	0
2014/06/30	R207	06/11/2014	7.36	Call	Bond Future	469.4800	0.4695	448.0800	0.4481	(4.558)	0	0	0
2014/06/30	R207	06/11/2014	7.34	Call	Bond Future	449.4000	0.4494	428.5400	0.4285	(4.642)	0	0	0
2014/06/30	R207	06/11/2014	7.35	Call	Bond Future	459.3600	0.4594	438.2300	0.4382	(4.600)	0	0	0
2014/06/30	R207	06/11/2014	7.34	Put	Bond Future	2,941.8900	2.9419	2,961.0600	2.9611	0.652	0	0	0
2014/06/30	R207	05/02/2015	8.49	Put	Bond Future	1,078.1900	1.0782	1,080.9900	1.0810	0.260	0	0	0
2014/06/30	R207	05/02/2015			Bond Future	8.0387	97.3540	8.0493	97.3125	0.131	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
2014/06/30	R207	05/02/2015	8.51	Put	Bond Future	1,052.5000	1.0525	1,055.1200	1.0551	0.249	0	0	0
2014/06/30	R207	05/02/2015	8.50	Call	Bond Future	2,856.4000	2.8564	2,817.6100	2.8176	(1.358)	0	0	0
2014/06/30	R207	05/02/2015	8.51	Call	Bond Future	2,882.0000	2.8820	2,843.1200	2.8431	(1.349)	0	0	0
2014/06/30	R207	05/02/2015	8.49	Call	Bond Future	2,830.9100	2.8309	2,792.2100	2.7922	(1.367)	0	0	0
2014/06/30	R207	05/02/2015	8.50	Put	Bond Future	1,065.2800	1.0653	1,067.9900	1.0680	0.254	0	0	0
2014/06/30	R207	07/05/2015			Bond Future	8.1152	99.0145	8.1273	98.9692	0.149	0.0000	0.0000	0
2014/06/30	R207	07/05/2015	8.25	Call	Bond Future	2,439.1200	2.4391	2,403.9900	2.4040	(1.440)	0	0	0
2014/06/30	R207	07/05/2015	7.73	Call	Bond Future	1,498.5000	1.4985	1,470.3900	1.4704	(1.876)	0	0	66
2014/06/30	R207	07/05/2015	8.24	Put	Bond Future	1,951.6000	1.9516	1,961.9000	1.9619	0.528	0	0	0
2014/06/30	R207	07/05/2015	8.26	Put	Bond Future	1,918.4200	1.9184	1,928.4800	1.9285	0.524	0	0	0
2014/06/30	R207	07/05/2015	7.73	Put	Bond Future	2,957.2000	2.9572	2,974.4000	2.9744	0.582	0	0	0
2014/06/30	R207	07/05/2015	8.25	Put	Bond Future	1,934.9500	1.9350	1,945.1300	1.9451	0.526	0	0	0
2014/06/30	R207	07/05/2015	8.26	Call	Bond Future	2,459.8700	2.4599	2,424.6200	2.4246	(1.433)	0	0	0
2014/06/30	R207	07/05/2015	8.24	Call	Bond Future	2,418.4800	2.4185	2,383.4700	2.3835	(1.448)	0	0	0
2014/06/30	R208	07/08/2014	8.28	Call	Bond Future	1,665.9500	1.6659	1,626.3900	1.6264	(2.375)	0	0	0
2014/06/30	R208	07/08/2014			Bond Future	8.0028	96.1054	8.0068	96.0860	0.050	0.0000	0.0000	16,437
2014/06/30	R208	07/08/2014	7.80	Call	Bond Future	417.4700	0.4175	384.3600	0.3844	(7.931)	0	0	0
2014/06/30	R208	07/08/2014	7.79	Put	Bond Future	1,446.0200	1.4460	1,432.8400	1.4328	(0.911)	0	0	0
2014/06/30	R208	07/08/2014	7.81	Put	Bond Future	1,378.6600	1.3787	1,364.4800	1.3645	(1.029)	0	0	0
2014/06/30	R208	07/08/2014	7.80	Put	Bond Future	1,412.1100	1.4121	1,398.4300	1.3984	(0.969)	0	0	0
