



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 30/01/2014 to 30/01/2014

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
2014/01/30	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	1409	28/02/2041			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
2014/01/30	2025	06/02/2014			Bond Future	107.5577		105.4720		(1.939)	0.0000	0.0000	0
2014/01/30	2025	06/02/2014	110.99	Put	Bond Future	3,432.3200	3.4323	5,518.0200	5.5180	60.766	0	0	0
2014/01/30	2025	06/02/2014	111.01	Put	Bond Future	3,452.3200	3.4523	5,538.0200	5.5380	60.414	0	0	0
2014/01/30	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2025	06/02/2014	111.00	Put	Bond Future	3,442.3200	3.4423	5,528.0200	5.5280	60.590	0	0	0
2014/01/30	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2025	08/05/2014			Bond Future	109.0003		106.9951		(1.840)	0.0000	0.0000	0
2014/01/30	2025	08/05/2014	110.99	Put	Bond Future	1,989.6500	1.9897	3,994.9000	3.9949	100.784	0	0	0
2014/01/30	2025	08/05/2014	111.00	Put	Bond Future	1,999.6500	1.9997	4,004.9000	4.0049	100.280	0	0	0
2014/01/30	2025	08/05/2014	111.01	Put	Bond Future	2,009.6500	2.0097	4,014.9000	4.0149	99.781	0	0	0
2014/01/30	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2037	06/02/2014			Bond Future	9.3944	91.8883	9.3675	92.1231	(0.286)	0.0000	0.0000	1,866
2014/01/30	2037	06/02/2014	9.38	Call	Bond Future	0.0000	0.0000	109.5600	0.1096	100.000	0	0	0
2014/01/30	2037	06/02/2014	9.39	Call	Bond Future	0.0000	0.0000	196.8500	0.1968	100.000	0	0	0
2014/01/30	2037	06/02/2014	9.37	Call	Bond Future	0.0000	0.0000	22.1300	0.0221	100.000	0	0	0
2014/01/30	2037	06/02/2014	9.38	Put	Bond Future	125.3000	0.1253	0.0000	0.0000	(100.000)	0	0	0
2014/01/30	2037	06/02/2014	9.37	Put	Bond Future	212.7300	0.2127	0.0000	0.0000	(100.000)	0	0	0
2014/01/30	2037	06/02/2014	9.39	Put	Bond Future	38.0100	0.0380	0.0000	0.0000	(100.000)	0	0	0
2014/01/30	2037	08/05/2014	9.39	Put	Bond Future	962.1300	0.9621	629.3900	0.6294	(34.584)	0	0	0
2014/01/30	2037	08/05/2014			Bond Future	9.5015	93.1093	9.4627	93.4420	(0.408)	0.0000	0.0000	1,868
2014/01/30	2037	08/05/2014	9.38	Put	Bond Future	1,049.1900	1.0492	716.4500	0.7164	(31.714)	0	0	0
2014/01/30	2037	08/05/2014	9.37	Put	Bond Future	1,136.3900	1.1364	803.6500	0.8036	(29.280)	0	0	0
2014/01/30	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2037	07/08/2014	9.06	Put	Bond Future	4,774.9900	4.7750	4,327.3200	4.3273	(9.375)	0	0	0
2014/01/30	2037	07/08/2014			Bond Future	9.6056	90.1597	9.5525	90.6074	(0.553)	0.0000	0.0000	0
2014/01/30	2037	07/08/2014	9.05	Put	Bond Future	4,866.2900	4.8663	4,418.6200	4.4186	(9.199)	0	0	0
2014/01/30	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2037	07/08/2014	9.04	Put	Bond Future	4,957.7300	4.9577	4,510.0600	4.5101	(9.030)	0	0	0
2014/01/30	2037	06/11/2014	9.69	Call	Bond Future	0.0000	0.0000	469.9900	0.4700	100.000	0	0	0
2014/01/30	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2037	06/11/2014			Bond Future	9.6998	91.3753	9.6334	91.9259	(0.684)	0.0000	0.0000	0
2014/01/30	2037	06/11/2014	9.70	Call	Bond Future	2.0600	0.0021	552.6100	0.5526	26725.728	0	0	0
2014/01/30	2037	06/11/2014	9.71	Call	Bond Future	84.5600	0.0846	635.1100	0.6351	651.076	0	0	0
