



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 06/01/2014 to 06/01/2014

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
2014/01/06	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/01/06	2025	06/02/2014			Bond Future	110.3651	110.3651	110.3664	110.3664	0.001	0.0000	0.0000	0
2014/01/06	2025	06/02/2014	110.99	Put	Bond Future	624.8600	0.6249	623.5600	0.6236	(0.208)	0	0	0
2014/01/06	2025	06/02/2014	111.01	Put	Bond Future	644.8600	0.6449	643.5600	0.6436	(0.202)	0	0	0
2014/01/06	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2025	06/02/2014	111.00	Put	Bond Future	634.8600	0.6349	633.5600	0.6336	(0.205)	0	0	0
2014/01/06	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2037	06/02/2014			Bond Future	9.1973	93.6322	9.2064	93.5510	0.098	0.0000	0.0000	2,022
2014/01/06	2037	06/02/2014	9.38	Call	Bond Future	1,618.5800	1.6186	1,537.4000	1.5374	(5.016)	0	0	0
2014/01/06	2037	06/02/2014	9.39	Call	Bond Future	1,705.8700	1.7059	1,624.6900	1.6247	(4.759)	0	0	0
2014/01/06	2037	06/02/2014	9.37	Call	Bond Future	1,531.1500	1.5312	1,449.9700	1.4500	(5.302)	0	0	0
2014/01/06	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2037	08/05/2014			Bond Future	9.2996	94.8635	9.3089	94.7815	0.100	0.0000	0.0000	0
2014/01/06	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2037	08/05/2014	9.38	Call	Bond Future	704.9700	0.7050	622.9900	0.6230	(11.629)	0	0	0
2014/01/06	2037	08/05/2014	9.39	Call	Bond Future	792.0300	0.7920	710.0500	0.7100	(10.351)	0	0	0
2014/01/06	2037	08/05/2014	9.37	Call	Bond Future	617.7700	0.6178	535.7900	0.5358	(13.270)	0	0	0
2014/01/06	2037	07/08/2014	9.06	Put	Bond Future	3,043.9800	3.0440	3,128.4900	3.1285	2.776	0	0	0
2014/01/06	2037	07/08/2014			Bond Future	9.4025	91.8907	9.4123	91.8062	0.104	0.0000	0.0000	0
2014/01/06	2037	07/08/2014	9.05	Put	Bond Future	3,135.2800	3.1353	3,219.7900	3.2198	2.695	0	0	0
2014/01/06	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2037	07/08/2014	9.04	Put	Bond Future	3,226.7200	3.2267	3,311.2300	3.3112	2.619	0	0	0
2014/01/06	2038	06/02/2014	107.00	Call	Bond Future	719.5000	0.7195	722.0800	0.7221	0.359	0	0	0
2014/01/06	2038	06/02/2014			Bond Future	107.7195	107.7195	107.7221	107.7221	0.002	0.0000	0.0000	24
2014/01/06	2038	06/02/2014	107.01	Call	Bond Future	709.5000	0.7095	712.0800	0.7121	0.364	0	0	0
2014/01/06	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2038	06/02/2014	106.99	Call	Bond Future	729.5000	0.7295	732.0800	0.7321	0.354	0	0	0
2014/01/06	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2050	06/02/2014			Bond Future	113.3999	113.3999	113.4030	113.4030	0.003	0.0000	0.0000	472
2014/01/06	2050	06/02/2014	110.00	Call	Bond Future	3,399.9200	3.3999	3,402.9500	3.4030	0.089	0	0	0
2014/01/06	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	2050	06/02/2014	110.01	Call	Bond Future	3,389.9200	3.3899	3,392.9500	3.3930	0.089	0	0	0
2014/01/06	2050	06/02/2014	109.99	Call	Bond Future	3,409.9200	3.4099	3,412.9500	3.4130	0.089	0	0	0
2014/01/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/01/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	AL37	06/02/2014			Index Future	413.2720	413.2720	413.0480	413.0480	(0.054)	0.0000	0.0000	0
2014/01/06	AL37	08/05/2014			Index Future	418.7070	418.7070	418.4810	418.4810	(0.054)	0.0000	0.0000	0
2014/01/06	AL7T	06/02/2014			Index Future	486.9250	486.9250	486.7470	486.7470	(0.037)	0.0000	0.0000	1
2014/01/06	AL7T	08/05/2014			Index Future	493.3280	493.3280	493.1490	493.1490	(0.036)	0.0000	0.0000	0
2014/01/06	ALBI	06/02/2014			Index Future	437.9790	437.9790	437.7560	437.7560	(0.051)	0.0000	0.0000	803
2014/01/06	ALBI	08/05/2014			Index Future	443.7390	443.7390	443.5130	443.5130	(0.051)	0.0000	0.0000	35
2014/01/06	ALBI	07/08/2014			Index Future	449.7480	449.7480	449.5120	449.5120	(0.052)	0.0000	0.0000	0
2014/01/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/01/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/06	EL28	06/02/2014			Bond Future	114.1730	114.1730	114.1760	114.1760	0.003	0.0000	0.0000	0
2014/01/06	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	EL28	06/02/2014	111.01	Call	Bond Future	3,163.0400	3.1630	3,166.0100	3.1660	0.094	0	0	0
2014/01/06	EL28	06/02/2014	110.99	Call	Bond Future	3,183.0400	3.1830	3,186.0100	3.1860	0.093	0	0	0
2014/01/06	EL28	06/02/2014	111.00	Call	Bond Future	3,173.0400	3.1730	3,176.0100	3.1760	0.094	0	0	0
2014/01/06	ES33	06/02/2014	9.54	Put	Bond Future	1,721.0800	1.7211	1,785.2500	1.7853	3.728	0	0	0
2014/01/06	ES33	06/02/2014			Bond Future	9.7715	83.4151	9.7802	83.3509	0.090	0.0000	0.0000	6,292
2014/01/06	ES33	06/02/2014	9.56	Put	Bond Future	1,570.1300	1.5701	1,634.3000	1.6343	4.087	0	0	0
2014/01/06	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	ES33	06/02/2014	9.55	Put	Bond Future	1,645.5500	1.6456	1,709.7200	1.7097	3.900	0	0	0
2014/01/06	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	ES33	08/05/2014	9.55	Put	Bond Future	2,520.8300	2.5208	2,585.6800	2.5857	2.573	0	0	0
2014/01/06	ES33	08/05/2014			Bond Future	9.8932	80.7301	9.9023	80.6652	0.091	0.0000	0.0000	0
2014/01/06	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	ES33	08/05/2014	9.54	Put	Bond Future	2,596.1200	2.5961	2,660.9700	2.6610	2.498	0	0	0
2014/01/06	ES33	08/05/2014	9.56	Put	Bond Future	2,445.6400	2.4456	2,510.4900	2.5105	2.652	0	0	0

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2014/01/06	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	GOVI	06/02/2014			GOVI	437.4360	437.4360	437.2220	437.2220	(0.049)	0.0000	0.0000	479
