



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 15/07/2014 TO 15/07/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/15	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/15	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	2025	07/08/2014	109.01	Call	Bond Future	8,227.0600	8.2271	8,231.4800	8.2315	0.054	0	0	0
2014/07/15	2025	07/08/2014			Bond Future	117.2371	117.2371	117.2415	117.2415	0.004	0.0000	0.0000	0
2014/07/15	2025	07/08/2014	108.99	Call	Bond Future	8,247.0600	8.2471	8,251.4800	8.2515	0.054	0	0	0
2014/07/15	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2025	07/08/2014	109.00	Call	Bond Future	8,237.0600	8.2371	8,241.4800	8.2415	0.054	0	0	0
2014/07/15	2025	06/11/2014	117.01	Call	Bond Future	1,979.3200	1.9793	1,982.2700	1.9823	0.149	0	0	0
2014/07/15	2025	06/11/2014			Bond Future	118.9893	118.9893	118.9923	118.9923	0.002	0.0000	0.0000	0
2014/07/15	2025	06/11/2014	116.99	Call	Bond Future	1,999.3200	1.9993	2,002.2700	2.0023	0.148	0	0	0
2014/07/15	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2025	06/11/2014	117.00	Call	Bond Future	1,989.3200	1.9893	1,992.2700	1.9923	0.148	0	0	0
2014/07/15	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2030	07/08/2014			Bond Future	8.8005	93.5600	8.7087	94.2949	(1.043)	0.0000	0.0000	1,868
2014/07/15	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2030	07/08/2014	8.99	Call	Bond Future	1,490.7500	1.4907	2,225.7100	2.2257	49.301	0	0	0
2014/07/15	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2030	07/08/2014	9.00	Call	Bond Future	1,568.4700	1.5685	2,303.4300	2.3034	46.858	0	0	0
2014/07/15	2030	07/08/2014	9.01	Call	Bond Future	1,646.1000	1.6461	2,381.0600	2.3811	44.649	0	0	0
2014/07/15	2030	06/11/2014	9.01	Call	Bond Future	1,008.0800	1.0081	1,752.6900	1.7527	73.864	0	0	0
2014/07/15	2030	06/11/2014			Bond Future	8.8802	94.9470	8.7857	95.6916	(1.065)	0.0000	0.0000	2,313
2014/07/15	2030	06/11/2014	8.99	Call	Bond Future	853.7500	0.8538	1,598.3600	1.5984	87.216	0	0	0
2014/07/15	2030	06/11/2014	9.00	Call	Bond Future	930.9600	0.9310	1,675.5700	1.6756	79.983	0	0	0
2014/07/15	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2030	05/02/2015			Bond Future	8.9576	92.4050	8.8600	93.1603	(1.089)	0.0000	0.0000	0
2014/07/15	2030	05/02/2015	9.25	Call	Bond Future	2,212.5300	2.2125	2,967.8300	2.9678	34.137	0	0	0
2014/07/15	2030	05/02/2015	9.24	Call	Bond Future	2,138.1300	2.1381	2,893.4300	2.8934	35.325	0	0	0
2014/07/15	2030	05/02/2015	9.26	Call	Bond Future	2,286.8400	2.2868	3,042.1400	3.0421	33.028	0	0	0
2014/07/15	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/15	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2037	07/08/2014			Bond Future	9.0292	95.2159	8.9678	95.7821	(0.681)	0.0000	0.0000	8,604
2014/07/15	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2037	07/08/2014	9.06	Call	Bond Future	281.1900	0.2812	847.4200	0.8474	201.369	0	0	0
2014/07/15	2037	07/08/2014	9.04	Call	Bond Future	98.4500	0.0985	664.6800	0.6647	575.145	0	0	0
2014/07/15	2037	07/08/2014	9.05	Call	Bond Future	189.8900	0.1899	756.1200	0.7561	298.188	0	0	0
2014/07/15	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2037	06/11/2014	9.69	Call	Bond Future	5,054.0200	5.0540	5,627.3000	5.6273	11.343	0	0	0
2014/07/15	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2037	06/11/2014			Bond Future	9.1053	96.6275	9.0421	97.2008	(0.694)	0.0000	0.0000	1,398
2014/07/15	2037	06/11/2014	9.70	Call	Bond Future	5,136.6300	5.1366	5,709.9100	5.7099	11.161	0	0	0
2014/07/15	2037	06/11/2014	9.71	Call	Bond Future	5,219.1200	5.2191	5,792.4000	5.7924	10.984	0	0	0
2014/07/15	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2037	05/02/2015			Bond Future	9.1791	93.8611	9.1141	94.4424	(0.708)	0.0000	0.0000	0
2014/07/15	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2037	05/02/2015	9.50	Call	Bond Future	2,788.0500	2.7881	3,369.3900	3.3694	20.851	0	0	0
2014/07/15	2037	05/02/2015	9.51	Call	Bond Future	2,872.7900	2.8728	3,454.1300	3.4541	20.236	0	0	0
2014/07/15	2037	05/02/2015	9.49	Call	Bond Future	2,703.1800	2.7032	3,284.5200	3.2845	21.506	0	0	0
2014/07/15	2038	07/08/2014			Bond Future	122.1840	122.1840	122.1894	122.1894	0.004	0.0000	0.0000	1,015
2014/07/15	2038	07/08/2014	106.00	Call	Bond Future	16,184.0400	16.1840	16,189.4400	16.1894	0.033	0	0	0
2014/07/15	2038	07/08/2014	106.01	Call	Bond Future	16,174.0400	16.1740	16,179.4400	16.1794	0.033	0	0	0
2014/07/15	2038	07/08/2014	105.99	Call	Bond Future	16,194.0400	16.1940	16,199.4400	16.1994	0.033	0	0	0
2014/07/15	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2038	06/11/2014	120.01	Call	Bond Future	4,000.1500	4.0001	4,003.9800	4.0040	0.096	0	0	0
2014/07/15	2038	06/11/2014			Bond Future	124.0101	124.0101	124.0140	124.0140	0.003	0.0000	0.0000	900
2014/07/15	2038	06/11/2014	119.99	Call	Bond Future	4,020.1500	4.0201	4,023.9800	4.0240	0.095	0	0	0
2014/07/15	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2038	06/11/2014	120.00	Call	Bond Future	4,010.1500	4.0101	4,013.9800	4.0140	0.096	0	0	0
2014/07/15	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2046	07/08/2014			Bond Future	122.3309	122.3309	122.3363	122.3363	0.004	0.0000	0.0000	0
2014/07/15	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2046	07/08/2014	104.44	Call	Bond Future	17,890.8700	17.8909	17,896.3400	17.8963	0.031	0	0	0
2014/07/15	2046	07/08/2014	104.45	Call	Bond Future	17,880.8700	17.8809	17,886.3400	17.8863	0.031	0	0	0
2014/07/15	2046	07/08/2014	104.43	Call	Bond Future	17,900.8700	17.9009	17,906.3400	17.9063	0.031	0	0	0
2014/07/15	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2046	06/11/2014	104.45	Call	Bond Future	18,363.9900	18.3640	18,367.8300	18.3678	0.021	0	0	0
2014/07/15	2046	06/11/2014			Bond Future	122.8140	122.8140	122.8178	122.8178	0.003	0.0000	0.0000	5,348
2014/07/15	2046	06/11/2014	104.43	Call	Bond Future	18,383.9900	18.3840	18,387.8300	18.3878	0.021	0	0	0
2014/07/15	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/07/15	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2046	06/11/2014	104.44	Call	Bond Future	18,373.9900	18.3740	18,377.8300	18.3778	0.021	0	0	0
2014/07/15	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2050	07/08/2014			Bond Future	128.0738	128.0738	128.0798	128.0798	0.005	0.0000	0.0000	688