2014/01/30	2037	06/11/2014	9.69	Put	Bond Future	80.5600	0.0806	0.0000	0.0000	(100.000)	0	0	0
2014/01/30	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2038	06/02/2014			Bond Future	106.6380	106.6380	103.7467	103.7467	(2.711)	0.0000	0.0000	24
2014/01/30	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2038	06/02/2014	106.99	Put	Bond Future	351.9700	0.3520	3,243.3000	3.2433	821.471	0	0	0

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2014/01/30	2038	06/02/2014	107.01	Put	Bond Future	371.9700	0.3720	3,263.3000	3.2633	777.302	0	0	0
2014/01/30	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2038	06/02/2014	107.00	Put	Bond Future	361.9700	0.3620	3,253.3000	3.2533	798.776	0	0	0
2014/01/30	2038	08/05/2014			Bond Future	108.0682	108.0682	105.2449	105.2449	(2.613)	0.0000	0.0000	33
2014/01/30	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2038	08/05/2014	108.99	Put	Bond Future	921.7800	0.9218	3,745.1300	3.7451	306.293	0	0	0
2014/01/30	2038	08/05/2014	109.01	Put	Bond Future	941.7800	0.9418	3,765.1300	3.7651	299.789	0	0	0
2014/01/30	2038	08/05/2014	109.00	Put	Bond Future	931.7800	0.9318	3,755.1300	3.7551	303.006	0	0	0
2014/01/30	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2050	06/02/2014			Bond Future	111.9404	111.9404	107.7211	107.7211	(3.769)	0.0000	0.0000	472
2014/01/30	2050	06/02/2014	110.00	Call	Bond Future	1,940.4400	1.9404	0.0000	0.0000	(100.000)	0	0	0
2014/01/30	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	2,268.8700	2.2689	100.000	0	0	0
2014/01/30	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	2,288.8700	2.2889	100.000	0	0	0
2014/01/30	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	2,278.8700	2.2789	100.000	0	0	0
2014/01/30	2050	06/02/2014	110.01	Call	Bond Future	1,930.4400	1.9304	0.0000	0.0000	(100.000)	0	0	0
2014/01/30	2050	06/02/2014	109.99	Call	Bond Future	1,950.4400	1.9504	0.0000	0.0000	(100.000)	0	0	0
2014/01/30	2050	08/05/2014	114.99	Put	Bond Future	1,548.0500	1.5481	5,713.1300	5.7131	269.053	0	0	0
2014/01/30	2050	08/05/2014			Bond Future	113.4419	113.4419	109.2769	109.2769	(3.672)	0.0000	0.0000	0
2014/01/30	2050	08/05/2014	115.01	Put	Bond Future	1,568.0500	1.5681	5,733.1300	5.7331	265.622	0	0	0
2014/01/30	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2050	08/05/2014	115.00	Put	Bond Future	1,558.0500	1.5581	5,723.1300	5.7231	267.326	0	0	0
2014/01/30	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	AL37	06/02/2014			Index Future	401.2710	401.2710	399.6300	399.6300	(0.409)	0.0000	0.0000	0
2014/01/30	AL37	08/05/2014			Index Future	406.6030	406.6030	405.3510	405.3510	(0.308)	0.0000	0.0000	0
2014/01/30	AL37	07/08/2014			Index Future	412.3150	412.3150	411.5270	411.5270	(0.191)	0.0000	0.0000	0
2014/01/30	AL7T	06/02/2014			Index Future	469.3630	469.3630	467.2510	467.2510	(0.450)	0.0000	0.0000	1
2014/01/30	AL7T	08/05/2014			Index Future	475.6000	475.6000	473.9400	473.9400	(0.349)	0.0000	0.0000	0
2014/01/30	AL7T	07/08/2014			Index Future	482.2820	482.2820	481.1610	481.1610	(0.232)	0.0000	0.0000	0
2014/01/30	ALBI	06/02/2014			Index Future	425.5330	425.5330	424.4840	424.4840	(0.247)	0.0000	0.0000	712