2014/01/06	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	GOVI	06/02/2014	439.99	Put	GOVI	25,540.0000	2.5540	27,680.0000	2.7680	8.379	0	0	0
2014/01/06	GOVI	06/02/2014	440.01	Put	GOVI	25,740.0000	2.5740	27,880.0000	2.7880	8.314	0	0	0
2014/01/06	GOVI	06/02/2014	440.00	Put	GOVI	25,640.0000	2.5640	27,780.0000	2.7780	8.346	0	0	0
2014/01/06	GOVI	08/05/2014	442.00	Call	GOVI	11,880.0000	1.1880	9,730.0000	0.9730	(18.098)	0	0	0
2014/01/06	GOVI	08/05/2014			GOVI	443.1880	443.1880	442.9730	442.9730	(0.049)	0.0000	0.0000	0
2014/01/06	GOVI	08/05/2014	442.01	Call	GOVI	11,780.0000	1.1780	9,630.0000	0.9630	(18.251)	0	0	0
2014/01/06	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	GOVI	08/05/2014	441.99	Call	GOVI	11,980.0000	1.1980	9,830.0000	0.9830	(17.947)	0	0	0
2014/01/06	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	GOVI	07/08/2014			GOVI	449.1900	449.1900	448.9640	448.9640	(0.050)	0.0000	0.0000	0
2014/01/06	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	GOVI	07/08/2014	459.99	Put	GOVI	108,000.0000	10.8000	110,260.0000	11.0260	2.093	0	0	0
2014/01/06	GOVI	07/08/2014	460.01	Put	GOVI	108,200.0000	10.8200	110,460.0000	11.0460	2.089	0	0	0
2014/01/06	GOVI	07/08/2014	460.00	Put	GOVI	108,100.0000	10.8100	110,360.0000	11.0360	2.091	0	0	0
2014/01/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/06	IGOV	06/02/2014			Index Future	201.9410	201.9410	201.9200	201.9200	(0.010)	0.0000	0.0000	1,333
2014/01/06	IGOV	08/05/2014			Index Future	204.6210	204.6210	204.6010	204.6010	(0.010)	0.0000	0.0000	7
2014/01/06	ILBI	06/02/2014			Index Future	546.6290	546.6290	546.6290	546.6290	0.000	0.0000	0.0000	190
2014/01/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/01/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/06	JBAF	15/01/2014			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	1,000
2014/01/06	JBAF	19/02/2014			Jibar Tradeable Future	5.2600	94.7400	5.2600	94.7400	0.000	0.0000	0.0000	0
2014/01/06	JBAF	19/03/2014			Jibar Tradeable Future	5.3300	94.6700	5.3300	94.6700	0.000	0.0000	0.0000	0
2014/01/06	JBAF	16/04/2014			Jibar Tradeable Future	5.3900	94.6100	5.4000	94.6000	0.186	0.0000	0.0000	0
2014/01/06	JBAF	21/05/2014			Jibar Tradeable Future	5.5100	94.4900	5.5100	94.4900	0.000	0.0000	0.0000	0
2014/01/06	JBAF	18/06/2014			Jibar Tradeable Future	5.5900	94.4100	5.6100	94.3900	0.358	0.0000	0.0000	1,000

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
2014/01/06	JBAF	17/09/2014			Jibar Tradeable Future	5.9400	94.0600	5.9500	94.0500	0.168	0.0000	0.0000	1,000
2014/01/06	JBAF	17/12/2014			Jibar Tradeable Future	6.2700	93.7300	6.2900	93.7100	0.319	0.0000	0.0000	0
2014/01/06	JBAF	18/03/2015			Jibar Tradeable Future	6.5700	93.4300	6.6000	93.4000	0.457	0.0000	0.0000	150
2014/01/06	JBAF	17/06/2015			Jibar Tradeable Future	6.8800	93.1200	6.9000	93.1000	0.291	0.0000	0.0000	3,200
2014/01/06	JBAF	16/09/2015			Jibar Tradeable Future	7.1600	92.8400	7.2000	92.8000	0.559	0.0000	0.0000	0
2014/01/06	JBAF	15/12/2015			Jibar Tradeable Future	7.4500	92.5500	7.5000	92.5000	0.671	0.0000	0.0000	0
2014/01/06	R023	06/02/2014			Bond Future	7.9851	102.0099	7.9941	101.9533	0.113	0.0000	0.0000	11,257
2014/01/06	R023	06/02/2014	7.84	Put	Bond Future	919.3100	0.9193	975.8900	0.9759	6.155	0	0	0
2014/01/06	R023	06/02/2014	7.86	Put	Bond Future	791.9900	0.7920	848.5700	0.8486	7.144	0	0	0
2014/01/06	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R023	06/02/2014	7.85	Put	Bond Future	855.6300	0.8556	912.2100	0.9122	6.613	0	0	0
2014/01/06	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R023	08/05/2014			Bond Future	8.0890	99.4350	8.0983	99.3778	0.115	0.0000	0.0000	0
2014/01/06	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R023	08/05/2014	7.59	Put	Bond Future	3,119.6900	3.1197	3,176.8400	3.1768	1.832	0	0	0
2014/01/06	R023	08/05/2014	7.61	Put	Bond Future	2,992.2400	2.9922	3,049.3900	3.0494	1.910	0	0	0
2014/01/06	R023	08/05/2014	7.60	Put	Bond Future	3,055.9400	3.0559	3,113.0900	3.1131	1.870	0	0	0
2014/01/06	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R157	06/02/2014	5.64	Call	Bond Future	34.6200	0.0346	27.7400	0.0277	(19.873)	0	0	0
2014/01/06	R157	06/02/2014	5.65	Put	Bond Future	1,026.5100	1.0265	1,033.5900	1.0336	0.690	0	0	0
2014/01/06	R157	06/02/2014			Bond Future	6.2651	116.3203	6.2740	116.3061	0.141	0.0000	0.0000	32,191
2014/01/06	R157	06/02/2014	5.65	Call	Bond Future	36.2500	0.0363	29.1500	0.0292	(19.586)	0	0	0
2014/01/06	R157	06/02/2014	5.66	Call	Bond Future	37.9400	0.0379	30.6200	0.0306	(19.294)	0	0	0
2014/01/06	R157	06/02/2014	5.64	Put	Bond Future	1,041.0800	1.0411	1,048.3800	1.0484	0.701	0	0	0
2014/01/06	R157	06/02/2014	5.66	Put	Bond Future	1,012.0100	1.0120	1,018.8700	1.0189	0.678	0	0	0
2014/01/06	R157	08/05/2014	5.20	Call	Bond Future	66.7900	0.0668	62.4500	0.0625	(6.498)	0	0	0
2014/01/06	R157	08/05/2014			Bond Future	6.4574	111.0424	6.4679	111.0283	0.162	0.0000	0.0000	0
2014/01/06	R157	08/05/2014	5.21	Call	Bond Future	68.2100	0.0682	63.8100	0.0638	(6.451)	0	0	0
2014/01/06	R157	08/05/2014	5.19	Call	Bond Future	65.3900	0.0654	61.1200	0.0611	(6.530)	0	0	0
2014/01/06	R157	08/05/2014	5.20	Put	Bond Future	1,778.1900	1.7782	1,787.9600	1.7880	0.549	0	0	0
2014/01/06	R157	08/05/2014	5.19	Put	Bond Future	1,790.5500	1.7906	1,800.3900	1.8004	0.550	0	0	0