2014/06/30	R208	07/08/2014	7.81	Call	Bond Future	433.3500	0.4334	399.7400	0.3997	(7.756)	0	0	0
2014/06/30	R208	07/08/2014	8.28	Put	Bond Future	327.5100	0.3275	307.3800	0.3074	(6.146)	0	0	630
2014/06/30	R208	07/08/2014	7.79	Call	Bond Future	402.0100	0.4020	369.4000	0.3694	(8.112)	0	0	0
2014/06/30	R208	06/11/2014	7.46	Call	Bond Future	496.7300	0.4967	478.8200	0.4788	(3.606)	0	0	0
2014/06/30	R208	06/11/2014			Bond Future	8.0988	94.1447	8.1032	94.1239	0.054	0.0000	0.0000	100
2014/06/30	R208	06/11/2014	7.44	Call	Bond Future	475.1900	0.4752	457.7000	0.4577	(3.681)	0	0	0
2014/06/30	R208	06/11/2014	7.45	Call	Bond Future	485.8700	0.4859	468.1700	0.4682	(3.643)	0	0	0
2014/06/30	R208	06/11/2014	8.50	Put	Bond Future	844.0200	0.8440	834.0400	0.8340	(1.182)	0	0	1,520
2014/06/30	R208	06/11/2014	7.44	Put	Bond Future	3,641.6100	3.6416	3,644.8900	3.6449	0.090	0	0	0
2014/06/30	R208	06/11/2014	7.46	Put	Bond Future	3,565.1100	3.5651	3,567.9700	3.5680	0.080	0	0	0
2014/06/30	R208	06/11/2014	8.50	Call	Bond Future	2,710.0400	2.7100	2,679.2900	2.6793	(1.135)	0	0	0
2014/06/30	R208	06/11/2014	7.45	Put	Bond Future	3,603.2600	3.6033	3,606.3300	3.6063	0.085	0	0	0
2014/06/30	R208	05/02/2015	8.51	Call	Bond Future	2,878.2300	2.8782	2,851.1600	2.8512	(0.941)	0	0	0
2014/06/30	R208	05/02/2015			Bond Future	8.1930	95.6026	8.1978	95.5808	0.059	0.0000	0.0000	0
2014/06/30	R208	05/02/2015	8.49	Call	Bond Future	2,823.2300	2.8232	2,796.2400	2.7962	(0.956)	0	0	0
2014/06/30	R208	05/02/2015	8.51	Put	Bond Future	1,450.1400	1.4501	1,444.9300	1.4449	(0.359)	0	0	0
2014/06/30	R208	05/02/2015	8.50	Put	Bond Future	1,467.0700	1.4671	1,461.9000	1.4619	(0.352)	0	0	0
2014/06/30	R208	05/02/2015	8.49	Put	Bond Future	1,484.4300	1.4844	1,479.3000	1.4793	(0.346)	0	0	0
2014/06/30	R208	05/02/2015	8.50	Call	Bond Future	2,850.5300	2.8505	2,823.5000	2.8235	(0.948)	0	0	0
2014/06/30	R209	07/08/2014	9.04	Put	Bond Future	1,162.8600	1.1629	1,124.7100	1.1247	(3.281)	0	0	0
2014/06/30	R209	07/08/2014			Bond Future	8.9702	76.4929	8.9745	76.4610	0.047	0.0000	0.0000	27,051
2014/06/30	R209	07/08/2014	9.06	Put	Bond Future	1,098.4000	1.0984	1,060.0900	1.0601	(3.488)	0	0	0
2014/06/30	R209	07/08/2014	9.05	Put	Bond Future	1,130.3000	1.1303	1,092.0500	1.0920	(3.384)	0	0	0
2014/06/30	R209	07/08/2014	9.05	Call	Bond Future	1,728.4700	1.7285	1,658.3100	1.6583	(4.059)	0	0	0
2014/06/30	R209	07/08/2014	9.06	Call	Bond Future	1,771.0300	1.7710	1,700.8100	1.7008	(3.965)	0	0	0
2014/06/30	R209	07/08/2014	9.04	Call	Bond Future	1,686.4500	1.6865	1,616.3900	1.6164	(4.154)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/30	R209	06/11/2014	9.50	Call	Bond Future	4,770.1000		4.7701	4,718.0400	4.7180	(1.091)	0	0	0