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2014/01/30	ALBI	08/05/2014			Index Future	431.1880	431.1880	430.5610	430.5610	(0.145)	0.0000	0.0000	118
2014/01/30	ALBI	07/08/2014			Index Future	437.2460	437.2460	437.1210	437.1210	(0.029)	0.0000	0.0000	0
2014/01/30	ALBI	06/11/2014			Index Future	443.7010	443.7010	444.0400	444.0400	0.076	0.0000	0.0000	0
2014/01/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/01/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/30	EL28	06/02/2014			Bond Future	113.4024	113.4024	111.2797	111.2797	(1.872)	0.0000	0.0000	0
2014/01/30	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	EL28	06/02/2014	111.01	Call	Bond Future	2,392.4300	2.3924	269.7100	0.2697	(88.727)	0	0	0
2014/01/30	EL28	06/02/2014	110.99	Call	Bond Future	2,412.4300	2.4124	289.7100	0.2897	(87.991)	0	0	0
2014/01/30	EL28	06/02/2014	111.00	Call	Bond Future	2,402.4300	2.4024	279.7100	0.2797	(88.357)	0	0	0
2014/01/30	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	EL28	08/05/2014			Bond Future	113.5028	113.5028	111.4659	111.4659	(1.795)	0.0000	0.0000	0
2014/01/30	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	EL28	08/05/2014	113.99	Put	Bond Future	487.2100	0.4872	2,524.1000	2.5241	418.072	0	0	0
2014/01/30	EL28	08/05/2014	114.01	Put	Bond Future	507.2100	0.5072	2,544.1000	2.5441	401.587	0	0	0
2014/01/30	EL28	08/05/2014	114.00	Put	Bond Future	497.2100	0.4972	2,534.1000	2.5341	409.664	0	0	0
2014/01/30	ES33	06/02/2014	9.54	Put	Bond Future	3,484.4900	3.4845	3,291.5200	3.2915	(5.538)	0	0	0
2014/01/30	ES33	06/02/2014			Bond Future	10.0168	81.6517	9.9895	81.8447	(0.272)	0.0000	0.0000	6,292
2014/01/30	ES33	06/02/2014	9.56	Put	Bond Future	3,333.5400	3.3335	3,140.5700	3.1406	(5.789)	0	0	0
2014/01/30	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	ES33	06/02/2014	9.55	Put	Bond Future	3,408.9600	3.4090	3,215.9900	3.2160	(5.661)	0	0	0
2014/01/30	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	ES33	08/05/2014	9.55	Put	Bond Future	4,296.4700	4.2965	4,019.2500	4.0193	(6.452)	0	0	0
2014/01/30	ES33	08/05/2014			Bond Future	10.1452	78.9544	10.1053	79.2317	(0.394)	0.0000	0.0000	0
2014/01/30	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	ES33	08/05/2014	9.54	Put	Bond Future	4,371.7600	4.3718	4,094.5400	4.0945	(6.341)	0	0	0
2014/01/30	ES33	08/05/2014	9.56	Put	Bond Future	4,221.2800	4.2213	3,944.0600	3.9441	(6.567)	0	0	0
2014/01/30	ES33	07/08/2014			Bond Future	10.2689	79.9553	10.2138	80.3306	(0.536)	0.0000	0.0000	0
2014/01/30	ES33	07/08/2014	10.14	Put	Bond Future	882.7000	0.8827	507.4300	0.5074	(42.514)	0	0	0
2014/01/30	ES33	07/08/2014	10.16	Put	Bond Future	744.7100	0.7447	369.4400	0.3694	(50.391)	0	0	0
2014/01/30	ES33	07/08/2014	10.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	ES33	07/08/2014	10.15	Put	Bond Future	813.6600	0.8137	438.3900	0.4384	(46.121)	0	0	0
2014/01/30	ES33	07/08/2014	10.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	ES33	07/08/2014	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	ES33	06/11/2014	10.31	Put	Bond Future	542.4800	0.5425	78.7000	0.0787	(85.493)	0	0	0