2014/01/06	R157	08/05/2014	5.21	Put	Bond Future	1,765.8500	1.7659	1,775.5600	1.7756	0.550	0	0	0
2014/01/06	R157	07/08/2014	6.76	Put	Bond Future	604.6600	0.6047	607.8900	0.6079	0.534	0	0	0
2014/01/06	R157	07/08/2014			Bond Future	6.6899	112.5467	6.7046	112.5306	0.219	0.0000	0.0000	0
2014/01/06	R157	07/08/2014	6.75	Put	Bond Future	609.9600	0.6100	613.2400	0.6132	0.538	0	0	0
2014/01/06	R157	07/08/2014	6.74	Call	Bond Future	669.6800	0.6697	656.9500	0.6569	(1.901)	0	0	0
2014/01/06	R157	07/08/2014	6.75	Call	Bond Future	675.6200	0.6756	662.8500	0.6628	(1.890)	0	0	0
2014/01/06	R157	07/08/2014	6.76	Call	Bond Future	681.2400	0.6812	668.4200	0.6684	(1.882)	0	0	0
2014/01/06	R157	07/08/2014	6.74	Put	Bond Future	614.9400	0.6149	618.2600	0.6183	0.540	0	0	0
2014/01/06	R157	06/11/2014	6.19	Put	Bond Future	1,043.9800	1.0440	1,051.1000	1.0511	0.682	0	0	0
2014/01/06	R157	06/11/2014			Bond Future	7.0236	107.3107	7.0411	107.2959	0.249	0.0000	0.0000	0
2014/01/06	R157	06/11/2014	6.21	Put	Bond Future	1,032.5300	1.0325	1,039.5800	1.0396	0.683	0	0	0
2014/01/06	R157	06/11/2014	6.20	Put	Bond Future	1,038.2500	1.0383	1,045.3300	1.0453	0.682	0	0	0
2014/01/06	R157	06/11/2014	6.21	Call	Bond Future	344.2300	0.3442	336.5500	0.3366	(2.231)	0	0	0

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2014/01/06	R157	06/11/2014	6.19	Call	Bond Future	338.6700	0.3387	331.0600	0.3311	(2.247)	0	0	0
2014/01/06	R157	06/11/2014	6.20	Call	Bond Future	341.4500	0.3415	333.8000	0.3338	(2.240)	0	0	0
2014/01/06	R186	06/02/2014	8.75	Put	Bond Future	628.2000	0.6282	578.7500	0.5788	(7.872)	0	0	250
2014/01/06	R186	06/02/2014			Bond Future	8.2969	118.6946	8.3060	118.6154	0.109	0.0000	0.0000	61,546
2014/01/06	R186	06/02/2014	7.75	Call	Bond Future	430.8900	0.4309	364.3000	0.3643	(15.454)	0	0	0
2014/01/06	R186	06/02/2014	7.74	Put	Bond Future	5,428.2600	5.4283	5,442.3000	5.4423	0.259	0	0	0
2014/01/06	R186	06/02/2014	7.76	Put	Bond Future	5,273.0900	5.2731	5,284.3600	5.2844	0.214	0	0	0
2014/01/06	R186	06/02/2014	7.75	Put	Bond Future	5,350.4300	5.3504	5,363.0800	5.3631	0.236	0	0	0
2014/01/06	R186	06/02/2014	8.75	Call	Bond Future	4,495.9000	4.4959	4,367.2100	4.3672	(2.862)	0	0	0
2014/01/06	R186	06/02/2014	7.76	Call	Bond Future	446.0600	0.4461	378.0900	0.3781	(15.238)	0	0	0
2014/01/06	R186	06/02/2014	7.74	Call	Bond Future	416.1200	0.4161	350.9200	0.3509	(15.669)	0	0	0
2014/01/06	R186	08/05/2014	7.50	Put	Bond Future	9,280.7100	9.2807	9,307.3400	9.3073	0.287	0	0	0
2014/01/06	R186	08/05/2014	8.25	Put	Bond Future	4,691.5800	4.6916	4,686.4000	4.6864	(0.110)	0	0	0
2014/01/06	R186	08/05/2014			Bond Future	8.3990	120.2555	8.4084	120.1756	0.112	0.0000	0.0000	740
2014/01/06	R186	08/05/2014	9.25	Put	Bond Future	1,466.1800	1.4662	1,446.4600	1.4465	(1.345)	0	0	8,000
2014/01/06	R186	08/05/2014	7.09	Put	Bond Future	12,580.9900	12.5810	12,626.1800	12.6262	0.359	0	0	0
2014/01/06	R186	08/05/2014	9.00	Put	Bond Future	2,015.1200	2.0151	1,995.8300	1.9958	(0.957)	0	0	400
2014/01/06	R186	08/05/2014	7.10	Call	Bond Future	624.1700	0.6242	588.9800	0.5890	(5.638)	0	0	0
2014/01/06	R186	08/05/2014	8.50	Call	Bond Future	4,462.3000	4.4623	4,370.0700	4.3701	(2.067)	0	0	0
2014/01/06	R186	08/05/2014	7.11	Call	Bond Future	635.5000	0.6355	599.9000	0.5999	(5.602)	0	0	0
2014/01/06	R186	08/05/2014	9.25	Call	Bond Future	8,425.1400	8.4251	8,325.4500	8.3254	(1.183)	0	0	0
2014/01/06	R186	08/05/2014	8.25	Call	Bond Future	3,409.4900	3.4095	3,324.3400	3.3243	(2.497)	0	0	8,000
2014/01/06	R186	08/05/2014	7.09	Call	Bond Future	613.0000	0.6130	578.2200	0.5782	(5.674)	0	0	0
2014/01/06	R186	08/05/2014	8.50	Put	Bond Future	3,604.4600	3.6045	3,592.2000	3.5922	(0.340)	0	0	1,933
2014/01/06	R186	08/05/2014	7.11	Put	Bond Future	12,408.1200	12.4081	12,452.4900	12.4525	0.358	0	0	0
2014/01/06	R186	08/05/2014	7.50	Call	Bond Future	1,237.5400	1.2375	1,184.2000	1.1842	(4.310)	0	0	1,933
2014/01/06	R186	08/05/2014	9.00	Call	Bond Future	6,991.9600	6.9920	6,892.7000	6.8927	(1.420)	0	0	0
2014/01/06	R186	08/05/2014	7.10	Put	Bond Future	12,494.4200	12.4944	12,539.2000	12.5392	0.358	0	0	0
2014/01/06	R186	07/08/2014	8.31	Call	Bond Future	4,116.9800	4.1170	4,044.6500	4.0446	(1.757)	0	0	0
2014/01/06	R186	07/08/2014			Bond Future	8.4993	116.5939	8.5092	116.5110	0.117	0.0000	0.0000	0
2014/01/06	R186	07/08/2014	8.92	Put	Bond Future	3,342.1800	3.3422	3,340.2500	3.3402	(0.058)	0	0	840
2014/01/06	R186	07/08/2014	8.29	Call	Bond Future	4,041.7900	4.0418	3,969.9700	3.9700	(1.777)	0	0	0
2014/01/06	R186	07/08/2014	8.30	Call	Bond Future	4,079.2800	4.0793	4,007.2100	4.0072	(1.767)	0	0	0
2014/01/06	R186	07/08/2014	8.29	Put	Bond Future	5,806.7900	5.8068	5,817.8600	5.8179	0.191	0	0	0
2014/01/06	R186	07/08/2014	8.92	Call	Bond Future	6,779.1000	6.7791	6,694.2800	6.6943	(1.251)	0	0	0
2014/01/06	R186	07/08/2014	8.31	Put	Bond Future	5,711.7000	5.7117	5,722.2600	5.7223	0.185	0	0	0
2014/01/06	R186	07/08/2014	8.30	Put	Bond Future	5,759.1000	5.7591	5,769.9200	5.7699	0.188	0	0	0
2014/01/06	R186	06/11/2014	8.14	Call	Bond Future	3,921.3300	3.9213	3,860.6700	3.8607	(1.547)	0	0	0
2014/01/06	R186	06/11/2014	8.15	Put	Bond Future	7,690.8900	7.6909	7,712.3900	7.7124	0.280	0	0	0
2014/01/06	R186	06/11/2014			Bond Future	8.5980	118.2229	8.6082	118.1405	0.118	0.0000	0.0000	0
2014/01/06	R186	06/11/2014	9.17	Call	Bond Future	8,188.6800	8.1887	8,109.1100	8.1091	(0.972)	0	0	0
2014/01/06	R186	06/11/2014	8.15	Call	Bond Future	3,954.7600	3.9548	3,893.8600	3.8939	(1.540)	0	0	0