2014/07/15	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2050	07/08/2014	112.00	Call	Bond Future	16,073.7600	16.0738	16,079.7500	16.0797	0.037	0	0	0
2014/07/15	2050	07/08/2014	112.01	Call	Bond Future	16,063.7600	16.0638	16,069.7500	16.0697	0.037	0	0	0
2014/07/15	2050	07/08/2014	111.99	Call	Bond Future	16,083.7600	16.0838	16,089.7500	16.0897	0.037	0	0	0
2014/07/15	2050	06/11/2014			Bond Future	129.9880	129.9880	129.9924	129.9924	0.003	0.0000	0.0000	2,112
2014/07/15	2050	06/11/2014	126.00	Call	Bond Future	3,987.9500	3.9880	3,992.3900	3.9924	0.111	0	0	0
2014/07/15	2050	06/11/2014	126.01	Call	Bond Future	3,977.9500	3.9780	3,982.3900	3.9824	0.112	0	0	0
2014/07/15	2050	06/11/2014	125.99	Call	Bond Future	3,997.9500	3.9980	4,002.3900	4.0024	0.111	0	0	0
2014/07/15	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	AL12	07/08/2014			Index Future	497.9180	497.9180	500.9170	500.9170	0.602	0.0000	0.0000	0
2014/07/15	AL12	06/11/2014			Index Future	505.2930	505.2930	508.3300	508.3300	0.601	0.0000	0.0000	0
2014/07/15	AL12	05/02/2015			Index Future	513.0850	513.0850	516.1650	516.1650	0.600	0.0000	0.0000	0
2014/07/15	AL37	07/08/2014			Index Future	425.3060	425.3060	426.4710	426.4710	0.274	0.0000	0.0000	0
2014/07/15	AL37	06/11/2014			Index Future	431.6060	431.6060	432.7830	432.7830	0.273	0.0000	0.0000	0
2014/07/15	AL7T	07/08/2014			Index Future	500.5520	500.5520	502.4920	502.4920	0.388	0.0000	0.0000	0
2014/07/15	AL7T	06/11/2014			Index Future	507.9660	507.9660	509.9280	509.9280	0.386	0.0000	0.0000	1
2014/07/15	ALBI	07/08/2014			Index Future	454.9450	454.9450	456.8170	456.8170	0.411	0.0000	0.0000	597
2014/07/15	ALBI	06/11/2014			Index Future	461.6840	461.6840	463.5780	463.5780	0.410	0.0000	0.0000	48
2014/07/15	ALBI	05/02/2015			Index Future	468.8040	468.8040	470.7230	470.7230	0.409	0.0000	0.0000	0
2014/07/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/07/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/07/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/07/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/15	EL28	07/08/2014	114.00	Call	Bond Future	10,033.3100		10.0333	10,039.0400	10.0390	0.057	0	0	0
2014/07/15	EL28	07/08/2014			Bond Future	124.0333		124.0333	124.0390	124.0390	0.005	0.0000	0.0000	0
2014/07/15	EL28	07/08/2014	114.01	Call	Bond Future	10,023.3100		10.0233	10,029.0400	10.0290	0.057	0	0	0
2014/07/15	EL28	07/08/2014	113.99	Call	Bond Future	10,043.3100		10.0433	10,049.0400	10.0490	0.057	0	0	0
2014/07/15	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	EL28	06/11/2014	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	EL28	06/11/2014			Bond Future	124.4059		124.4059	124.4100	124.4100	0.003	0.0000	0.0000	0
2014/07/15	EL28	06/11/2014	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	EL28	06/11/2014	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	EL28	06/11/2014	122.00	Call	Bond Future	2,405.8800		2.4059	2,410.0200	2.4100	0.172	0	0	0
2014/07/15	EL28	06/11/2014	122.01	Call	Bond Future	2,395.8800		2.3959	2,400.0200	2.4000	0.173	0	0	0
2014/07/15	EL28	06/11/2014	121.99	Call	Bond Future	2,415.8800		2.4159	2,420.0200	2.4200	0.171	0	0	0
2014/07/15	ES33	07/08/2014			Bond Future	9.6552		84.4109	9.5834	84.9440	(0.744)	0.0000	0.0000	0
2014/07/15	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	ES33	07/08/2014	10.14	Call	Bond Future	3,464.2200		3.4642	3,997.3500	3.9974	15.390	0	0	0
2014/07/15	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	ES33	07/08/2014	10.15	Call	Bond Future	3,533.2500		3.5332	4,066.3800	4.0664	15.089	0	0	0
2014/07/15	ES33	07/08/2014	10.16	Call	Bond Future	3,602.1800		3.6022	4,135.3100	4.1353	14.800	0	0	0
2014/07/15	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	ES33	06/11/2014			Bond Future	9.7563		81.8775	9.6823	82.4175	(0.758)	0.0000	0.0000	6,220
2014/07/15	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	ES33	06/11/2014	10.29	Call	Bond Future	3,737.1500		3.7371	4,277.1100	4.2771	14.448	0	0	0
2014/07/15	ES33	06/11/2014	10.30	Call	Bond Future	3,804.6000		3.8046	4,344.5600	4.3446	14.192	0	0	0
2014/07/15	ES33	06/11/2014	10.31	Call	Bond Future	3,871.9500		3.8719	4,411.9100	4.4119	13.945	0	0	0
2014/07/15	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	ES33	05/02/2015	10.00	Call	Bond Future	1,014.0300		1.0140	1,561.5700	1.5616	53.996	0	0	0
2014/07/15	ES33	05/02/2015			Bond Future	9.8566		83.1411	9.7803	83.6886	(0.774)	0.0000	0.0000	0
2014/07/15	ES33	05/02/2015	10.01	Call	Bond Future	1,083.9900		1.0840	1,631.5300	1.6315	50.512	0	0	0
2014/07/15	ES33	05/02/2015	9.99	Call	Bond Future	943.9800		0.9440	1,491.5200	1.4915	58.003	0	0	0
2014/07/15	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	GOVI	07/08/2014	459.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	GOVI	07/08/2014			GOVI	453.6450		453.6450	455.4410	455.4410	0.396	0.0000	0.0000	521
2014/07/15	GOVI	07/08/2014	460.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	GOVI	07/08/2014	460.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	GOVI	07/08/2014	459.99	Put	GOVI	63,450.0000		6.3450	45,490.0000	4.5490	(28.306)	0	0	0
2014/07/15	GOVI	07/08/2014	460.01	Put	GOVI	63,650.0000		6.3650	45,690.0000	4.5690	(28.217)	0	0	0
2014/07/15	GOVI	07/08/2014	460.00	Put	GOVI	63,550.0000		6.3550	45,590.0000	4.5590	(28.261)	0	0	0
2014/07/15	GOVI	06/11/2014	449.01	Call	GOVI	113,540.0000		11.3540	131,710.0000	13.1710	16.003	0	0	0
2014/07/15	GOVI	06/11/2014			GOVI	460.3640		460.3640	462.1810	462.1810	0.395	0.0000	0.0000	105
2014/07/15	GOVI	06/11/2014	448.99	Call	GOVI	113,740.0000		11.3740	131,910.0000	13.1910	15.975	0	0	0
2014/07/15	GOVI	06/11/2014	449.00	Call	GOVI	113,640.0000		11.3640	131,810.0000	13.1810	15.989	0	0	0

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2014/07/15	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	GOVI	05/02/2015	459.99	Call	GOVI	74,730.0000	7.4730	93,140.0000	9.3140	24.635	0	0	0
2014/07/15	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	GOVI	05/02/2015			GOVI	467.4630	467.4630	469.3040	469.3040	0.394	0.0000	0.0000	0
2014/07/15	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	GOVI	05/02/2015	460.00	Call	GOVI	74,630.0000	7.4630	93,040.0000	9.3040	24.668	0	0	0