2014/06/30	R209	06/11/2014	8.95	Call	Bond Future	2,506.6300		2.5066	2,458.4700	2.4585	(1.921)	0	0	2,050
2014/06/30	R209	06/11/2014			Bond Future	9.0420		74.4905	9.0464	74.4573	0.049	0.0000	0.0000	100
2014/06/30	R209	06/11/2014	8.99	Put	Bond Future	3,034.6500		3.0346	3,019.0500	3.0190	(0.514)	0	0	0
2014/06/30	R209	06/11/2014	10.00	Call	Bond Future	7,286.5800		7.2866	7,238.1300	7.2381	(0.665)	0	0	0
2014/06/30	R209	06/11/2014	9.05	Put	Bond Future	2,804.8400		2.8048	2,788.3600	2.7884	(0.588)	0	0	0
2014/06/30	R209	06/11/2014	9.58	Put	Bond Future	1,307.2600		1.3073	1,288.6600	1.2887	(1.423)	0	0	907
2014/06/30	R209	06/11/2014	9.01	Put	Bond Future	2,956.3800		2.9564	2,940.4700	2.9405	(0.538)	0	0	0
2014/06/30	R209	06/11/2014	9.50	Put	Bond Future	1,478.3700		1.4784	1,459.5100	1.4595	(1.276)	0	0	5,500
2014/06/30	R209	06/11/2014	10.05	Call	Bond Future	7,548.8300		7.5488	7,500.9800	7.5010	(0.634)	0	0	0
2014/06/30	R209	06/11/2014	8.95	Put	Bond Future	3,196.2800		3.1963	3,181.3200	3.1813	(0.468)	0	0	0
2014/06/30	R209	06/11/2014	9.00	Put	Bond Future	2,995.1500		2.9951	2,979.3900	2.9794	(0.526)	0	0	0
2014/06/30	R209	06/11/2014	9.95	Call	Bond Future	7,022.7800		7.0228	6,973.8100	6.9738	(0.697)	0	0	0
2014/06/30	R209	06/11/2014	8.50	Call	Bond Future	1,234.9900		1.2350	1,197.8800	1.1979	(3.005)	0	0	5,500
2014/06/30	R209	06/11/2014	8.75	Put	Bond Future	4,097.4900		4.0975	4,086.6600	4.0867	(0.264)	0	0	0
2014/06/30	R209	06/11/2014	8.99	Call	Bond Future	2,646.2000		2.6462	2,597.4000	2.5974	(1.844)	0	0	0
2014/06/30	R209	06/11/2014	9.25	Call	Bond Future	3,657.8200		3.6578	3,606.2000	3.6062	(1.411)	0	0	0
2014/06/30	R209	06/11/2014	10.05	Put	Bond Future	599.5600		0.5996	584.9100	0.5849	(2.443)	0	0	2,050
2014/06/30	R209	06/11/2014	10.00	Put	Bond Future	657.2700		0.6573	642.0200	0.6420	(2.320)	0	0	1,640
2014/06/30	R209	06/11/2014	9.05	Call	Bond Future	2,864.6700		2.8647	2,814.9900	2.8150	(1.734)	0	0	2,050
2014/06/30	R209	06/11/2014	9.58	Call	Bond Future	5,150.3500		5.1503	5,098.5500	5.0986	(1.006)	0	0	0
2014/06/30	R209	06/11/2014	9.00	Call	Bond Future	2,681.7000		2.6817	2,632.7400	2.6327	(1.826)	0	0	1,640
2014/06/30	R209	06/11/2014	9.25	Put	Bond Future	2,133.6800		2.1337	2,115.2600	2.1153	(0.863)	0	0	2,200
2014/06/30	R209	06/11/2014	8.75	Call	Bond Future	1,873.1700		1.8732	1,829.1400	1.8291	(2.351)	0	0	2,200
2014/06/30	R209	06/11/2014	9.01	Call	Bond Future	2,717.8200		2.7178	2,668.7100	2.6687	(1.807)	0	0	0
2014/06/30	R209	06/11/2014	9.95	Put	Bond Future	715.8700		0.7159	700.1000	0.7001	(2.203)	0	0	2,050