2014/01/30	ES33	06/11/2014			Bond Future	10.3910	77.3549	10.3217	77.8186	(0.667)	0.0000	0.0000	0
2014/01/30	ES33	06/11/2014	10.30	Put	Bond Future	609.8400	0.6098	146.0600	0.1461	(76.049)	0	0	0
2014/01/30	ES33	06/11/2014	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	ES33	06/11/2014	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	ES33	06/11/2014	10.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/01/30	ES33	06/11/2014	10.29	Put	Bond Future	677.3000	0.6773	213.5200	0.2135	(68.475)	0	0	0
2014/01/30	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	GOVI	06/02/2014			GOVI	424.8360	424.8360	423.6480	423.6480	(0.280)	0.0000	0.0000	286
2014/01/30	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	GOVI	06/02/2014	439.99	Put	GOVI	151,540.0000	15.1540	163,420.0000	16.3420	7.840	0	0	0
2014/01/30	GOVI	06/02/2014	440.01	Put	GOVI	151,740.0000	15.1740	163,620.0000	16.3620	7.829	0	0	0
2014/01/30	GOVI	06/02/2014	440.00	Put	GOVI	151,640.0000	15.1640	163,520.0000	16.3520	7.834	0	0	0
2014/01/30	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	GOVI	08/05/2014			GOVI	430.4810	430.4810	429.7140	429.7140	(0.178)	0.0000	0.0000	27
2014/01/30	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	GOVI	08/05/2014	441.99	Put	GOVI	115,090.0000	11.5090	122,760.0000	12.2760	6.664	0	0	0
2014/01/30	GOVI	08/05/2014	442.01	Put	GOVI	115,290.0000	11.5290	122,960.0000	12.2960	6.653	0	0	0
2014/01/30	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	GOVI	08/05/2014	442.00	Put	GOVI	115,190.0000	11.5190	122,860.0000	12.2860	6.659	0	0	0
2014/01/30	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	GOVI	07/08/2014			GOVI	436.5290	436.5290	436.2610	436.2610	(0.061)	0.0000	0.0000	175
2014/01/30	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	GOVI	07/08/2014	459.99	Put	GOVI	234,610.0000	23.4610	237,290.0000	23.7290	1.142	0	0	0
2014/01/30	GOVI	07/08/2014	460.01	Put	GOVI	234,810.0000	23.4810	237,490.0000	23.7490	1.141	0	0	0
2014/01/30	GOVI	07/08/2014	460.00	Put	GOVI	234,710.0000	23.4710	237,390.0000	23.7390	1.142	0	0	0
2014/01/30	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	GOVI	06/11/2014			GOVI	442.9730	442.9730	443.1660	443.1660	0.044	0.0000	0.0000	0
2014/01/30	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	GOVI	06/11/2014	448.99	Put	GOVI	60,170.0000	6.0170	58,240.0000	5.8240	(3.208)	0	0	0
2014/01/30	GOVI	06/11/2014	449.01	Put	GOVI	60,370.0000	6.0370	58,440.0000	5.8440	(3.197)	0	0	0
2014/01/30	GOVI	06/11/2014	449.00	Put	GOVI	60,270.0000	6.0270	58,340.0000	5.8340	(3.202)	0	0	0
2014/01/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/30	IGOV	06/02/2014			Index Future	197.6970	197.6970	192.6410	192.6410	(2.557)	0.0000	0.0000	1,321
2014/01/30	IGOV	08/05/2014			Index Future	200.3490	200.3490	195.4230	195.4230	(2.459)	0.0000	0.0000	30
2014/01/30	IGOV	07/08/2014			Index Future	203.1880	203.1880	198.4240	198.4240	(2.345)	0.0000	0.0000	0
2014/01/30	IGOV	06/11/2014			Index Future	206.2110	206.2110	201.5880	201.5880	(2.242)	0.0000	0.0000	0
2014/01/30	ILBI	06/02/2014			Index Future	536.4080	536.4080	536.4080	536.4080	0.000	0.0000	0.0000	190
2014/01/30	ILBI	08/05/2014			Index Future	543.6330	543.6330	543.6330	543.6330	0.000	0.0000	0.0000	0