2014/01/06	R186	06/11/2014	8.16	Call	Bond Future	3,988.3500	3.9883	3,927.2200	3.9272	(1.533)	0	0	0
2014/01/06	R186	06/11/2014	9.17	Put	Bond Future	3,654.5600	3.6546	3,657.3900	3.6574	0.077	0	0	2,010
2014/01/06	R186	06/11/2014	8.14	Put	Bond Future	7,742.7700	7.7428	7,764.5100	7.7645	0.281	0	0	0
2014/01/06	R186	06/11/2014	8.16	Put	Bond Future	7,639.2600	7.6393	7,660.5300	7.6605	0.278	0	0	0

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2014/01/06	R197	06/02/2014			Bond Future	277.1431	277.1431	277.1453	277.1453	0.001	0.0000	0.0000	2,049
2014/01/06	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R197	06/02/2014	279.99	Put	Bond Future	2,846.9100	2.8469	2,844.7100	2.8447	(0.077)	0	0	0
2014/01/06	R197	06/02/2014	280.01	Put	Bond Future	2,866.9100	2.8669	2,864.7100	2.8647	(0.077)	0	0	0
2014/01/06	R197	06/02/2014	280.00	Put	Bond Future	2,856.9100	2.8569	2,854.7100	2.8547	(0.077)	0	0	0
2014/01/06	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R201	06/02/2014	5.24	Put	Bond Future	80.2100	0.0802	85.2300	0.0852	6.259	0	0	0
2014/01/06	R201	06/02/2014			Bond Future	5.0334	104.3191	5.0731	104.2853	0.788	0.0000	0.0000	0
2014/01/06	R201	06/02/2014	5.26	Put	Bond Future	74.9700	0.0750	79.5600	0.0796	6.122	0	0	0
2014/01/06	R201	06/02/2014	5.24	Call	Bond Future	255.8200	0.2558	227.0800	0.2271	(11.234)	0	0	0
2014/01/06	R201	06/02/2014	5.25	Put	Bond Future	77.6100	0.0776	82.4200	0.0824	6.198	0	0	0
2014/01/06	R201	06/02/2014	5.25	Call	Bond Future	261.7100	0.2617	232.7600	0.2328	(11.062)	0	0	0
2014/01/06	R201	06/02/2014	5.26	Call	Bond Future	267.5600	0.2676	238.3900	0.2384	(10.902)	0	0	0
2014/01/06	R201	08/05/2014			Bond Future	4.9221	105.6909	4.9783	105.6569	1.141	0.0000	0.0000	0
2014/01/06	R201	08/05/2014	4.75	Call	Bond Future	186.0900	0.1861	169.0900	0.1691	(9.135)	0	0	0
2014/01/06	R201	08/05/2014	4.76	Call	Bond Future	188.7000	0.1887	171.5500	0.1716	(9.089)	0	0	0
2014/01/06	R201	08/05/2014	4.74	Call	Bond Future	183.5000	0.1835	166.6500	0.1666	(9.183)	0	0	0
2014/01/06	R201	08/05/2014	4.76	Put	Bond Future	286.8700	0.2869	303.6900	0.3037	5.863	0	0	0
2014/01/06	R201	08/05/2014	4.75	Put	Bond Future	290.3200	0.2903	307.2900	0.3073	5.845	0	0	0
2014/01/06	R201	08/05/2014	4.74	Put	Bond Future	293.7900	0.2938	310.9100	0.3109	5.827	0	0	0
2014/01/06	R201	07/08/2014	5.31	Put	Bond Future	96.6700	0.0967	106.2500	0.1063	9.910	0	0	0
2014/01/06	R201	07/08/2014			Bond Future	4.5065	102.7137	4.6059	102.6777	2.205	0.0000	0.0000	0
2014/01/06	R201	07/08/2014	5.30	Put	Bond Future	97.7300	0.0977	107.3800	0.1074	9.874	0	0	0
2014/01/06	R201	07/08/2014	5.31	Call	Bond Future	387.3200	0.3873	360.8800	0.3609	(6.826)	0	0	0
2014/01/06	R201	07/08/2014	5.29	Call	Bond Future	382.2300	0.3822	355.9500	0.3559	(6.875)	0	0	0
2014/01/06	R201	07/08/2014	5.30	Call	Bond Future	384.7800	0.3848	358.4100	0.3584	(6.853)	0	0	0
2014/01/06	R201	07/08/2014	5.29	Put	Bond Future	98.7900	0.0988	108.5300	0.1085	9.859	0	0	0
2014/01/06	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R202	06/02/2014			Bond Future	214.1242	214.1242	214.1281	214.1281	0.002	0.0000	0.0000	44,679
2014/01/06	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R202	06/02/2014	208.99	Call	Bond Future	5,134.2500	5.1342	5,138.0800	5.1381	0.075	0	0	0
2014/01/06	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R202	06/02/2014	209.00	Call	Bond Future	5,124.2500	5.1242	5,128.0800	5.1281	0.075	0	0	0
2014/01/06	R202	06/02/2014	209.01	Call	Bond Future	5,114.2500	5.1143	5,118.0800	5.1181	0.075	0	0	0
2014/01/06	R203	06/02/2014			Bond Future	7.0338	107.1840	7.0477	107.1394	0.198	0.0000	0.0000	10,389
2014/01/06	R203	06/02/2014	5.95	Put	Bond Future	3,541.8100	3.5418	3,584.6000	3.5846	1.208	0	0	0
2014/01/06	R203	06/02/2014	6.14	Put	Bond Future	2,921.4600	2.9215	2,961.3100	2.9613	1.364	0	0	0
2014/01/06	R203	06/02/2014	6.16	Put	Bond Future	2,857.1600	2.8572	2,896.5500	2.8965	1.379	0	0	0
2014/01/06	R203	06/02/2014	6.84	Put	Bond Future	963.8800	0.9639	968.8200	0.9688	0.513	0	0	0
2014/01/06	R203	06/02/2014	6.15	Put	Bond Future	2,889.2800	2.8893	2,928.9000	2.9289	1.371	0	0	0
2014/01/06	R203	06/02/2014	5.95	Call	Bond Future	4.5300	0.0045	2.8000	0.0028	(38.190)	0	0	16
2014/01/06	R203	06/02/2014	6.16	Call	Bond Future	16.7100	0.0167	11.5800	0.0116	(30.700)	0	0	0
2014/01/06	R203	06/02/2014	6.84	Call	Bond Future	342.0200	0.3420	302.4400	0.3024	(11.572)	0	0	13
2014/01/06	R203	06/02/2014	6.14	Call	Bond Future	14.8800	0.0149	10.2100	0.0102	(31.384)	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
2014/01/06	R203	06/02/2014	6.15	Call	Bond Future	15.7700	0.0158	10.8700	0.0109	(31.072)	0	0	0
2014/01/06	R203	08/05/2014	7.40	Put	Bond Future	867.1700	0.8672	871.7800	0.8718	0.532	0	0	0
2014/01/06	R203	08/05/2014	5.76	Call	Bond Future	81.4200	0.0814	74.2500	0.0742	(8.806)	0	0	0
2014/01/06	R203	08/05/2014	6.84	Call	Bond Future	712.3800	0.7124	683.0800	0.6831	(4.113)	0	0	29
2014/01/06	R203	08/05/2014	5.74	Call	Bond Future	77.5300	0.0775	70.6100	0.0706	(8.926)	0	0	0
2014/01/06	R203	08/05/2014			Bond Future	7.1805	104.4333	7.1955	104.3884	0.210	0.0000	0.0000	0
2014/01/06	R203	08/05/2014	5.76	Put	Bond Future	4,425.8800	4.4259	4,463.5700	4.4636	0.852	0	0	0
2014/01/06	R203	08/05/2014	6.84	Put	Bond Future	1,733.7400	1.7337	1,749.3000	1.7493	0.897	0	0	0
2014/01/06	R203	08/05/2014	5.75	Put	Bond Future	4,455.2900	4.4553	4,493.1100	4.4931	0.849	0	0	0
2014/01/06	R203	08/05/2014	5.74	Put	Bond Future	4,484.7500	4.4848	4,522.6900	4.5227	0.846	0	0	0