2014/06/30	R209	06/11/2014	8.50	Put	Bond Future	5,446.9300		5.4469	5,443.0200	5.4430	(0.072)	0	0	0
2014/06/30	R209	05/02/2015	9.00	Put	Bond Future	4,138.3800		4.1384	4,131.0300	4.1310	(0.178)	0	0	0
2014/06/30	R209	05/02/2015			Bond Future	9.1112		75.6442	9.1159	75.6099	0.051	0.0000	0.0000	0
2014/06/30	R209	05/02/2015	9.25	Call	Bond Future	4,226.3000		4.2263	4,182.0500	4.1820	(1.047)	0	0	0
2014/06/30	R209	05/02/2015	9.26	Call	Bond Future	4,265.3300		4.2653	4,221.0000	4.2210	(1.039)	0	0	0
2014/06/30	R209	05/02/2015	9.25	Put	Bond Future	3,216.7500		3.2168	3,206.8200	3.2068	(0.309)	0	0	0
2014/06/30	R209	05/02/2015	9.24	Call	Bond Future	4,187.6700		4.1877	4,143.5000	4.1435	(1.055)	0	0	0
2014/06/30	R209	05/02/2015	9.00	Call	Bond Future	3,314.0500		3.3140	3,272.3800	3.2724	(1.257)	0	0	0
2014/06/30	R209	05/02/2015	9.24	Put	Bond Future	3,250.1200		3.2501	3,240.2700	3.2403	(0.303)	0	0	0
2014/06/30	R209	05/02/2015	9.26	Put	Bond Future	3,183.8900		3.1839	3,173.8800	3.1739	(0.314)	0	0	0
2014/06/30	R210	07/08/2014			Bond Future	172.3638		172.3638	172.3703	172.3703	0.004	0.0000	0.0000	618
2014/06/30	R210	07/08/2014	159.00	Call	Bond Future	13,363.7500		13.3638	13,370.2800	13.3703	0.049	0	0	0
2014/06/30	R210	07/08/2014	159.01	Call	Bond Future	13,353.7500		13.3538	13,360.2800	13.3603	0.049	0	0	0
2014/06/30	R210	07/08/2014	158.99	Call	Bond Future	13,373.7500		13.3738	13,380.2800	13.3803	0.049	0	0	0
2014/06/30	R210	07/08/2014	159.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R210	07/08/2014	159.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R210	07/08/2014	158.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R210	06/11/2014			Bond Future	172.9232		172.9232	172.9281	172.9281	0.003	0.0000	0.0000	0
2014/06/30	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	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
2014/06/30	R210	06/11/2014	169.00	Call	Bond Future	3,923.1800	3.9232	3,928.1000	3.9281	0.125	0	0	0
2014/06/30	R210	06/11/2014	169.01	Call	Bond Future	3,913.1800	3.9132	3,918.1000	3.9181	0.126	0	0	0
2014/06/30	R210	06/11/2014	168.99	Call	Bond Future	3,933.1800	3.9332	3,938.1000	3.9381	0.125	0	0	0
2014/06/30	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R211	07/08/2014			Bond Future	130.9689	130.9689	130.9375	130.9375	(0.024)	0.0000	0.0000	390
2014/06/30	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R211	07/08/2014	128.00	Call	Bond Future	2,968.9100	2.9689	2,937.4600	2.9375	(1.059)	0	0	0
2014/06/30	R211	07/08/2014	128.01	Call	Bond Future	2,958.9100	2.9589	2,927.4600	2.9275	(1.063)	0	0	0