2014/01/30	ILBI	07/08/2014			Index Future	551.4040	551.4040	551.4040	551.4040	0.000	0.0000	0.0000	20
2014/01/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/30	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0

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2014/01/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/30	JBAF	19/02/2014			Jibar Tradeable Future	5.6200	94.3800	5.7600	94.2400	2.491	0.0000	0.0000	2,000
2014/01/30	JBAF	19/03/2014			Jibar Tradeable Future	5.8800	94.1200	5.9100	94.0900	0.510	0.0000	0.0000	4,000
2014/01/30	JBAF	16/04/2014			Jibar Tradeable Future	6.2300	93.7700	6.2900	93.7100	0.963	0.0000	0.0000	0
2014/01/30	JBAF	21/05/2014			Jibar Tradeable Future	6.3800	93.6200	6.4400	93.5600	0.940	93.4100	93.4100	2,000
2014/01/30	JBAF	18/06/2014			Jibar Tradeable Future	6.7000	93.3000	6.9300	93.0700	3.433	0.0000	0.0000	4,000
2014/01/30	JBAF	16/07/2014			Jibar Tradeable Future	6.7500	93.2500	7.0800	92.9200	4.889	0.0000	0.0000	0
2014/01/30	JBAF	17/09/2014			Jibar Tradeable Future	7.0800	92.9200	7.5100	92.4900	6.073	0.0000	0.0000	1,000
2014/01/30	JBAF	17/12/2014			Jibar Tradeable Future	7.4000	92.6000	7.8000	92.2000	5.405	0.0000	0.0000	0
2014/01/30	JBAF	18/03/2015			Jibar Tradeable Future	7.5300	92.4700	7.9000	92.1000	4.914	0.0000	0.0000	2,000
2014/01/30	JBAF	17/06/2015			Jibar Tradeable Future	7.7000	92.3000	7.9700	92.0300	3.506	0.0000	0.0000	3,200
2014/01/30	JBAF	16/09/2015			Jibar Tradeable Future	7.9000	92.1000	8.0700	91.9300	2.152	0.0000	0.0000	0
2014/01/30	JBAF	15/12/2015			Jibar Tradeable Future	8.0500	91.9500	8.1800	91.8200	1.615	0.0000	0.0000	0
2014/01/30	R023	06/02/2014			Bond Future	8.6068	98.1936	8.6796	97.7595	0.845	0.0000	0.0000	10,257
2014/01/30	R023	06/02/2014	7.84	Put	Bond Future	4,736.8600	4.7369	5,169.9000	5.1699	9.142	0	0	0
2014/01/30	R023	06/02/2014	7.86	Put	Bond Future	4,609.9000	4.6099	5,042.6600	5.0427	9.388	0	0	0
2014/01/30	R023	06/02/2014	7.84	Call	Bond Future	1.2600	0.0013	0.2100	0.0002	(83.333)	0	0	0
2014/01/30	R023	06/02/2014	7.85	Put	Bond Future	4,673.3500	4.6733	5,106.2600	5.1063	9.263	0	0	0
2014/01/30	R023	06/02/2014	7.85	Call	Bond Future	1.4300	0.0014	0.2500	0.0003	(82.517)	0	0	0
2014/01/30	R023	06/02/2014	7.86	Call	Bond Future	1.6200	0.0016	0.2900	0.0003	(82.099)	0	0	0
2014/01/30	R023	08/05/2014			Bond Future	8.7341	95.5815	8.7931	95.2391	0.675	0.0000	0.0000	2,280
2014/01/30	R023	08/05/2014	7.60	Call	Bond Future	443.9900	0.4440	389.8200	0.3898	(12.201)	0	0	0
2014/01/30	R023	08/05/2014	7.61	Call	Bond Future	452.4000	0.4524	397.4200	0.3974	(12.153)	0	0	0
2014/01/30	R023	08/05/2014	7.59	Put	Bond Future	7,408.8100	7.4088	7,697.9000	7.6979	3.902	0	0	0
2014/01/30	R023	08/05/2014	7.61	Put	Bond Future	7,298.0600	7.2981	7,585.5400	7.5855	3.939	0	0	0
2014/01/30	R023	08/05/2014	7.60	Put	Bond Future	7,353.3500	7.3534	7,641.6400	7.6416	3.921	0	0	0
2014/01/30	R023	08/05/2014	7.59	Call	Bond Future	435.7000	0.4357	382.3300	0.3823	(12.249)	0	0	0
2014/01/30	R023	07/08/2014	8.51	Call	Bond Future	2,419.8700	2.4199	2,313.7700	2.3138	(4.385)	0	0	0