2014/01/06	R203	08/05/2014	7.40	Call	Bond Future	1,519.0400	1.5190	1,478.7900	1.4788	(2.650)	0	0	16
2014/01/06	R203	08/05/2014	5.75	Call	Bond Future	79.4500	0.0795	72.4100	0.0724	(8.861)	0	0	0
2014/01/06	R203	07/08/2014	7.30	Call	Bond Future	1,376.7200	1.3767	1,343.5500	1.3435	(2.409)	0	0	0
2014/01/06	R203	07/08/2014			Bond Future	7.3331	105.8479	7.3501	105.8008	0.232	0.0000	0.0000	0
2014/01/06	R203	07/08/2014	7.31	Call	Bond Future	1,390.4600	1.3905	1,357.1400	1.3571	(2.396)	0	0	0
2014/01/06	R203	07/08/2014	6.84	Put	Bond Future	2,202.5100	2.2025	2,223.9900	2.2240	0.975	0	0	0
2014/01/06	R203	07/08/2014	7.29	Put	Bond Future	1,482.3800	1.4824	1,496.4900	1.4965	0.952	0	0	0
2014/01/06	R203	07/08/2014	7.31	Put	Bond Future	1,454.4100	1.4544	1,468.2100	1.4682	0.949	0	0	0
2014/01/06	R203	07/08/2014	7.30	Put	Bond Future	1,468.3500	1.4684	1,482.3000	1.4823	0.950	0	0	0
2014/01/06	R203	07/08/2014	7.29	Call	Bond Future	1,363.0500	1.3631	1,330.0400	1.3300	(2.422)	0	0	0
2014/01/06	R203	07/08/2014	6.84	Call	Bond Future	827.2300	0.8272	801.5900	0.8016	(3.100)	0	0	46
2014/01/06	R203	06/11/2014	6.86	Call	Bond Future	889.0000	0.8890	866.0600	0.8661	(2.580)	0	0	0
2014/01/06	R203	06/11/2014			Bond Future	7.5021	103.1657	7.5203	103.1194	0.242	0.0000	0.0000	0
2014/01/06	R203	06/11/2014	6.84	Call	Bond Future	871.1900	0.8712	848.5200	0.8485	(2.602)	0	0	45
2014/01/06	R203	06/11/2014	6.85	Call	Bond Future	880.0700	0.8801	857.2500	0.8572	(2.593)	0	0	0
2014/01/06	R203	06/11/2014	6.84	Put	Bond Future	2,576.7300	2.5767	2,600.4000	2.6004	0.919	0	0	0
2014/01/06	R203	06/11/2014	6.86	Put	Bond Future	2,542.5000	2.5425	2,565.9000	2.5659	0.920	0	0	0
2014/01/06	R203	06/11/2014	6.85	Put	Bond Future	2,559.5900	2.5596	2,583.1100	2.5831	0.919	0	0	0
2014/01/06	R204	06/02/2014	6.39	Call	Bond Future	31.6200	0.0316	21.4000	0.0214	(32.321)	0	0	0
2014/01/06	R204	06/02/2014			Bond Future	7.2806	104.0277	7.3049	103.9282	0.333	0.0000	0.0000	29,549
2014/01/06	R204	06/02/2014	6.40	Call	Bond Future	33.2900	0.0333	22.6300	0.0226	(32.022)	0	0	0
2014/01/06	R204	06/02/2014	6.41	Call	Bond Future	35.0300	0.0350	23.9300	0.0239	(31.687)	0	0	0
2014/01/06	R204	06/02/2014	6.39	Put	Bond Future	3,766.8600	3.7669	3,856.1700	3.8562	2.371	0	0	0
2014/01/06	R204	06/02/2014	6.41	Put	Bond Future	3,684.5900	3.6846	3,773.0200	3.7730	2.400	0	0	0
2014/01/06	R204	06/02/2014	6.40	Put	Bond Future	3,725.6800	3.7257	3,814.5500	3.8145	2.385	0	0	0
2014/01/06	R204	08/05/2014			Bond Future	7.4107	105.3958	7.4365	105.2951	0.349	0.0000	0.0000	0
2014/01/06	R204	08/05/2014	6.05	Call	Bond Future	152.7300	0.1527	137.1400	0.1371	(10.208)	0	0	0
2014/01/06	R204	08/05/2014	6.06	Call	Bond Future	156.1400	0.1561	140.2900	0.1403	(10.151)	0	0	0
2014/01/06	R204	08/05/2014	6.04	Call	Bond Future	149.3900	0.1494	134.0600	0.1341	(10.262)	0	0	0
2014/01/06	R204	08/05/2014	6.05	Put	Bond Future	5,629.2800	5.6293	5,714.3200	5.7143	1.511	0	0	0
2014/01/06	R204	08/05/2014	6.04	Put	Bond Future	5,667.4900	5.6675	5,752.7900	5.7528	1.505	0	0	0
2014/01/06	R204	08/05/2014	6.06	Put	Bond Future	5,591.1500	5.5912	5,675.9300	5.6759	1.516	0	0	0
2014/01/06	R204	07/08/2014			Bond Future	7.5430	102.7925	7.5711	102.6889	0.372	0.0000	0.0000	0
2014/01/06	R204	07/08/2014	7.44	Put	Bond Future	2,256.1900	2.2562	2,296.1400	2.2961	1.771	0	0	0
2014/01/06	R204	07/08/2014	7.46	Put	Bond Future	2,217.6300	2.2176	2,256.9600	2.2570	1.774	0	0	0
2014/01/06	R204	07/08/2014	7.45	Put	Bond Future	2,236.8500	2.2369	2,276.4900	2.2765	1.772	0	0	0
2014/01/06	R204	07/08/2014	7.78	Call	Bond Future	2,536.7400	2.5367	2,463.1400	2.4631	(2.901)	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
2014/01/06	R204	07/08/2014	7.46	Call	Bond Future	1,910.3100	1.9103	1,846.0400	1.8460	(3.364)	0	0	0
2014/01/06	R204	07/08/2014	7.44	Call	Bond Future	1,874.6600	1.8747	1,811.0100	1.8110	(3.395)	0	0	0
2014/01/06	R204	07/08/2014	7.78	Put	Bond Future	1,665.5600	1.6656	1,695.5600	1.6956	1.801	0	0	530
2014/01/06	R204	07/08/2014	7.45	Call	Bond Future	1,892.4300	1.8924	1,828.4700	1.8285	(3.380)	0	0	0
2014/01/06	R204	06/11/2014	7.99	Put	Bond Future	1,961.5300	1.9615	1,993.3600	1.9934	1.623	0	0	1,270
2014/01/06	R204	06/11/2014			Bond Future	7.6783	104.2285	7.7079	104.1249	0.387	0.0000	0.0000	0
2014/01/06	R204	06/11/2014	6.99	Put	Bond Future	3,841.5800	3.8416	3,897.8400	3.8978	1.465	0	0	0
2014/01/06	R204	06/11/2014	7.01	Put	Bond Future	3,795.2600	3.7953	3,851.0100	3.8510	1.469	0	0	0
2014/01/06	R204	06/11/2014	6.99	Call	Bond Future	1,401.9700	1.4020	1,354.6100	1.3546	(3.378)	0	0	0
2014/01/06	R204	06/11/2014	7.00	Put	Bond Future	3,818.3800	3.8184	3,874.3900	3.8744	1.467	0	0	0
2014/01/06	R204	06/11/2014	7.99	Call	Bond Future	3,043.3100	3.0433	2,971.5200	2.9715	(2.359)	0	0	0
2014/01/06	R204	06/11/2014	7.00	Call	Bond Future	1,414.7200	1.4147	1,367.1100	1.3671	(3.365)	0	0	0
2014/01/06	R204	06/11/2014	7.01	Call	Bond Future	1,427.5500	1.4275	1,379.6800	1.3797	(3.353)	0	0	0
2014/01/06	R207	06/02/2014			Bond Future	7.5793	98.9835	7.5934	98.9180	0.186	0.0000	0.0000	22,098
2014/01/06	R207	06/02/2014	6.65	Call	Bond Future	44.5000	0.0445	32.3700	0.0324	(27.258)	0	0	0
2014/01/06	R207	06/02/2014	6.64	Put	Bond Future	4,540.6400	4.5406	4,594.5300	4.5945	1.187	0	0	0
2014/01/06	R207	06/02/2014	6.66	Put	Bond Future	4,446.4500	4.4464	4,499.4500	4.4994	1.192	0	0	0
2014/01/06	R207	06/02/2014	6.65	Put	Bond Future	4,493.4800	4.4935	4,546.9300	4.5469	1.190	0	0	0