2014/06/30	R211	07/08/2014	127.99	Call	Bond Future	2,978.9100	2.9789	2,947.4600	2.9475	(1.056)	0	0	0
2014/06/30	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R211	06/11/2014	130.00	Call	Bond Future	2,943.9000	2.9439	2,910.4900	2.9105	(1.135)	0	0	0
2014/06/30	R211	06/11/2014	130.01	Call	Bond Future	2,933.9000	2.9339	2,900.4900	2.9005	(1.139)	0	0	0
2014/06/30	R211	06/11/2014			Bond Future	132.9439	132.9439	132.9105	132.9105	(0.025)	0.0000	0.0000	0
2014/06/30	R211	06/11/2014	129.99	Call	Bond Future	2,953.9000	2.9539	2,920.4900	2.9205	(1.131)	0	0	0
2014/06/30	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R212	07/08/2014	128.99	Call	Bond Future	6,596.8100	6.5968	7,069.1500	7.0691	7.160	0	0	0
2014/06/30	R212	07/08/2014			Bond Future	135.5868	135.5868	136.0592	136.0592	0.348	0.0000	0.0000	20,029
2014/06/30	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R212	07/08/2014	129.00	Call	Bond Future	6,586.8100	6.5868	7,059.1500	7.0591	7.171	0	0	0
2014/06/30	R212	07/08/2014	129.01	Call	Bond Future	6,576.8100	6.5768	7,049.1500	7.0491	7.182	0	0	0
2014/06/30	R212	06/11/2014			Bond Future	137.6315	137.6315	138.1094	138.1094	0.347	0.0000	0.0000	0
2014/06/30	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R212	06/11/2014	135.00	Call	Bond Future	2,631.5100	2.6315	3,109.4300	3.1094	18.161	0	0	0
2014/06/30	R212	06/11/2014	135.01	Call	Bond Future	2,621.5100	2.6215	3,099.4300	3.0994	18.231	0	0	0
2014/06/30	R212	06/11/2014	134.99	Call	Bond Future	2,641.5100	2.6415	3,119.4300	3.1194	18.093	0	0	0
2014/06/30	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R213	07/08/2014	8.86	Call	Bond Future	1,524.9500	1.5250	1,435.0500	1.4350	(5.895)	0	0	0
2014/06/30	R213	07/08/2014			Bond Future	8.8326	87.3461	8.8418	87.2757	0.105	0.0000	0.0000	24,963
2014/06/30	R213	07/08/2014	8.84	Call	Bond Future	1,446.3400	1.4463	1,357.6100	1.3576	(6.135)	0	0	0
2014/06/30	R213	07/08/2014	8.85	Call	Bond Future	1,485.3400	1.4853	1,396.0200	1.3960	(6.013)	0	0	0
2014/06/30	R213	07/08/2014	8.84	Put	Bond Future	1,389.7100	1.3897	1,371.3000	1.3713	(1.325)	0	0	0
2014/06/30	R213	07/08/2014	8.86	Put	Bond Future	1,316.3900	1.3164	1,296.8100	1.2968	(1.487)	0	0	0
2014/06/30	R213	07/08/2014	8.85	Put	Bond Future	1,352.7000	1.3527	1,333.7000	1.3337	(1.405)	0	0	0
2014/06/30	R213	06/11/2014	8.84	Call	Bond Future	2,547.1100	2.5471	2,480.1500	2.4801	(2.629)	0	0	0
2014/06/30	R213	06/11/2014	8.85	Put	Bond Future	3,036.4700	3.0365	3,041.5600	3.0416	0.168	0	0	0
2014/06/30	R213	06/11/2014			Bond Future	8.9103	85.1115	8.9200	85.0391	0.108	0.0000	0.0000	0