2014/07/15	GOVI	05/02/2015	460.01	Call	GOVI	74,530.0000	7.4530	92,940.0000	9.2940	24.701	0	0	0
2014/07/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/07/15	ICAA	07/08/2014			Can-Do Interest Rate	143.3120	143.3120	143.2971	143.2971	(0.010)	0.0000	0.0000	635
2014/07/15	IGOV	07/08/2014			Index Future	217.3660	217.3660	217.3320	217.3320	(0.016)	0.0000	0.0000	713
2014/07/15	IGOV	06/11/2014			Index Future	220.6130	220.6130	220.5760	220.5760	(0.017)	0.0000	0.0000	640
2014/07/15	IGOV	05/02/2015			Index Future	224.0410	224.0410	224.0020	224.0020	(0.017)	0.0000	0.0000	0
2014/07/15	ILBI	07/08/2014			Index Future	588.9810	588.9810	588.8880	588.8880	(0.016)	0.0000	0.0000	210
2014/07/15	ILBI	06/11/2014			Index Future	597.8440	597.8440	597.7480	597.7480	(0.016)	0.0000	0.0000	0
2014/07/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/07/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/07/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/07/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/07/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/07/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/07/15	JBAF	16/07/2014			Jibar Tradeable Future	5.8100	94.1900	5.8000	94.2000	(0.172)	0.0000	0.0000	545
2014/07/15	JBAF	20/08/2014			Jibar Tradeable Future	6.1000	93.9000	6.0700	93.9300	(0.492)	0.0000	0.0000	0
2014/07/15	JBAF	17/09/2014			Jibar Tradeable Future	6.1500	93.8500	6.1200	93.8800	(0.488)	0.0000	0.0000	33,000
2014/07/15	JBAF	15/10/2014			Jibar Tradeable Future	6.2800	93.7200	6.2500	93.7500	(0.478)	0.0000	0.0000	0
2014/07/15	JBAF	19/11/2014			Jibar Tradeable Future	6.3500	93.6500	6.3100	93.6900	(0.630)	0.0000	0.0000	0
2014/07/15	JBAF	17/12/2014			Jibar Tradeable Future	6.4800	93.5200	6.4500	93.5500	(0.463)	0.0000	0.0000	0
2014/07/15	JBAF	18/03/2015			Jibar Tradeable Future	6.7400	93.2600	6.6900	93.3100	(0.742)	0.0000	0.0000	2,850
2014/07/15	JBAF	17/06/2015			Jibar Tradeable Future	6.9800	93.0200	6.9300	93.0700	(0.716)	0.0000	0.0000	5,000
2014/07/15	JBAF	16/09/2015			Jibar Tradeable Future	7.2000	92.8000	7.1500	92.8500	(0.694)	0.0000	0.0000	0
2014/07/15	JBAF	15/12/2015			Jibar Tradeable Future	7.3600	92.6400	7.3100	92.6900	(0.679)	0.0000	0.0000	0
2014/07/15	JBAF	16/03/2016			Jibar Tradeable Future	7.5000	92.5000	7.4500	92.5500	(0.667)	0.0000	0.0000	0
2014/07/15	JBAF	15/06/2016			Jibar Tradeable Future	7.6300	92.3700	7.5800	92.4200	(0.655)	0.0000	0.0000	0

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2014/07/15	R023	07/08/2014	8.51	Call	Bond Future	2,263.9100		2.2639	2,586.5300	2.5865	14.251	0	0	0
2014/07/15	R023	07/08/2014			Bond Future	8.1474		101.0537	8.0857	101.4239	(0.758)	0.0000	0.0000	11,508
2014/07/15	R023	07/08/2014	8.49	Call	Bond Future	2,163.2600		2.1633	2,480.9900	2.4810	14.688	0	0	0
2014/07/15	R023	07/08/2014	8.50	Call	Bond Future	2,213.4100		2.2134	2,533.6300	2.5336	14.467	0	0	0
2014/07/15	R023	07/08/2014	8.49	Put	Bond Future	141.5600		0.1416	89.0800	0.0891	(37.073)	0	0	0
2014/07/15	R023	07/08/2014	8.51	Put	Bond Future	125.8300		0.1258	78.2400	0.0782	(37.821)	0	0	0
2014/07/15	R023	07/08/2014	8.50	Put	Bond Future	133.5000		0.1335	83.5100	0.0835	(37.446)	0	0	0
2014/07/15	R023	06/11/2014			Bond Future	8.2377		98.6314	8.1736	99.0059	(0.779)	0.0000	0.0000	0
2014/07/15	R023	06/11/2014	8.59	Put	Bond Future	952.6500		0.9527	832.5200	0.8325	(12.610)	0	0	0
2014/07/15	R023	06/11/2014	8.61	Put	Bond Future	916.9300		0.9169	800.1400	0.8001	(12.737)	0	0	0
2014/07/15	R023	06/11/2014	8.59	Call	Bond Future	2,976.0600		2.9761	3,230.3800	3.2304	8.546	0	0	0
2014/07/15	R023	06/11/2014	8.60	Put	Bond Future	934.6600		0.9347	816.2000	0.8162	(12.674)	0	0	0
2014/07/15	R023	06/11/2014	8.60	Call	Bond Future	3,014.7200		3.0147	3,270.7100	3.2707	8.491	0	0	0
2014/07/15	R023	06/11/2014	8.61	Call	Bond Future	3,053.6000		3.0536	3,311.2600	3.3113	8.438	0	0	0
2014/07/15	R023	05/02/2015			Bond Future	8.3258		100.1533	8.2589	100.5326	(0.803)	0.0000	0.0000	0
2014/07/15	R023	05/02/2015	8.74	Put	Bond Future	1,479.6700		1.4797	1,348.3800	1.3484	(8.873)	0	0	0
2014/07/15	R023	05/02/2015	8.75	Call	Bond Future	3,824.5900		3.8246	4,073.9100	4.0739	6.519	0	0	0
2014/07/15	R023	05/02/2015	8.76	Call	Bond Future	3,860.7300		3.8607	4,111.2700	4.1113	6.489	0	0	0
2014/07/15	R023	05/02/2015	8.74	Call	Bond Future	3,788.6100		3.7886	4,036.7000	4.0367	6.548	0	0	0
2014/07/15	R023	05/02/2015	8.76	Put	Bond Future	1,442.0900		1.4421	1,313.2500	1.3132	(8.934)	0	0	0
2014/07/15	R023	05/02/2015	8.75	Put	Bond Future	1,460.7800		1.4608	1,330.7200	1.3307	(8.903)	0	0	0
2014/07/15	R157	07/08/2014	6.76	Put	Bond Future	97.0100		0.0970	85.8600	0.0859	(11.494)	0	0	0
2014/07/15	R157	07/08/2014			Bond Future	6.7249		112.5085	6.7063	112.5288	(0.276)	0.0000	0.0000	6,048
2014/07/15	R157	07/08/2014	6.75	Put	Bond Future	101.8600		0.1019	90.3900	0.0904	(11.261)	0	0	0
2014/07/15	R157	07/08/2014	6.74	Call	Bond Future	123.5600		0.1236	132.0500	0.1321	6.871	0	0	0
2014/07/15	R157	07/08/2014	6.75	Call	Bond Future	129.3400		0.1293	138.1500	0.1381	6.812	0	0	0
2014/07/15	R157	07/08/2014	6.76	Call	Bond Future	135.4100		0.1354	144.5400	0.1445	6.742	0	0	0
2014/07/15	R157	07/08/2014	6.74	Put	Bond Future	107.0000		0.1070	95.2100	0.0952	(11.019)	0	0	0
2014/07/15	R157	06/11/2014	6.19	Put	Bond Future	695.2600		0.6953	678.2700	0.6783	(2.444)	0	0	0
2014/07/15	R157	06/11/2014			Bond Future	6.9602		107.3640	6.9375	107.3831	(0.327)	0.0000	0.0000	0
2014/07/15	R157	06/11/2014	6.21	Put	Bond Future	680.6800		0.6807	663.8000	0.6638	(2.480)	0	0	0
2014/07/15	R157	06/11/2014	6.20	Put	Bond Future	687.9500		0.6880	671.0200	0.6710	(2.461)	0	0	0
2014/07/15	R157	06/11/2014	6.21	Call	Bond Future	45.6900		0.0457	47.9600	0.0480	4.968	0	0	0
2014/07/15	R157	06/11/2014	6.19	Call	Bond Future	43.2600		0.0433	45.4200	0.0454	4.993	0	0	0
2014/07/15	R157	06/11/2014	6.20	Call	Bond Future	44.4600		0.0445	46.6800	0.0467	4.993	0	0	0
2014/07/15	R157	05/02/2015	8.74	Call	Bond Future	912.1200		0.9121	927.1700	0.9272	1.650	0	0	0
2014/07/15	R157	05/02/2015	8.75	Put	Bond Future	73.4800		0.0735	70.0400	0.0700	(4.682)	0	0	0
2014/07/15	R157	05/02/2015			Bond Future	7.3082		109.0211	7.2767	109.0396	(0.430)	0.0000	0.0000	0