2014/01/06	R207	06/02/2014	6.66	Call	Bond Future	46.6300	0.0466	34.0500	0.0340	(26.978)	0	0	0
2014/01/06	R207	06/02/2014	6.64	Call	Bond Future	42.4600	0.0425	30.7700	0.0308	(27.532)	0	0	0
2014/01/06	R207	08/05/2014	6.19	Put	Bond Future	7,233.6300	7.2336	7,286.8300	7.2868	0.735	0	0	0
2014/01/06	R207	08/05/2014	6.21	Put	Bond Future	7,143.3200	7.1433	7,196.1100	7.1961	0.739	0	0	0
2014/01/06	R207	08/05/2014			Bond Future	7.7056	100.2852	7.7204	100.2190	0.192	0.0000	0.0000	0
2014/01/06	R207	08/05/2014	6.20	Put	Bond Future	7,188.4300	7.1884	7,241.4300	7.2414	0.737	0	0	0
2014/01/06	R207	08/05/2014	6.20	Call	Bond Future	164.1700	0.1642	150.9700	0.1510	(8.040)	0	0	0
2014/01/06	R207	08/05/2014	6.21	Call	Bond Future	167.7000	0.1677	154.2900	0.1543	(7.996)	0	0	0
2014/01/06	R207	08/05/2014	6.19	Call	Bond Future	160.7100	0.1607	147.7100	0.1477	(8.089)	0	0	0
2014/01/06	R207	07/08/2014	7.69	Call	Bond Future	2,178.8800	2.1789	2,129.4300	2.1294	(2.270)	0	0	0
2014/01/06	R207	07/08/2014	7.70	Put	Bond Future	2,773.3800	2.7734	2,792.3800	2.7924	0.685	0	0	0
2014/01/06	R207	07/08/2014			Bond Future	7.8336	98.0034	7.8497	97.9348	0.205	0.0000	0.0000	0
2014/01/06	R207	07/08/2014	7.70	Call	Bond Future	2,198.8700	2.1989	2,149.2200	2.1492	(2.258)	0	0	0
2014/01/06	R207	07/08/2014	7.71	Call	Bond Future	2,218.9700	2.2190	2,169.1100	2.1691	(2.247)	0	0	0
2014/01/06	R207	07/08/2014	7.69	Put	Bond Future	2,796.5500	2.7965	2,815.7500	2.8157	0.687	0	0	0
2014/01/06	R207	07/08/2014	7.71	Put	Bond Future	2,750.3400	2.7503	2,769.1300	2.7691	0.683	0	0	0
2014/01/06	R207	06/11/2014	7.36	Put	Bond Future	4,385.3900	4.3854	4,413.8900	4.4139	0.650	0	0	0
2014/01/06	R207	06/11/2014			Bond Future	7.9577	99.3726	7.9744	99.3043	0.209	0.0000	0.0000	0
2014/01/06	R207	06/11/2014	7.35	Put	Bond Future	4,412.0200	4.4120	4,440.6900	4.4407	0.650	0	0	0
2014/01/06	R207	06/11/2014	7.36	Call	Bond Future	1,895.0600	1.8951	1,855.2800	1.8553	(2.099)	0	0	0
2014/01/06	R207	06/11/2014	7.34	Call	Bond Future	1,863.7600	1.8638	1,824.3300	1.8243	(2.116)	0	0	0
2014/01/06	R207	06/11/2014	7.35	Call	Bond Future	1,879.3700	1.8794	1,839.7600	1.8398	(2.108)	0	0	0
2014/01/06	R207	06/11/2014	7.34	Put	Bond Future	4,438.7500	4.4388	4,467.6000	4.4676	0.650	0	0	0
2014/01/06	R208	06/02/2014	6.74	Put	Bond Future	5,465.6000	5.4656	5,504.8500	5.5049	0.718	0	0	0
2014/01/06	R208	06/02/2014			Bond Future	7.7463	97.0906	7.7553	97.0437	0.116	0.0000	0.0000	11,157
2014/01/06	R208	06/02/2014	6.75	Put	Bond Future	5,411.0800	5.4111	5,450.0100	5.4500	0.719	0	0	0
2014/01/06	R208	06/02/2014	6.76	Put	Bond Future	5,356.7200	5.3567	5,395.3100	5.3953	0.720	0	0	0
2014/01/06	R208	06/02/2014	6.74	Call	Bond Future	26.3500	0.0263	18.6700	0.0187	(29.146)	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
2014/01/06	R208	06/02/2014	6.75	Call	Bond Future	27.7400	0.0277	19.7400	0.0197	(28.839)	0	0	0
2014/01/06	R208	06/02/2014	6.76	Call	Bond Future	29.2500	0.0292	20.9100	0.0209	(28.513)	0	0	0
2014/01/06	R208	08/05/2014	6.31	Call	Bond Future	148.6200	0.1486	137.6200	0.1376	(7.401)	0	0	0
2014/01/06	R208	08/05/2014			Bond Future	7.8590	94.9715	7.8684	94.9241	0.119	0.0000	0.0000	0
2014/01/06	R208	08/05/2014	6.29	Call	Bond Future	142.0300	0.1420	131.3800	0.1314	(7.498)	0	0	0
2014/01/06	R208	08/05/2014	6.31	Put	Bond Future	8,386.8000	8.3868	8,423.1600	8.4232	0.434	0	0	0
2014/01/06	R208	08/05/2014	6.30	Put	Bond Future	8,439.4600	8.4395	8,476.0000	8.4760	0.433	0	0	0
2014/01/06	R208	08/05/2014	6.29	Put	Bond Future	8,492.2100	8.4922	8,528.9200	8.5289	0.432	0	0	0
2014/01/06	R208	08/05/2014	6.30	Call	Bond Future	145.2900	0.1453	134.4700	0.1345	(7.447)	0	0	0
2014/01/06	R208	07/08/2014	8.28	Call	Bond Future	3,498.6400	3.4986	3,450.7000	3.4507	(1.370)	0	0	0
2014/01/06	R208	07/08/2014			Bond Future	7.9716	96.2579	7.9817	96.2085	0.127	0.0000	0.0000	0
2014/01/06	R208	07/08/2014	7.80	Call	Bond Future	2,274.5200	2.2745	2,233.2100	2.2332	(1.816)	0	0	0
2014/01/06	R208	07/08/2014	7.79	Put	Bond Future	3,143.6800	3.1437	3,151.9600	3.1520	0.263	0	0	0
2014/01/06	R208	07/08/2014	7.81	Put	Bond Future	3,089.8100	3.0898	3,097.7700	3.0978	0.258	0	0	0
2014/01/06	R208	07/08/2014	7.80	Put	Bond Future	3,116.6600	3.1167	3,124.7800	3.1248	0.261	0	0	0
2014/01/06	R208	07/08/2014	8.28	Put	Bond Future	2,007.7000	2.0077	2,009.1900	2.0092	0.074	0	0	630
2014/01/06	R208	07/08/2014	7.81	Call	Bond Future	2,297.0000	2.2970	2,255.5300	2.2555	(1.805)	0	0	0
2014/01/06	R208	07/08/2014	7.79	Call	Bond Future	2,252.1700	2.2522	2,211.0200	2.2110	(1.827)	0	0	0
2014/01/06	R208	06/11/2014	7.46	Call	Bond Future	1,826.7400	1.8267	1,794.9600	1.7950	(1.740)	0	0	0
2014/01/06	R208	06/11/2014			Bond Future	8.0858	94.2059	8.0962	94.1571	0.128	0.0000	0.0000	0
2014/01/06	R208	06/11/2014	7.44	Call	Bond Future	1,792.2200	1.7922	1,760.7500	1.7607	(1.756)	0	0	0
2014/01/06	R208	06/11/2014	7.45	Call	Bond Future	1,809.4300	1.8094	1,777.8000	1.7778	(1.748)	0	0	0
2014/01/06	R208	06/11/2014	8.50	Put	Bond Future	2,254.4200	2.2544	2,258.4900	2.2585	0.181	0	0	1,520
2014/01/06	R208	06/11/2014	7.44	Put	Bond Future	4,897.4000	4.8974	4,914.7400	4.9147	0.354	0	0	0
2014/01/06	R208	06/11/2014	7.46	Put	Bond Future	4,833.8800	4.8339	4,850.9100	4.8509	0.352	0	0	0
2014/01/06	R208	06/11/2014	8.50	Call	Bond Future	4,181.6800	4.1817	4,136.9400	4.1369	(1.070)	0	0	0
2014/01/06	R208	06/11/2014	7.45	Put	Bond Future	4,865.5800	4.8656	4,882.7600	4.8828	0.353	0	0	0