2014/06/30	R213	06/11/2014	8.85	Call	Bond Future	2,582.5900	2.5826	2,515.2900	2.5153	(2.606)	0	0	0
2014/06/30	R213	06/11/2014	8.86	Call	Bond Future	2,618.3500	2.6183	2,550.7200	2.5507	(2.583)	0	0	0
2014/06/30	R213	06/11/2014	8.84	Put	Bond Future	3,076.6000	3.0766	3,082.0300	3.0820	0.176	0	0	0
2014/06/30	R213	06/11/2014	8.86	Put	Bond Future	2,996.7100	2.9967	3,001.4700	3.0015	0.159	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/30	R213	05/02/2015	9.26	Put	Bond Future	2,803.8100	2.8038	2,808.7100	2.8087	0.175	0	0	0
2014/06/30	R213	05/02/2015			Bond Future	8.9868	86.4294	8.9969	86.3552	0.112	0.0000	0.0000	0
2014/06/30	R213	05/02/2015	9.25	Put	Bond Future	2,833.5300	2.8335	2,838.6200	2.8386	0.180	0	0	0
2014/06/30	R213	05/02/2015	9.24	Put	Bond Future	2,863.5100	2.8635	2,868.7900	2.8688	0.184	0	0	0
2014/06/30	R213	05/02/2015	9.25	Call	Bond Future	4,744.0900	4.7441	4,674.9700	4.6750	(1.457)	0	0	0
2014/06/30	R213	05/02/2015	9.26	Call	Bond Future	4,785.7200	4.7857	4,716.4100	4.7164	(1.448)	0	0	0
2014/06/30	R213	05/02/2015	9.24	Call	Bond Future	4,702.6300	4.7026	4,633.7000	4.6337	(1.466)	0	0	0
2014/06/30	R214	07/08/2014	9.54	Put	Bond Future	318.1000	0.3181	289.4500	0.2895	(9.007)	0	0	0
2014/06/30	R214	07/08/2014			Bond Future	9.0445	77.4613	9.0487	77.4279	0.047	0.0000	0.0000	6,032
2014/06/30	R214	07/08/2014	9.56	Put	Bond Future	295.7900	0.2958	268.1500	0.2682	(9.344)	0	0	0
2014/06/30	R214	07/08/2014	9.55	Put	Bond Future	306.8000	0.3068	278.6500	0.2786	(9.175)	0	0	0
2014/06/30	R214	07/08/2014	9.56	Call	Bond Future	4,176.4000	4.1764	4,115.3200	4.1153	(1.463)	0	0	0
2014/06/30	R214	07/08/2014	9.54	Call	Bond Future	4,054.5400	4.0545	3,992.4500	3.9925	(1.531)	0	0	0
2014/06/30	R214	07/08/2014	9.55	Call	Bond Future	4,115.3900	4.1154	4,053.8000	4.0538	(1.497)	0	0	0
2014/06/30	R214	06/11/2014	9.20	Call	Bond Future	3,295.1400	3.2951	3,242.2600	3.2423	(1.605)	0	0	2,500
2014/06/30	R214	06/11/2014	9.64	Call	Bond Future	5,292.0000	5.2920	5,237.8100	5.2378	(1.024)	0	0	0
2014/06/30	R214	06/11/2014			Bond Future	9.1158	75.3318	9.1203	75.2971	0.049	0.0000	0.0000	0
2014/06/30	R214	06/11/2014	9.20	Put	Bond Future	2,646.1500	2.6462	2,627.9700	2.6280	(0.687)	0	0	0
2014/06/30	R214	06/11/2014	9.65	Call	Bond Future	5,341.6100	5.3416	5,287.4600	5.2875	(1.014)	0	0	0
2014/06/30	R214	06/11/2014	9.66	Call	Bond Future	5,391.3900	5.3914	5,337.2800	5.3373	(1.004)	0	0	0
2014/06/30	R214	06/11/2014	9.80	Call	Bond Future	6,102.5100	6.1025	6,049.2300	6.0492	(0.873)	0	0	0
2014/06/30	R214	06/11/2014	9.64	Put	Bond Future	1,400.2000	1.4002	1,380.7100	1.3807	(1.392)	0	0	0