2014/07/15	R157	05/02/2015	8.74	Put	Bond Future	74.4400		0.0744	70.9600	0.0710	(4.675)	0	0	0
2014/07/15	R157	05/02/2015	8.76	Put	Bond Future	72.5400		0.0725	69.1300	0.0691	(4.701)	0	0	0
2014/07/15	R157	05/02/2015	8.75	Call	Bond Future	916.9700		0.9170	932.0600	0.9321	1.646	0	0	0
2014/07/15	R157	05/02/2015	8.76	Call	Bond Future	921.8300		0.9218	936.9500	0.9369	1.640	0	0	0
2014/07/15	R186	07/08/2014	8.31	Call	Bond Future	972.2600		0.9723	1,266.0700	1.2661	30.219	0	0	0
2014/07/15	R186	07/08/2014	8.43	Put	Bond Future	723.2800		0.7233	497.8600	0.4979	(31.166)	0	0	105
2014/07/15	R186	07/08/2014	8.70	Put	Bond Future	179.6600		0.1797	104.7900	0.1048	(41.673)	0	0	1,000
2014/07/15	R186	07/08/2014			Bond Future	8.3348		117.9779	8.2632	118.5879	(0.860)	0.0000	0.0000	40,078

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/15	R186	07/08/2014	7.60	Put	Bond Future	6,479.4600	6.4795	5,874.2800	5.8743	(9.340)	0	0	0
2014/07/15	R186	07/08/2014	8.00	Call	Bond Future	192.5400	0.1925	281.4100	0.2814	46.157	0	0	105
2014/07/15	R186	07/08/2014	8.92	Put	Bond Future	42.7200	0.0427	21.3300	0.0213	(50.070)	0	0	840
2014/07/15	R186	07/08/2014	8.29	Call	Bond Future	893.9000	0.8939	1,172.2200	1.1722	31.135	0	0	0
2014/07/15	R186	07/08/2014	8.25	Call	Bond Future	749.7600	0.7498	997.3400	0.9973	33.021	0	0	1,200
2014/07/15	R186	07/08/2014	8.30	Call	Bond Future	932.5600	0.9326	1,218.6300	1.2186	30.676	0	0	0
2014/07/15	R186	07/08/2014	8.29	Put	Bond Future	1,274.9300	1.2749	943.2500	0.9433	(26.016)	0	0	0
2014/07/15	R186	07/08/2014	9.20	Put	Bond Future	4.6700	0.0047	1.8700	0.0019	(59.957)	0	0	2,100
2014/07/15	R186	07/08/2014	7.60	Call	Bond Future	6.8700	0.0069	11.6900	0.0117	70.160	0	0	210
2014/07/15	R186	07/08/2014	8.00	Put	Bond Future	3,081.7900	3.0818	2,560.6600	2.5607	(16.910)	0	0	0
2014/07/15	R186	07/08/2014	8.31	Put	Bond Future	1,183.0100	1.1830	866.8200	0.8668	(26.728)	0	0	0
2014/07/15	R186	07/08/2014	8.92	Call	Bond Future	4,863.6100	4.8636	5,452.2200	5.4522	12.102	0	0	0
2014/07/15	R186	07/08/2014	8.30	Put	Bond Future	1,228.4100	1.2284	904.4800	0.9045	(26.370)	0	0	0
2014/07/15	R186	07/08/2014	9.20	Call	Bond Future	7,033.8400	7.0338	7,641.0400	7.6410	8.633	0	0	0
2014/07/15	R186	07/08/2014	8.43	Call	Bond Future	1,526.9800	1.5270	1,911.5600	1.9116	25.186	0	0	0
2014/07/15	R186	07/08/2014	8.70	Call	Bond Future	3,221.4200	3.2214	3,756.5500	3.7565	16.612	0	0	0
2014/07/15	R186	07/08/2014	8.25	Put	Bond Future	1,472.3800	1.4724	1,109.9600	1.1100	(24.615)	0	0	0
2014/07/15	R186	06/11/2014	8.14	Call	Bond Future	1,543.9300	1.5439	1,771.7200	1.7717	14.754	0	0	0
2014/07/15	R186	06/11/2014	8.15	Put	Bond Future	3,807.2700	3.8073	3,420.7100	3.4207	(10.153)	0	0	0
2014/07/15	R186	06/11/2014			Bond Future	8.4153	119.7266	8.3412	120.3441	(0.880)	0.0000	0.0000	23,112
2014/07/15	R186	06/11/2014	9.17	Call	Bond Future	6,635.8800	6.6359	7,151.0000	7.1510	7.763	0	0	0
2014/07/15	R186	06/11/2014	8.15	Call	Bond Future	1,574.8400	1.5748	1,805.7700	1.8058	14.664	0	0	0
2014/07/15	R186	06/11/2014	8.16	Call	Bond Future	1,606.1500	1.6062	1,840.2300	1.8402	14.574	0	0	0
2014/07/15	R186	06/11/2014	9.17	Put	Bond Future	598.0600	0.5981	495.6900	0.4957	(17.117)	0	0	2,010
2014/07/15	R186	06/11/2014	8.14	Put	Bond Future	3,861.6700	3.8617	3,471.9700	3.4720	(10.091)	0	0	0
2014/07/15	R186	06/11/2014	8.16	Put	Bond Future	3,753.3600	3.7534	3,369.9500	3.3700	(10.215)	0	0	0
2014/07/15	R186	05/02/2015	9.00	Call	Bond Future	5,889.8300	5.8898	6,322.0800	6.3221	7.339	0	0	0
2014/07/15	R186	05/02/2015			Bond Future	8.4917	116.2788	8.4150	116.9049	(0.903)	0.0000	0.0000	0
2014/07/15	R186	05/02/2015	8.75	Call	Bond Future	4,635.2300	4.6352	5,016.2100	5.0162	8.219	0	0	0
2014/07/15	R186	05/02/2015	8.76	Call	Bond Future	4,682.8900	4.6829	5,066.0300	5.0660	8.182	0	0	0
2014/07/15	R186	05/02/2015	8.74	Call	Bond Future	4,587.8100	4.5878	4,966.6200	4.9666	8.257	0	0	0
2014/07/15	R186	05/02/2015	8.76	Put	Bond Future	2,530.2900	2.5303	2,287.3700	2.2874	(9.600)	0	0	0
2014/07/15	R186	05/02/2015	8.75	Put	Bond Future	2,561.8700	2.5619	2,316.7900	2.3168	(9.566)	0	0	0
2014/07/15	R186	05/02/2015	9.00	Put	Bond Future	1,858.6400	1.8586	1,664.8300	1.6648	(10.428)	0	0	9,600
2014/07/15	R186	05/02/2015	8.74	Put	Bond Future	2,593.7600	2.5938	2,346.5100	2.3465	(9.532)	0	0	0
2014/07/15	R197	07/08/2014			Bond Future	287.2048	287.2048	286.9949	286.9949	(0.073)	0.0000	0.0000	0
2014/07/15	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R197	07/08/2014	270.00	Call	Bond Future	17,204.8200	17.2048	16,994.9200	16.9949	(1.220)	0	0	0
2014/07/15	R197	07/08/2014	270.01	Call	Bond Future	17,194.8200	17.1948	16,984.9200	16.9849	(1.221)	0	0	0
2014/07/15	R197	07/08/2014	269.99	Call	Bond Future	17,214.8200	17.2148	17,004.9200	17.0049	(1.219)	0	0	0
2014/07/15	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R197	06/11/2014			Bond Future	291.4973	291.4973	291.2805	291.2805	(0.074)	0.0000	0.0000	905
2014/07/15	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R197	06/11/2014	285.00	Call	Bond Future	6,497.3100	6.4973	6,280.5000	6.2805	(3.337)	0	0	0
2014/07/15	R197	06/11/2014	285.01	Call	Bond Future	6,487.3100	6.4873	6,270.5000	6.2705	(3.342)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/15	R197	06/11/2014	284.99	Call	Bond Future	6,507.3100		6.5073	6,290.5000	6.2905	(3.332)	0	0	0
2014/07/15	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R201	07/08/2014	5.31	Put	Bond Future	252.2200		0.2522	246.9300	0.2469	(2.097)	0	0	0
2014/07/15	R201	07/08/2014			Bond Future	5.9308		102.1996	5.9178	102.2043	(0.220)	0.0000	0.0000	0
2014/07/15	R201	07/08/2014	5.30	Put	Bond Future	255.1200		0.2551	249.8300	0.2498	(2.074)	0	0	0
2014/07/15	R201	07/08/2014	5.31	Call	Bond Future	28.7600		0.0288	28.1500	0.0282	(2.121)	0	0	0
2014/07/15	R201	07/08/2014	5.29	Call	Bond Future	27.3700		0.0274	26.7600	0.0268	(2.229)	0	0	0
2014/07/15	R201	07/08/2014	5.30	Call	Bond Future	28.0600		0.0281	27.4500	0.0275	(2.174)	0	0	0
2014/07/15	R201	07/08/2014	5.29	Put	Bond Future	258.0400		0.2580	252.7500	0.2527	(2.050)	0	0	0
2014/07/15	R202	07/08/2014	207.99	Call	Bond Future	22,000.3800		22.0004	22,010.1500	22.0101	0.044	0	0	0
2014/07/15	R202	07/08/2014	208.00	Put	Bond Future	0.1700		0.0002	0.1200	0.0001	(29.412)	0	0	0