2014/01/06	R209	06/02/2014	8.56	Call	Bond Future	447.7500	0.4477	382.7100	0.3827	(14.526)	0	0	0
2014/01/06	R209	06/02/2014			Bond Future	9.1050	75.3015	9.1141	75.2340	0.100	0.0000	0.0000	23,535
2014/01/06	R209	06/02/2014	8.54	Call	Bond Future	420.0000	0.4200	357.3300	0.3573	(14.921)	0	0	0
2014/01/06	R209	06/02/2014	8.55	Call	Bond Future	433.7100	0.4337	369.8600	0.3699	(14.722)	0	0	0
2014/01/06	R209	06/02/2014	8.54	Put	Bond Future	4,804.4800	4.8045	4,809.2400	4.8092	0.099	0	0	0
2014/01/06	R209	06/02/2014	8.56	Put	Bond Future	4,670.1100	4.6701	4,672.5000	4.6725	0.051	0	0	0
2014/01/06	R209	06/02/2014	8.55	Put	Bond Future	4,737.0600	4.7371	4,740.6400	4.7406	0.076	0	0	0
2014/01/06	R209	08/05/2014	9.63	Call	Bond Future	5,151.6600	5.1517	5,067.9800	5.0680	(1.624)	0	0	0
2014/01/06	R209	08/05/2014			Bond Future	9.1985	73.1473	9.2078	73.0791	0.102	0.0000	0.0000	0
2014/01/06	R209	08/05/2014	9.00	Put	Bond Future	4,249.5300	4.2495	4,245.5900	4.2456	(0.093)	0	0	0
2014/01/06	R209	08/05/2014	9.50	Call	Bond Future	4,605.8100	4.6058	4,523.4800	4.5235	(1.788)	0	0	0
2014/01/06	R209	08/05/2014	7.85	Call	Bond Future	497.4200	0.4974	468.4300	0.4684	(5.828)	0	0	0
2014/01/06	R209	08/05/2014	9.75	Put	Bond Future	1,823.2700	1.8233	1,806.9200	1.8069	(0.897)	0	0	7,262
2014/01/06	R209	08/05/2014	9.85	Put	Bond Future	1,610.5400	1.6105	1,593.8300	1.5938	(1.038)	0	0	10,000
2014/01/06	R209	08/05/2014	8.50	Put	Bond Future	6,844.0300	6.8440	6,857.6400	6.8576	0.199	0	0	0
2014/01/06	R209	08/05/2014	7.86	Call	Bond Future	506.7600	0.5068	477.4200	0.4774	(5.790)	0	0	0
2014/01/06	R209	08/05/2014	9.50	Put	Bond Future	2,457.9700	2.4580	2,443.7800	2.4438	(0.577)	0	0	640
2014/01/06	R209	08/05/2014	7.84	Call	Bond Future	488.2000	0.4882	459.5700	0.4596	(5.864)	0	0	0
2014/01/06	R209	08/05/2014	7.85	Put	Bond Future	11,471.5300	11.4715	11,510.6800	11.5107	0.341	0	0	0
2014/01/06	R209	08/05/2014	9.63	Put	Bond Future	2,108.7100	2.1087	2,093.1700	2.0932	(0.737)	0	0	883

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
2014/01/06	R209	08/05/2014	9.85	Call	Bond Future	6,127.6500		6.1276	6,042.8000	6.0428	(1.385)	0	0	0
2014/01/06	R209	08/05/2014	7.84	Put	Bond Future	11,552.9700		11.5530	11,592.4800	11.5925	0.342	0	0	0
2014/01/06	R209	08/05/2014	9.75	Call	Bond Future	5,676.5400		5.6765	5,592.0500	5.5921	(1.488)	0	0	0
2014/01/06	R209	08/05/2014	8.50	Call	Bond Future	1,457.0900		1.4571	1,402.5600	1.4026	(3.742)	0	0	640
2014/01/06	R209	08/05/2014	9.00	Call	Bond Future	2,779.3200		2.7793	2,707.2400	2.7072	(2.593)	0	0	640
2014/01/06	R209	08/05/2014	7.86	Put	Bond Future	11,390.3500		11.3904	11,429.1500	11.4291	0.341	0	0	0
2014/01/06	R209	07/08/2014	9.04	Put	Bond Future	5,518.9200		5.5189	5,525.2800	5.5253	0.115	0	0	0
2014/01/06	R209	07/08/2014			Bond Future	9.2902		74.1381	9.3000	74.0680	0.105	0.0000	0.0000	0
2014/01/06	R209	07/08/2014	9.06	Put	Bond Future	5,433.1100		5.4331	5,439.0600	5.4391	0.110	0	0	0
2014/01/06	R209	07/08/2014	9.05	Put	Bond Future	5,475.8900		5.4759	5,482.0400	5.4820	0.112	0	0	0
2014/01/06	R209	07/08/2014	9.05	Call	Bond Future	3,719.3300		3.7193	3,655.3500	3.6554	(1.720)	0	0	0
2014/01/06	R209	07/08/2014	9.06	Call	Bond Future	3,751.0100		3.7510	3,686.8300	3.6868	(1.711)	0	0	0
2014/01/06	R209	07/08/2014	9.04	Call	Bond Future	3,687.7800		3.6878	3,624.0100	3.6240	(1.729)	0	0	0
2014/01/06	R209	06/11/2014			Bond Future	9.3814		72.0289	9.3913	71.9587	0.106	0.0000	0.0000	0
2014/01/06	R209	06/11/2014	8.99	Put	Bond Future	6,871.2800		6.8713	6,884.4600	6.8845	0.192	0	0	0
2014/01/06	R209	06/11/2014	9.01	Put	Bond Future	6,781.3500		6.7813	6,794.1700	6.7942	0.189	0	0	0
2014/01/06	R209	06/11/2014	9.00	Put	Bond Future	6,826.2000		6.8262	6,839.2000	6.8392	0.190	0	0	0
2014/01/06	R209	06/11/2014	8.99	Call	Bond Future	4,021.1900		4.0212	3,964.2200	3.9642	(1.417)	0	0	0
2014/01/06	R209	06/11/2014	9.00	Call	Bond Future	4,051.1100		4.0511	3,993.9600	3.9940	(1.411)	0	0	0
2014/01/06	R209	06/11/2014	9.01	Call	Bond Future	4,081.1500		4.0812	4,023.8200	4.0238	(1.405)	0	0	0
2014/01/06	R210	06/02/2014	161.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R210	06/02/2014			Bond Future	161.5112		161.5112	161.5139	161.5139	0.002	0.0000	0.0000	1,319
2014/01/06	R210	06/02/2014	161.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R210	06/02/2014	161.51	Call	Bond Future	1.2100		0.0012	3.8800	0.0039	220.661	0	0	0
2014/01/06	R210	06/02/2014	161.49	Call	Bond Future	21.2100		0.0212	23.8800	0.0239	12.588	0	0	0
2014/01/06	R210	06/02/2014	161.50	Call	Bond Future	11.2100		0.0112	13.8800	0.0139	23.818	0	0	0
2014/01/06	R210	06/02/2014	161.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R211	06/02/2014	129.00	Call	Bond Future	54.1900		0.0542	50.0300	0.0500	(7.677)	0	0	0
2014/01/06	R211	06/02/2014			Bond Future	129.0542		129.0542	129.0500	129.0500	(0.003)	0.0000	0.0000	2,022
2014/01/06	R211	06/02/2014	129.01	Call	Bond Future	44.1900		0.0442	40.0300	0.0400	(9.414)	0	0	0
2014/01/06	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R211	06/02/2014	128.99	Call	Bond Future	64.1900		0.0642	60.0300	0.0600	(6.481)	0	0	0
2014/01/06	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R212	06/02/2014			Bond Future	131.2777		131.2777	131.2782	131.2782	0.000	0.0000	0.0000	21,791
2014/01/06	R212	06/02/2014	132.99	Put	Bond Future	1,712.3100		1.7123	1,711.8400	1.7118	(0.027)	0	0	0
2014/01/06	R212	06/02/2014	133.01	Put	Bond Future	1,732.3100		1.7323	1,731.8400	1.7318	(0.027)	0	0	0