2014/06/30	R214	06/11/2014	9.66	Put	Bond Future	1,357.9200	1.3579	1,338.5100	1.3385	(1.429)	0	0	0
2014/06/30	R214	06/11/2014	9.80	Put	Bond Future	1,090.7500	1.0908	1,072.1700	1.0722	(1.703)	0	0	2,500
2014/06/30	R214	06/11/2014	9.65	Put	Bond Future	1,378.9200	1.3789	1,359.4700	1.3595	(1.411)	0	0	0
2014/06/30	R214	05/02/2015	9.50	Call	Bond Future	5,199.6300	5.1996	5,151.7400	5.1517	(0.921)	0	0	0
2014/06/30	R214	05/02/2015			Bond Future	9.1859	76.4983	9.1906	76.4624	0.051	0.0000	0.0000	0
2014/06/30	R214	05/02/2015	9.51	Call	Bond Future	5,242.5900	5.2426	5,194.6500	5.1947	(0.914)	0	0	0
2014/06/30	R214	05/02/2015	9.50	Put	Bond Future	2,856.7800	2.8568	2,844.8100	2.8448	(0.419)	0	0	0
2014/06/30	R214	05/02/2015	9.49	Call	Bond Future	5,156.8100	5.1568	5,108.9700	5.1090	(0.928)	0	0	0
2014/06/30	R214	05/02/2015	9.49	Put	Bond Future	2,886.6300	2.8866	2,874.7100	2.8747	(0.413)	0	0	0
2014/06/30	R214	05/02/2015	9.51	Put	Bond Future	2,827.1900	2.8272	2,815.1700	2.8152	(0.425)	0	0	0
2014/06/30	R248	07/08/2014			Bond Future	9.1155	100.1055	9.1147	100.1139	(0.009)	0.0000	0.0000	13,550
2014/06/30	R248	07/08/2014	9.65	Call	Bond Future	5,123.4000	5.1234	5,131.8600	5.1319	0.165	0	0	0
2014/06/30	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R248	07/08/2014	9.66	Call	Bond Future	5,214.5800	5.2146	5,223.0400	5.2230	0.162	0	0	0
2014/06/30	R248	07/08/2014	9.64	Call	Bond Future	5,032.0600	5.0321	5,040.5200	5.0405	0.168	0	0	0
2014/06/30	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R248	06/11/2014			Bond Future	9.1893	97.1765	9.1885	97.1841	(0.008)	0.0000	0.0000	0
2014/06/30	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R248	06/11/2014	9.72	Call	Bond Future	5,017.3300	5.0173	5,024.8700	5.0249	0.150	0	0	0
2014/06/30	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R248	06/11/2014	9.73	Call	Bond Future	5,107.3000	5.1073	5,114.8400	5.1148	0.148	0	0	0
2014/06/30	R248	06/11/2014	9.74	Call	Bond Future	5,197.1100	5.1971	5,204.6500	5.2047	0.145	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/06/30	R248	05/02/2015			Bond Future	9.2619	98.6813	9.2612	98.6881	(0.008)	0.0000	0.0000	0
2014/06/30	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R248	05/02/2015	9.50	Call	Bond Future	2,277.8100	2.2778	2,284.6500	2.2847	0.300	0	0	0
2014/06/30	R248	05/02/2015	9.51	Call	Bond Future	2,371.3300	2.3713	2,378.1700	2.3782	0.288	0	0	0
2014/06/30	R248	05/02/2015	9.49	Call	Bond Future	2,184.1100	2.1841	2,190.9500	2.1909	0.313	0	0	0
2014/06/30	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/06/30	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **423225**