2014/07/15	R202	07/08/2014			Bond Future	229.9902		229.9902	230.0000	230.0000	0.004	0.0000	0.0000	126
2014/07/15	R202	07/08/2014	207.99	Put	Bond Future	0.1700		0.0002	0.1200	0.0001	(29.412)	0	0	0
2014/07/15	R202	07/08/2014	208.01	Put	Bond Future	0.1700		0.0002	0.1200	0.0001	(29.412)	0	0	0
2014/07/15	R202	07/08/2014	208.00	Call	Bond Future	21,990.3800		21.9904	22,000.1500	22.0001	0.044	0	0	0
2014/07/15	R202	07/08/2014	208.01	Call	Bond Future	21,980.3800		21.9804	21,990.1500	21.9901	0.044	0	0	0
2014/07/15	R202	06/11/2014	226.99	Call	Bond Future	6,437.8100		6.4378	6,444.5600	6.4446	0.105	0	0	0
2014/07/15	R202	06/11/2014			Bond Future	233.4278		233.4278	233.4346	233.4346	0.003	0.0000	0.0000	44,466
2014/07/15	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R202	06/11/2014	227.00	Call	Bond Future	6,427.8100		6.4278	6,434.5600	6.4346	0.105	0	0	0
2014/07/15	R202	06/11/2014	227.01	Call	Bond Future	6,417.8100		6.4178	6,424.5600	6.4246	0.105	0	0	0
2014/07/15	R203	07/08/2014	7.30	Call	Bond Future	348.1000		0.3481	470.9700	0.4710	35.297	0	0	0
2014/07/15	R203	07/08/2014			Bond Future	7.2741		106.0113	7.1957	106.2289	(1.078)	0.0000	0.0000	24,351
2014/07/15	R203	07/08/2014	7.31	Call	Bond Future	363.3300		0.3633	489.2400	0.4892	34.654	0	0	0
2014/07/15	R203	07/08/2014	6.84	Put	Bond Future	1,230.2400		1.2302	1,026.3800	1.0264	(16.571)	0	0	0
2014/07/15	R203	07/08/2014	7.29	Put	Bond Future	289.2300		0.2892	191.4100	0.1914	(33.821)	0	0	0
2014/07/15	R203	07/08/2014	7.31	Put	Bond Future	263.9200		0.2639	172.2100	0.1722	(34.749)	0	0	0
2014/07/15	R203	07/08/2014	7.29	Call	Bond Future	333.2600		0.3333	453.0600	0.4531	35.948	0	0	0
2014/07/15	R203	07/08/2014	7.30	Put	Bond Future	276.3700		0.2764	181.6200	0.1816	(34.284)	0	0	0
2014/07/15	R203	07/08/2014	6.84	Call	Bond Future	18.3200		0.0183	32.0800	0.0321	75.109	0	0	46
2014/07/15	R203	06/11/2014	6.86	Call	Bond Future	190.1600		0.1902	237.0100	0.2370	24.637	0	0	0
2014/07/15	R203	06/11/2014			Bond Future	7.4027		103.4196	7.3170	103.6391	(1.158)	0.0000	0.0000	6,432
2014/07/15	R203	06/11/2014	6.98	Call	Bond Future	263.7500		0.2638	323.4600	0.3235	22.639	0	0	14
2014/07/15	R203	06/11/2014	6.84	Call	Bond Future	179.6500		0.1796	224.5200	0.2245	24.976	0	0	45
2014/07/15	R203	06/11/2014	6.85	Call	Bond Future	184.8400		0.1848	230.7000	0.2307	24.811	0	0	0
2014/07/15	R203	06/11/2014	6.98	Put	Bond Future	1,351.8300		1.3518	1,192.0600	1.1921	(11.819)	0	0	0
2014/07/15	R203	06/11/2014	6.84	Put	Bond Future	1,631.3100		1.6313	1,456.7000	1.4567	(10.704)	0	0	0
2014/07/15	R203	06/11/2014	6.86	Put	Bond Future	1,589.7800		1.5898	1,417.1500	1.4172	(10.859)	0	0	0
2014/07/15	R203	06/11/2014	6.85	Put	Bond Future	1,610.4800		1.6105	1,436.8600	1.4369	(10.781)	0	0	0
2014/07/15	R203	05/02/2015	7.69	Call	Bond Future	1,103.8900		1.1039	1,231.8100	1.2318	11.588	0	0	55
2014/07/15	R203	05/02/2015			Bond Future	7.5354		105.0155	7.4407	105.2375	(1.257)	0.0000	0.0000	0
2014/07/15	R203	05/02/2015	8.34	Put	Bond Future	286.1800		0.2862	240.7700	0.2408	(15.868)	0	0	0
2014/07/15	R203	05/02/2015	8.35	Call	Bond Future	2,165.6400		2.1656	2,342.7900	2.3428	8.180	0	0	0

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2014/07/15	R203	05/02/2015	8.36	Call	Bond Future	2,184.0600	2.1841	2,361.7900	2.3618	8.138	0	0	0
2014/07/15	R203	05/02/2015	8.34	Call	Bond Future	2,147.2600	2.1473	2,323.8300	2.3238	8.223	0	0	0
2014/07/15	R203	05/02/2015	8.36	Put	Bond Future	277.2700	0.2773	233.0200	0.2330	(15.959)	0	0	0
2014/07/15	R203	05/02/2015	7.69	Put	Bond Future	742.9800	0.7430	648.9200	0.6489	(12.660)	0	0	0
2014/07/15	R203	05/02/2015	8.35	Put	Bond Future	281.7000	0.2817	236.8700	0.2369	(15.914)	0	0	0
2014/07/15	R204	07/08/2014			Bond Future	7.5546	102.7495	7.4820	103.0182	(0.962)	0.0000	0.0000	14,507
2014/07/15	R204	07/08/2014	7.44	Put	Bond Future	681.5700	0.6816	510.6400	0.5106	(25.079)	0	0	0
2014/07/15	R204	07/08/2014	7.46	Put	Bond Future	634.4600	0.6345	470.5300	0.4705	(25.838)	0	0	0
2014/07/15	R204	07/08/2014	7.45	Put	Bond Future	657.7700	0.6578	490.3300	0.4903	(25.456)	0	0	0
2014/07/15	R204	07/08/2014	7.46	Call	Bond Future	284.1700	0.2842	388.9700	0.3890	36.879	0	0	0
2014/07/15	R204	07/08/2014	7.78	Call	Bond Future	974.5400	0.9745	1,186.0000	1.1860	21.698	0	0	0
2014/07/15	R204	07/08/2014	7.44	Call	Bond Future	257.0700	0.2571	354.8700	0.3549	38.044	0	0	0
2014/07/15	R204	07/08/2014	7.78	Put	Bond Future	146.3300	0.1463	89.0600	0.0891	(39.138)	0	0	530
2014/07/15	R204	07/08/2014	7.45	Call	Bond Future	270.3800	0.2704	371.6700	0.3717	37.462	0	0	0
2014/07/15	R204	06/11/2014	7.99	Put	Bond Future	528.3300	0.5283	442.7200	0.4427	(16.204)	0	0	1,270
2014/07/15	R204	06/11/2014			Bond Future	7.6657	104.2724	7.5882	104.5438	(1.011)	0.0000	0.0000	200
2014/07/15	R204	06/11/2014	6.99	Put	Bond Future	2,599.7300	2.5997	2,373.7600	2.3738	(8.692)	0	0	0
2014/07/15	R204	06/11/2014	7.01	Put	Bond Future	2,540.0200	2.5400	2,316.1500	2.3162	(8.814)	0	0	0
2014/07/15	R204	06/11/2014	6.99	Call	Bond Future	204.0700	0.2041	249.4800	0.2495	22.252	0	0	0
2014/07/15	R204	06/11/2014	7.00	Put	Bond Future	2,569.8100	2.5698	2,344.8800	2.3449	(8.753)	0	0	0
2014/07/15	R204	06/11/2014	7.99	Call	Bond Future	1,654.0600	1.6541	1,839.8300	1.8398	11.231	0	0	0
2014/07/15	R204	06/11/2014	7.00	Call	Bond Future	210.1000	0.2101	256.5500	0.2566	22.109	0	0	0
2014/07/15	R204	06/11/2014	7.01	Call	Bond Future	216.2600	0.2163	263.7700	0.2638	21.969	0	0	0
2014/07/15	R204	05/02/2015			Bond Future	7.7740	101.8469	7.6908	102.1217	(1.070)	0.0000	0.0000	0
2014/07/15	R204	05/02/2015	8.25	Call	Bond Future	2,268.1300	2.2681	2,456.7700	2.4568	8.317	0	0	0
2014/07/15	R204	05/02/2015	8.26	Call	Bond Future	2,290.4200	2.2904	2,479.9800	2.4800	8.276	0	0	0
2014/07/15	R204	05/02/2015	8.24	Call	Bond Future	2,245.9300	2.2459	2,433.6600	2.4337	8.359	0	0	0
2014/07/15	R204	05/02/2015	8.26	Put	Bond Future	703.4700	0.7035	618.3200	0.6183	(12.104)	0	0	0
2014/07/15	R204	05/02/2015	8.25	Put	Bond Future	713.5200	0.7135	627.4500	0.6274	(12.063)	0	0	0
2014/07/15	R204	05/02/2015	8.24	Put	Bond Future	723.6700	0.7237	636.6900	0.6367	(12.019)	0	0	0
2014/07/15	R207	07/08/2014	7.69	Call	Bond Future	341.8300	0.3418	450.9500	0.4509	31.922	0	0	0
2014/07/15	R207	07/08/2014	7.70	Put	Bond Future	752.2800	0.7523	575.9100	0.5759	(23.445)	0	0	0