2014/01/06	R212	06/02/2014	133.00	Put	Bond Future	1,722.3100		1.7223	1,721.8400	1.7218	(0.027)	0	0	0
2014/01/06	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R213	06/02/2014			Bond Future	8.9026		86.6352	8.9116	86.5665	0.101	0.0000	0.0000	21,529
2014/01/06	R213	06/02/2014	8.29	Put	Bond Future	5,242.4500		5.2425	5,251.9200	5.2519	0.181	0	0	0
2014/01/06	R213	06/02/2014	8.31	Put	Bond Future	5,102.6500		5.1026	5,109.7500	5.1098	0.139	0	0	0

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2014/01/06	R213	06/02/2014	8.29	Call	Bond Future	376.9300	0.3769	317.6200	0.3176	(15.735)	0	0	0
2014/01/06	R213	06/02/2014	8.30	Put	Bond Future	5,172.3700	5.1724	5,180.6500	5.1807	0.160	0	0	0
2014/01/06	R213	06/02/2014	8.30	Call	Bond Future	389.5300	0.3895	329.0300	0.3290	(15.532)	0	0	0
2014/01/06	R213	06/02/2014	8.31	Call	Bond Future	402.3800	0.4024	340.7000	0.3407	(15.329)	0	0	0
2014/01/06	R213	08/05/2014	7.65	Put	Bond Future	11,617.4400	11.6174	11,655.7700	11.6558	0.330	0	0	0
2014/01/06	R213	08/05/2014			Bond Future	8.9992	84.2371	9.0085	84.1676	0.103	0.0000	0.0000	0
2014/01/06	R213	08/05/2014	7.64	Put	Bond Future	11,697.3900	11.6974	11,736.0800	11.7361	0.331	0	0	0
2014/01/06	R213	08/05/2014	7.66	Put	Bond Future	11,537.7400	11.5377	11,575.7100	11.5757	0.329	0	0	0
2014/01/06	R213	08/05/2014	7.65	Call	Bond Future	552.1100	0.5521	520.9000	0.5209	(5.653)	0	0	0
2014/01/06	R213	08/05/2014	7.64	Call	Bond Future	542.3600	0.5424	511.5100	0.5115	(5.688)	0	0	0
2014/01/06	R213	08/05/2014	7.66	Call	Bond Future	561.9900	0.5620	530.4200	0.5304	(5.618)	0	0	0
2014/01/06	R213	07/08/2014	8.86	Call	Bond Future	3,890.6500	3.8906	3,824.7200	3.8247	(1.695)	0	0	0
2014/01/06	R213	07/08/2014			Bond Future	9.0955	85.3781	9.1052	85.3064	0.107	0.0000	0.0000	0
2014/01/06	R213	07/08/2014	8.84	Call	Bond Future	3,826.0400	3.8260	3,760.5300	3.7605	(1.712)	0	0	0
2014/01/06	R213	07/08/2014	8.85	Call	Bond Future	3,858.2700	3.8583	3,792.5500	3.7925	(1.703)	0	0	0
2014/01/06	R213	07/08/2014	8.84	Put	Bond Future	5,737.3300	5.7373	5,743.5900	5.7436	0.109	0	0	0
2014/01/06	R213	07/08/2014	8.86	Put	Bond Future	5,650.0100	5.6500	5,655.8500	5.6559	0.103	0	0	0
2014/01/06	R213	07/08/2014	8.85	Put	Bond Future	5,693.5500	5.6936	5,699.6000	5.6996	0.106	0	0	0
2014/01/06	R213	06/11/2014	8.84	Call	Bond Future	4,249.9100	4.2499	4,191.1600	4.1912	(1.382)	0	0	0
2014/01/06	R213	06/11/2014	8.85	Put	Bond Future	6,813.8000	6.8138	6,826.4700	6.8265	0.186	0	0	0
2014/01/06	R213	06/11/2014			Bond Future	9.1926	83.0325	9.2026	82.9609	0.108	0.0000	0.0000	0
2014/01/06	R213	06/11/2014	8.85	Call	Bond Future	4,280.9100	4.2809	4,221.9800	4.2220	(1.377)	0	0	0
2014/01/06	R213	06/11/2014	8.86	Call	Bond Future	4,312.0300	4.3120	4,252.9200	4.2529	(1.371)	0	0	0
2014/01/06	R213	06/11/2014	8.84	Put	Bond Future	6,858.4100	6.8584	6,871.2600	6.8713	0.187	0	0	0
2014/01/06	R213	06/11/2014	8.86	Put	Bond Future	6,769.4000	6.7694	6,781.8900	6.7819	0.185	0	0	0
2014/01/06	R214	06/02/2014			Bond Future	9.2055	76.1248	9.2146	76.0552	0.099	0.0000	0.0000	5,455
2014/01/06	R214	06/02/2014	8.99	Put	Bond Future	2,925.2600	2.9253	2,885.4900	2.8855	(1.360)	0	0	0
2014/01/06	R214	06/02/2014	9.01	Put	Bond Future	2,824.4900	2.8245	2,782.9700	2.7830	(1.470)	0	0	0
2014/01/06	R214	06/02/2014	8.99	Call	Bond Future	1,241.4600	1.2415	1,132.1400	1.1321	(8.806)	0	0	0
2014/01/06	R214	06/02/2014	9.00	Put	Bond Future	2,874.5900	2.8746	2,833.9400	2.8339	(1.414)	0	0	0
2014/01/06	R214	06/02/2014	9.00	Call	Bond Future	1,270.3500	1.2703	1,160.1500	1.1602	(8.675)	0	0	0
2014/01/06	R214	06/02/2014	9.01	Call	Bond Future	1,299.6600	1.2997	1,188.5900	1.1886	(8.546)	0	0	0
2014/01/06	R214	08/05/2014			Bond Future	9.2967	73.8411	9.3060	73.7708	0.100	0.0000	0.0000	0
2014/01/06	R214	08/05/2014	9.00	Call	Bond Future	2,744.6500	2.7446	2,670.4300	2.6704	(2.704)	0	0	0
2014/01/06	R214	08/05/2014	8.99	Put	Bond Future	5,089.0900	5.0891	5,085.4600	5.0855	(0.071)	0	0	0
2014/01/06	R214	08/05/2014	9.01	Put	Bond Future	4,992.3200	4.9923	4,988.0800	4.9881	(0.085)	0	0	0
2014/01/06	R214	08/05/2014	9.00	Put	Bond Future	5,040.5400	5.0405	5,036.6000	5.0366	(0.078)	0	0	0
2014/01/06	R214	08/05/2014	9.01	Call	Bond Future	2,775.7800	2.7758	2,701.2600	2.7013	(2.685)	0	0	0
2014/01/06	R214	08/05/2014	8.99	Call	Bond Future	2,713.7200	2.7137	2,639.8100	2.6398	(2.724)	0	0	0
2014/01/06	R248	06/02/2014	9.11	Put	Bond Future	1,507.9300	1.5079	1,646.3600	1.6464	9.180	0	0	0
2014/01/06	R248	06/02/2014			Bond Future	9.2614	98.6865	9.2756	98.5480	0.152	0.0000	0.0000	12,135
2014/01/06	R248	06/02/2014	9.10	Put	Bond Future	1,609.0100	1.6090	1,747.4400	1.7474	8.603	0	0	0
2014/01/06	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R248	06/02/2014	9.09	Put	Bond Future	1,710.2800	1.7103	1,848.7100	1.8487	8.094	0	0	0

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2014/01/06	R248	08/05/2014	9.04	Put	Bond Future	3,127.4200	3.1274	3,267.5000	3.2675	4.479	0	0	0
2014/01/06	R248	08/05/2014			Bond Future	9.3550	95.5625	9.3696	95.4224	0.156	0.0000	0.0000	1,375
2014/01/06	R248	08/05/2014	9.06	Put	Bond Future	2,923.3500	2.9233	3,063.4300	3.0634	4.792	0	0	0
2014/01/06	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R248	08/05/2014	9.05	Put	Bond Future	3,025.2900	3.0253	3,165.3700	3.1654	4.630	0	0	0
2014/01/06	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/06	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>												<b>380370</b>	