2014/07/15	R207	07/08/2014			Bond Future	7.7915	98.1839	7.7243	98.4730	(0.863)	0.0000	0.0000	33,961
2014/07/15	R207	07/08/2014	7.70	Call	Bond Future	358.2100	0.3582	470.9500	0.4709	31.473	0	0	0
2014/07/15	R207	07/08/2014	7.71	Call	Bond Future	375.1200	0.3751	491.5100	0.4915	31.027	0	0	0
2014/07/15	R207	07/08/2014	7.69	Put	Bond Future	779.0600	0.7791	599.0700	0.5991	(23.103)	0	0	0
2014/07/15	R207	07/08/2014	7.71	Put	Bond Future	726.0500	0.7261	553.3300	0.5533	(23.789)	0	0	0
2014/07/15	R207	06/11/2014	7.36	Put	Bond Future	2,613.1600	2.6132	2,388.9400	2.3889	(8.580)	0	0	0
2014/07/15	R207	06/11/2014			Bond Future	7.8929	99.6391	7.8220	99.9313	(0.898)	0.0000	0.0000	434
2014/07/15	R207	06/11/2014	7.35	Put	Bond Future	2,645.8300	2.6458	2,420.3200	2.4203	(8.523)	0	0	0
2014/07/15	R207	06/11/2014	7.36	Call	Bond Future	389.3500	0.3894	457.2500	0.4573	17.439	0	0	0
2014/07/15	R207	06/11/2014	7.34	Call	Bond Future	370.2200	0.3702	435.5700	0.4356	17.652	0	0	0
2014/07/15	R207	06/11/2014	7.35	Call	Bond Future	379.7000	0.3797	446.3100	0.4463	17.543	0	0	0
2014/07/15	R207	06/11/2014	7.34	Put	Bond Future	2,678.6900	2.6787	2,451.9200	2.4519	(8.466)	0	0	0
2014/07/15	R207	05/02/2015	8.49	Put	Bond Future	871.9000	0.8719	779.2400	0.7792	(10.627)	0	0	0
2014/07/15	R207	05/02/2015			Bond Future	7.9926	97.5354	7.9176	97.8312	(0.938)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/15	R207	05/02/2015	8.51	Put	Bond Future	848.4300	0.8484	757.6600	0.7577	(10.699)	0	0	0
2014/07/15	R207	05/02/2015	8.50	Call	Bond Future	2,832.6800	2.8327	3,036.7800	3.0368	7.205	0	0	0
2014/07/15	R207	05/02/2015	8.51	Call	Bond Future	2,859.3900	2.8594	3,064.4300	3.0644	7.171	0	0	0
2014/07/15	R207	05/02/2015	8.49	Call	Bond Future	2,806.0800	2.8061	3,009.2300	3.0092	7.240	0	0	0
2014/07/15	R207	05/02/2015	8.50	Put	Bond Future	860.1000	0.8601	768.3900	0.7684	(10.663)	0	0	0
2014/07/15	R207	07/05/2015			Bond Future	8.0711	99.1801	7.9910	99.4819	(0.992)	0.0000	0.0000	0
2014/07/15	R207	07/05/2015	8.25	Call	Bond Future	2,337.5300	2.3375	2,507.8300	2.5078	7.285	0	0	0
2014/07/15	R207	07/05/2015	7.73	Call	Bond Future	1,376.9700	1.3770	1,499.7100	1.4997	8.914	0	0	66
2014/07/15	R207	07/05/2015	8.24	Put	Bond Future	1,684.0700	1.6841	1,551.7600	1.5518	(7.857)	0	0	0
2014/07/15	R207	07/05/2015	8.26	Put	Bond Future	1,651.4400	1.6514	1,520.9100	1.5209	(7.904)	0	0	0
2014/07/15	R207	07/05/2015	7.73	Put	Bond Future	2,670.0100	2.6700	2,491.0300	2.4910	(6.703)	0	0	0
2014/07/15	R207	07/05/2015	8.25	Put	Bond Future	1,667.7000	1.6677	1,536.2800	1.5363	(7.880)	0	0	0
2014/07/15	R207	07/05/2015	8.26	Call	Bond Future	2,358.5500	2.3585	2,529.7400	2.5297	7.258	0	0	0
2014/07/15	R207	07/05/2015	8.24	Call	Bond Future	2,316.6100	2.3166	2,486.0200	2.4860	7.313	0	0	0
2014/07/15	R208	07/08/2014	8.28	Call	Bond Future	1,696.1100	1.6961	1,975.8600	1.9759	16.494	0	0	0
2014/07/15	R208	07/08/2014			Bond Future	7.9550	96.3388	7.8880	96.6670	(0.842)	0.0000	0.0000	16,244
2014/07/15	R208	07/08/2014	7.80	Call	Bond Future	302.3000	0.3023	405.2100	0.4052	34.042	0	0	0
2014/07/15	R208	07/08/2014	7.79	Put	Bond Future	1,097.8700	1.0979	868.7800	0.8688	(20.867)	0	0	0
2014/07/15	R208	07/08/2014	7.81	Put	Bond Future	1,029.7400	1.0297	808.2700	0.8083	(21.507)	0	0	0
2014/07/15	R208	07/08/2014	7.80	Put	Bond Future	1,063.5100	1.0635	838.2000	0.8382	(21.186)	0	0	0
2014/07/15	R208	07/08/2014	7.81	Call	Bond Future	317.8600	0.3179	424.6100	0.4246	33.584	0	0	0
2014/07/15	R208	07/08/2014	8.28	Put	Bond Future	124.2400	0.1242	75.7700	0.0758	(39.013)	0	0	630
2014/07/15	R208	07/08/2014	7.79	Call	Bond Future	287.2900	0.2873	386.4200	0.3864	34.505	0	0	0
2014/07/15	R208	06/11/2014	7.46	Call	Bond Future	408.1700	0.4082	478.8500	0.4788	17.316	0	0	0
2014/07/15	R208	06/11/2014			Bond Future	8.0513	94.3689	7.9812	94.7007	(0.871)	0.0000	0.0000	571
2014/07/15	R208	06/11/2014	7.44	Call	Bond Future	387.8200	0.3878	455.7800	0.4558	17.524	0	0	0
2014/07/15	R208	06/11/2014	7.45	Call	Bond Future	397.9000	0.3979	467.2100	0.4672	17.419	0	0	0
2014/07/15	R208	06/11/2014	8.50	Put	Bond Future	613.7100	0.6137	523.3900	0.5234	(14.717)	0	0	1,520
2014/07/15	R208	06/11/2014	7.44	Put	Bond Future	3,330.0500	3.3300	3,066.1200	3.0661	(7.926)	0	0	0
2014/07/15	R208	06/11/2014	7.46	Put	Bond Future	3,252.3600	3.2524	2,991.1500	2.9912	(8.031)	0	0	0
2014/07/15	R208	06/11/2014	8.50	Call	Bond Future	2,703.9200	2.7039	2,945.4900	2.9455	8.934	0	0	0
2014/07/15	R208	06/11/2014	7.45	Put	Bond Future	3,291.1000	3.2911	3,028.5200	3.0285	(7.978)	0	0	0
2014/07/15	R208	05/02/2015	8.51	Call	Bond Future	2,848.7500	2.8488	3,065.3500	3.0654	7.603	0	0	0
2014/07/15	R208	05/02/2015			Bond Future	8.1441	95.8252	8.0705	96.1613	(0.903)	0.0000	0.0000	0
2014/07/15	R208	05/02/2015	8.49	Call	Bond Future	2,791.6200	2.7916	3,005.8900	3.0059	7.675	0	0	0
2014/07/15	R208	05/02/2015	8.51	Put	Bond Future	1,198.1100	1.1981	1,078.5600	1.0786	(9.978)	0	0	0
2014/07/15	R208	05/02/2015	8.50	Put	Bond Future	1,214.1100	1.2141	1,093.3900	1.0934	(9.943)	0	0	0
2014/07/15	R208	05/02/2015	8.49	Put	Bond Future	1,230.2700	1.2303	1,108.3900	1.1084	(9.907)	0	0	0
2014/07/15	R208	05/02/2015	8.50	Call	Bond Future	2,820.1200	2.8201	3,035.5500	3.0356	7.639	0	0	0
2014/07/15	R209	07/08/2014	9.04	Put	Bond Future	744.6500	0.7447	530.4800	0.5305	(28.761)	0	0	0
2014/07/15	R209	07/08/2014			Bond Future	8.9574	76.5899	8.8860	77.1330	(0.797)	8.9500	8.9500	10,760
2014/07/15	R209	07/08/2014	9.06	Put	Bond Future	686.1000	0.6861	484.0600	0.4841	(29.448)	0	0	0
2014/07/15	R209	07/08/2014	9.05	Put	Bond Future	714.9400	0.7149	506.8600	0.5069	(29.105)	0	0	0
2014/07/15	R209	07/08/2014	9.05	Call	Bond Future	1,410.1700	1.4102	1,745.1600	1.7452	23.755	0	0	0
2014/07/15	R209	07/08/2014	9.06	Call	Bond Future	1,455.7900	1.4558	1,796.8200	1.7968	23.426	0	0	0
2014/07/15	R209	07/08/2014	9.04	Call	Bond Future	1,365.3000	1.3653	1,694.2000	1.6942	24.090	0	0	0

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2014/07/15	R209	06/11/2014	9.50	Call	Bond Future	4,505.2700	4.5053	4,902.0800	4.9021	8.808	0	0	0
2014/07/15	R209	06/11/2014	8.95	Call	Bond Future	2,174.2200	2.1742	2,435.9800	2.4360	12.039	0	0	2,050
2014/07/15	R209	06/11/2014			Bond Future	9.0301	74.5790	8.9568	75.1290	(0.812)	9.0190	9.0190	16,291
2014/07/15	R209	06/11/2014	8.99	Put	Bond Future	2,614.6200	2.6146	2,337.0000	2.3370	(10.618)	0	0	0
2014/07/15	R209	06/11/2014	10.00	Call	Bond Future	7,142.7000	7.1427	7,622.0400	7.6220	6.711	0	0	0
2014/07/15	R209	06/11/2014	9.05	Put	Bond Future	2,387.0800	2.3871	2,125.3900	2.1254	(10.963)	0	0	0
2014/07/15	R209	06/11/2014	9.58	Put	Bond Future	971.8600	0.9719	834.7700	0.8348	(14.106)	0	0	907
2014/07/15	R209	06/11/2014	9.01	Put	Bond Future	2,536.8700	2.5369	2,264.5800	2.2646	(10.733)	0	0	0
2014/07/15	R209	06/11/2014	9.50	Put	Bond Future	1,125.0800	1.1251	971.8100	0.9718	(13.623)	0	0	5,500
2014/07/15	R209	06/11/2014	10.05	Call	Bond Future	7,417.7700	7.4178	7,903.2600	7.9033	6.545	0	0	0
2014/07/15	R209	06/11/2014	8.95	Put	Bond Future	2,775.4100	2.7754	2,487.0900	2.4871	(10.388)	0	0	0
2014/07/15	R209	06/11/2014	9.00	Put	Bond Future	2,575.4500	2.5755	2,300.5000	2.3005	(10.676)	0	0	0
2014/07/15	R209	06/11/2014	9.95	Call	Bond Future	6,866.6300	6.8666	7,339.6700	7.3397	6.889	0	0	0
2014/07/15	R209	06/11/2014	8.50	Call	Bond Future	944.9900	0.9450	1,090.9100	1.0909	15.441	0	0	5,500
2014/07/15	R209	06/11/2014	8.75	Put	Bond Future	3,684.0600	3.6841	3,342.4000	3.3424	(9.274)	0	0	0
2014/07/15	R209	06/11/2014	8.99	Call	Bond Future	2,314.6300	2.3146	2,587.0900	2.5871	11.771	0	0	0
2014/07/15	R209	06/11/2014	9.25	Call	Bond Future	3,347.3900	3.3474	3,687.0600	3.6871	10.147	0	0	0
2014/07/15	R209	06/11/2014	10.05	Put	Bond Future	380.0400	0.3800	315.4500	0.3155	(16.996)	0	0	2,050
2014/07/15	R209	06/11/2014	10.00	Put	Bond Future	424.9300	0.4249	354.1900	0.3542	(16.647)	0	0	1,640
2014/07/15	R209	06/11/2014	9.05	Call	Bond Future	2,535.3700	2.5354	2,823.7600	2.8238	11.375	0	0	2,050
2014/07/15	R209	06/11/2014	9.58	Call	Bond Future	4,903.4100	4.9034	5,316.4000	5.3164	8.423	0	0	0
2014/07/15	R209	06/11/2014	9.00	Call	Bond Future	2,350.4600	2.3505	2,625.5900	2.6256	11.705	0	0	1,640
2014/07/15	R209	06/11/2014	9.25	Put	Bond Future	1,734.7900	1.7348	1,524.3800	1.5244	(12.129)	0	0	2,200
2014/07/15	R209	06/11/2014	8.75	Call	Bond Future	1,548.2000	1.5482	1,756.6200	1.7566	13.462	0	0	2,200
2014/07/15	R209	06/11/2014	9.01	Call	Bond Future	2,386.7700	2.3868	2,664.5600	2.6646	11.639	0	0	0
2014/07/15	R209	06/11/2014	9.95	Put	Bond Future	471.2600	0.4713	394.2200	0.3942	(16.348)	0	0	2,050
2014/07/15	R209	06/11/2014	8.50	Put	Bond Future	5,068.4700	5.0685	4,664.3100	4.6643	(7.974)	0	0	0
2014/07/15	R209	05/02/2015	9.00	Put	Bond Future	3,785.4000	3.7854	3,498.6500	3.4987	(7.575)	0	0	0
2014/07/15	R209	05/02/2015			Bond Future	9.0995	75.7299	9.0242	76.2879	(0.828)	0.0000	0.0000	0
2014/07/15	R209	05/02/2015	9.25	Call	Bond Future	3,976.2100	3.9762	4,295.1000	4.2951	8.020	0	0	0
2014/07/15	R209	05/02/2015	9.26	Call	Bond Future	4,015.8900	4.0159	4,336.6300	4.3366	7.987	0	0	0
2014/07/15	R209	05/02/2015	9.25	Put	Bond Future	2,880.9500	2.8810	2,641.8600	2.6419	(8.299)	0	0	0
2014/07/15	R209	05/02/2015	9.24	Call	Bond Future	3,936.7100	3.9367	4,253.7500	4.2538	8.053	0	0	0
2014/07/15	R209	05/02/2015	9.00	Call	Bond Future	3,046.7800	3.0468	3,318.0100	3.3180	8.902	0	0	0
2014/07/15	R209	05/02/2015	9.24	Put	Bond Future	2,913.4500	2.9135	2,672.5100	2.6725	(8.270)	0	0	0
2014/07/15	R209	05/02/2015	9.26	Put	Bond Future	2,848.7400	2.8487	2,611.5000	2.6115	(8.328)	0	0	0
2014/07/15	R210	07/08/2014			Bond Future	172.1691	172.1691	172.1760	172.1760	0.004	0.0000	0.0000	123
2014/07/15	R210	07/08/2014	159.00	Call	Bond Future	13,169.0800	13.1691	13,176.0000	13.1760	0.053	0	0	0
2014/07/15	R210	07/08/2014	159.01	Call	Bond Future	13,159.0800	13.1591	13,166.0000	13.1660	0.053	0	0	0
2014/07/15	R210	07/08/2014	158.99	Call	Bond Future	13,179.0800	13.1791	13,186.0000	13.1860	0.053	0	0	0
2014/07/15	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R210	06/11/2014			Bond Future	172.7029	172.7029	172.7078	172.7078	0.003	0.0000	0.0000	495
2014/07/15	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/07/15	R210	06/11/2014	169.00	Call	Bond Future	3,702.9300	3.7029	3,707.8400	3.7078	0.133	0	0	0
2014/07/15	R210	06/11/2014	169.01	Call	Bond Future	3,692.9300	3.6929	3,697.8400	3.6978	0.133	0	0	0
2014/07/15	R210	06/11/2014	168.99	Call	Bond Future	3,712.9300	3.7129	3,717.8400	3.7178	0.132	0	0	0
2014/07/15	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R211	07/08/2014			Bond Future	130.7996	130.7996	130.8016	130.8016	0.002	0.0000	0.0000	390
2014/07/15	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R211	07/08/2014	128.00	Call	Bond Future	2,799.6200	2.7996	2,801.6000	2.8016	0.071	0	0	0
2014/07/15	R211	07/08/2014	128.01	Call	Bond Future	2,789.6200	2.7896	2,791.6000	2.7916	0.071	0	0	0
2014/07/15	R211	07/08/2014	127.99	Call	Bond Future	2,809.6200	2.8096	2,811.6000	2.8116	0.070	0	0	0
2014/07/15	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R211	06/11/2014	130.00	Call	Bond Future	2,754.6400	2.7546	2,754.9300	2.7549	0.011	0	0	0
2014/07/15	R211	06/11/2014	130.01	Call	Bond Future	2,744.6400	2.7446	2,744.9300	2.7449	0.011	0	0	0
2014/07/15	R211	06/11/2014			Bond Future	132.7546	132.7546	132.7549	132.7549	0.000	0.0000	0.0000	0
2014/07/15	R211	06/11/2014	129.99	Call	Bond Future	2,764.6400	2.7646	2,764.9300	2.7649	0.010	0	0	0
2014/07/15	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R212	07/08/2014	128.99	Call	Bond Future	7,042.1300	7.0421	7,046.9300	7.0469	0.068	0	0	0
2014/07/15	R212	07/08/2014			Bond Future	136.0321	136.0321	136.0369	136.0369	0.004	0.0000	0.0000	349
2014/07/15	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R212	07/08/2014	129.00	Call	Bond Future	7,032.1300	7.0321	7,036.9300	7.0369	0.068	0	0	0
2014/07/15	R212	07/08/2014	129.01	Call	Bond Future	7,022.1300	7.0221	7,026.9300	7.0269	0.068	0	0	0
2014/07/15	R212	06/11/2014			Bond Future	138.0653	138.0653	138.0685	138.0685	0.002	0.0000	0.0000	20,029
2014/07/15	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R212	06/11/2014	135.00	Call	Bond Future	3,065.3200	3.0653	3,068.4800	3.0685	0.103	0	0	0
2014/07/15	R212	06/11/2014	135.01	Call	Bond Future	3,055.3200	3.0553	3,058.4800	3.0585	0.103	0	0	0
2014/07/15	R212	06/11/2014	134.99	Call	Bond Future	3,075.3200	3.0753	3,078.4800	3.0785	0.103	0	0	0
2014/07/15	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R213	07/08/2014	8.86	Call	Bond Future	1,252.4100	1.2524	1,620.5100	1.6205	29.391	0	0	0
2014/07/15	R213	07/08/2014			Bond Future	8.8037	87.5660	8.7221	88.1929	(0.927)	0.0000	0.0000	23,660
2014/07/15	R213	07/08/2014	8.84	Call	Bond Future	1,167.7800	1.1678	1,521.2500	1.5213	30.269	0	0	0
2014/07/15	R213	07/08/2014	8.85	Call	Bond Future	1,209.6800	1.2097	1,570.4900	1.5705	29.827	0	0	0
2014/07/15	R213	07/08/2014	8.84	Put	Bond Future	891.2300	0.8912	617.7800	0.6178	(30.682)	0	0	0
2014/07/15	R213	07/08/2014	8.86	Put	Bond Future	823.9300	0.8239	565.1100	0.5651	(31.413)	0	0	0
2014/07/15	R213	07/08/2014	8.85	Put	Bond Future	857.1200	0.8571	591.0100	0.5910	(31.047)	0	0	0
2014/07/15	R213	06/11/2014	8.84	Call	Bond Future	2,283.1700	2.2832	2,599.1100	2.5991	13.838	0	0	0
2014/07/15	R213	06/11/2014	8.85	Put	Bond Future	2,561.6100	2.5616	2,245.5800	2.2456	(12.337)	0	0	0
2014/07/15	R213	06/11/2014			Bond Future	8.8821	85.3233	8.7982	85.9583	(0.945)	0.0000	0.0000	6,205
2014/07/15	R213	06/11/2014	8.85	Call	Bond Future	2,319.4800	2.3195	2,638.5400	2.6385	13.756	0	0	0
2014/07/15	R213	06/11/2014	8.86	Call	Bond Future	2,356.1100	2.3561	2,678.3100	2.6783	13.675	0	0	0
2014/07/15	R213	06/11/2014	8.84	Put	Bond Future	2,600.9100	2.6009	2,281.7600	2.2818	(12.271)	0	0	0
2014/07/15	R213	06/11/2014	8.86	Put	Bond Future	2,522.7200	2.5227	2,209.8300	2.2098	(12.403)	0	0	0

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2014/07/15	R213	05/02/2015	9.26	Put	Bond Future	2,400.4500	2.4004	2,157.5700	2.1576	(10.118)	0	0	0
2014/07/15	R213	05/02/2015			Bond Future	8.9584	86.6398	8.8719	87.2839	(0.965)	0.0000	0.0000	0
2014/07/15	R213	05/02/2015	9.25	Put	Bond Future	2,428.8500	2.4288	2,183.9100	2.1839	(10.085)	0	0	0
2014/07/15	R213	05/02/2015	9.24	Put	Bond Future	2,457.5300	2.4575	2,210.5200	2.2105	(10.051)	0	0	0
2014/07/15	R213	05/02/2015	9.25	Call	Bond Future	4,549.7400	4.5497	4,948.9300	4.9489	8.774	0	0	0
2014/07/15	R213	05/02/2015	9.26	Call	Bond Future	4,592.6900	4.5927	4,993.9400	4.9939	8.737	0	0	0
2014/07/15	R213	05/02/2015	9.24	Call	Bond Future	4,506.9800	4.5070	4,904.1000	4.9041	8.811	0	0	0
2014/07/15	R214	07/08/2014	9.54	Put	Bond Future	94.1400	0.0941	57.2100	0.0572	(39.229)	0	0	0
2014/07/15	R214	07/08/2014			Bond Future	9.0268	77.6001	8.9655	78.0868	(0.679)	0.0000	0.0000	4,311
2014/07/15	R214	07/08/2014	9.56	Put	Bond Future	83.6700	0.0837	50.3000	0.0503	(39.883)	0	0	0
2014/07/15	R214	07/08/2014	9.55	Put	Bond Future	88.7900	0.0888	53.6600	0.0537	(39.565)	0	0	0
2014/07/15	R214	07/08/2014	9.56	Call	Bond Future	4,103.0900	4.1031	4,556.4400	4.5564	11.049	0	0	0
2014/07/15	R214	07/08/2014	9.54	Call	Bond Future	3,969.3900	3.9694	4,419.1800	4.4192	11.331	0	0	0
2014/07/15	R214	07/08/2014	9.55	Call	Bond Future	4,036.1900	4.0362	4,487.7800	4.4878	11.189	0	0	0
2014/07/15	R214	06/11/2014	9.20	Call	Bond Future	3,007.6500	3.0076	3,282.1000	3.2821	9.125	0	0	2,500
2014/07/15	R214	06/11/2014	9.64	Call	Bond Future	5,085.7800	5.0858	5,450.4000	5.4504	7.169	0	0	0
2014/07/15	R214	06/11/2014			Bond Future	9.0990	75.4626	9.0361	75.9554	(0.692)	0.0000	0.0000	1,726
2014/07/15	R214	06/11/2014	9.20	Put	Bond Future	2,227.8500	2.2278	2,009.4500	2.0094	(9.803)	0	0	0
2014/07/15	R214	06/11/2014	9.65	Call	Bond Future	5,137.6900	5.1377	5,504.0600	5.5041	7.131	0	0	0
2014/07/15	R214	06/11/2014	9.66	Call	Bond Future	5,189.7800	5.1898	5,557.8800	5.5579	7.093	0	0	0
2014/07/15	R214	06/11/2014	9.80	Call	Bond Future	5,934.6500	5.9347	6,325.3600	6.3254	6.584	0	0	0
2014/07/15	R214	06/11/2014	9.64	Put	Bond Future	1,063.1700	1.0632	934.9400	0.9349	(12.061)	0	0	0
2014/07/15	R214	06/11/2014	9.66	Put	Bond Future	1,025.5000	1.0255	900.7500	0.9008	(12.165)	0	0	0
2014/07/15	R214	06/11/2014	9.80	Put	Bond Future	792.0800	0.7921	689.9400	0.6899	(12.895)	0	0	2,500
2014/07/15	R214	06/11/2014	9.65	Put	Bond Future	1,044.1900	1.0442	917.7100	0.9177	(12.113)	0	0	0
2014/07/15	R214	05/02/2015	9.50	Call	Bond Future	4,940.9300	4.9409	5,253.4400	5.2534	6.325	0	0	0
2014/07/15	R214	05/02/2015			Bond Future	9.1692	76.6269	9.1045	77.1268	(0.705)	0.0000	0.0000	0
2014/07/15	R214	05/02/2015	9.51	Call	Bond Future	4,985.0600	4.9851	5,299.1000	5.2991	6.300	0	0	0
2014/07/15	R214	05/02/2015	9.50	Put	Bond Future	2,469.4600	2.4695	2,282.0800	2.2821	(7.588)	0	0	0
2014/07/15	R214	05/02/2015	9.49	Call	Bond Future	4,896.9500	4.8969	5,207.9200	5.2079	6.350	0	0	0
2014/07/15	R214	05/02/2015	9.49	Put	Bond Future	2,498.1500	2.4981	2,309.2300	2.3092	(7.562)	0	0	0
2014/07/15	R214	05/02/2015	9.51	Put	Bond Future	2,441.0400	2.4410	2,255.1900	2.2552	(7.614)	0	0	0
2014/07/15	R248	07/08/2014			Bond Future	9.0824	100.4402	9.0261	101.0137	(0.620)	0.0000	0.0000	10,044
2014/07/15	R248	07/08/2014	9.65	Call	Bond Future	5,458.1500	5.4582	6,031.6400	6.0316	10.507	0	0	0
2014/07/15	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R248	07/08/2014	9.66	Call	Bond Future	5,549.3300	5.5493	6,122.8200	6.1228	10.334	0	0	0
2014/07/15	R248	07/08/2014	9.64	Call	Bond Future	5,366.8100	5.3668	5,940.3000	5.9403	10.686	0	0	0
2014/07/15	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R248	06/11/2014			Bond Future	9.1564	97.5031	9.0986	98.0838	(0.632)	0.0000	0.0000	9,580
2014/07/15	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R248	06/11/2014	9.72	Call	Bond Future	5,343.9200	5.3439	5,924.6600	5.9247	10.867	0	0	0
2014/07/15	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R248	06/11/2014	9.73	Call	Bond Future	5,433.8900	5.4339	6,014.6300	6.0146	10.687	0	0	0
2014/07/15	R248	06/11/2014	9.74	Call	Bond Future	5,523.7000	5.5237	6,104.4400	6.1044	10.514	0	0	0

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2014/07/15	R248	05/02/2015			Bond Future	9.2286	99.0075	9.1691	99.5964	(0.645)	0.0000	0.0000	0
2014/07/15	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R248	05/02/2015	9.50	Call	Bond Future	2,604.0800	2.6041	3,192.9000	3.1929	22.611	0	0	0
2014/07/15	R248	05/02/2015	9.51	Call	Bond Future	2,697.6000	2.6976	3,286.4200	3.2864	21.828	0	0	0
2014/07/15	R248	05/02/2015	9.49	Call	Bond Future	2,510.3800	2.5104	3,099.2000	3.0992	23.455	0	0	0
2014/07/15	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/07/15	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **456370**