2014/01/30	R023	07/08/2014			Bond Future	8.8571	96.8107	8.8985	96.5761	0.468	0.0000	0.0000	0
2014/01/30	R023	07/08/2014	8.49	Call	Bond Future	2,373.2200	2.3732	2,268.4400	2.2684	(4.415)	0	0	0
2014/01/30	R023	07/08/2014	8.50	Call	Bond Future	2,396.4800	2.3965	2,291.0400	2.2910	(4.400)	0	0	0
2014/01/30	R023	07/08/2014	8.49	Put	Bond Future	4,482.7400	4.4827	4,612.4800	4.6125	2.894	0	0	0
2014/01/30	R023	07/08/2014	8.51	Put	Bond Future	4,412.8900	4.4129	4,541.3100	4.5413	2.910	0	0	0
2014/01/30	R023	07/08/2014	8.50	Put	Bond Future	4,447.7300	4.4477	4,576.8100	4.5768	2.902	0	0	0
2014/01/30	R023	06/11/2014			Bond Future	8.9787	94.3229	9.0038	94.1845	0.280	0.0000	0.0000	0
2014/01/30	R023	06/11/2014	8.59	Put	Bond Future	5,073.2300	5.0732	5,145.5000	5.1455	1.425	0	0	0
2014/01/30	R023	06/11/2014	8.61	Put	Bond Future	5,006.5100	5.0065	5,078.1300	5.0781	1.431	0	0	0
2014/01/30	R023	06/11/2014	8.59	Call	Bond Future	2,900.2500	2.9002	2,834.1600	2.8342	(2.279)	0	0	0
2014/01/30	R023	06/11/2014	8.60	Put	Bond Future	5,039.7900	5.0398	5,111.7400	5.1117	1.428	0	0	0
2014/01/30	R023	06/11/2014	8.60	Call	Bond Future	2,923.5200	2.9235	2,857.1100	2.8571	(2.272)	0	0	0
2014/01/30	R023	06/11/2014	8.61	Call	Bond Future	2,946.9100	2.9469	2,880.1700	2.8802	(2.265)	0	0	0

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2014/01/30	R157	06/02/2014	5.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R157	06/02/2014	5.65	Put	Bond Future	2,185.6200	2.1856	2,643.1800	2.6432	20.935	0	0	0
2014/01/30	R157	06/02/2014			Bond Future	7.0177	115.1249	7.3088	114.6674	4.148	0.0000	0.0000	24,438
2014/01/30	R157	06/02/2014	5.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R157	06/02/2014	5.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R157	06/02/2014	5.64	Put	Bond Future	2,201.8200	2.2018	2,659.3800	2.6594	20.781	0	0	0
2014/01/30	R157	06/02/2014	5.66	Put	Bond Future	2,169.4300	2.1694	2,626.9900	2.6270	21.091	0	0	0
2014/01/30	R157	08/05/2014	5.20	Call	Bond Future	5.6700	0.0057	2.3900	0.0024	(57.848)	0	0	0
2014/01/30	R157	08/05/2014			Bond Future	7.3527	109.8466	7.6176	109.4965	3.602	0.0000	0.0000	4,125
2014/01/30	R157	08/05/2014	5.21	Call	Bond Future	5.8500	0.0059	2.4700	0.0025	(57.778)	0	0	0
2014/01/30	R157	08/05/2014	5.19	Call	Bond Future	5.5000	0.0055	2.3100	0.0023	(58.000)	0	0	0
2014/01/30	R157	08/05/2014	5.20	Put	Bond Future	2,912.8400	2.9128	3,259.7200	3.2597	11.909	0	0	0
2014/01/30	R157	08/05/2014	5.19	Put	Bond Future	2,926.4300	2.9264	3,273.4000	3.2734	11.856	0	0	0
2014/01/30	R157	08/05/2014	5.21	Put	Bond Future	2,899.2600	2.8993	3,246.0400	3.2460	11.961	0	0	0
2014/01/30	R157	07/08/2014	6.76	Put	Bond Future	1,310.2300	1.3102	1,483.0100	1.4830	13.187	0	0	0
2014/01/30	R157	07/08/2014			Bond Future	7.7558	111.3907	7.9652	111.1657	2.701	0.0000	0.0000	0
2014/01/30	R157	07/08/2014	6.75	Put	Bond Future	1,318.2400	1.3182	1,491.5100	1.4915	13.144	0	0	0
2014/01/30	R157	07/08/2014	6.74	Call	Bond Future	225.3100	0.2253	174.0600	0.1741	(22.746)	0	0	0
2014/01/30	R157	07/08/2014	6.75	Call	Bond Future	227.9400	0.2279	176.2200	0.1762	(22.690)	0	0	0
2014/01/30	R157	07/08/2014	6.76	Call	Bond Future	230.8500	0.2309	178.6400	0.1786	(22.616)	0	0	0
2014/01/30	R157	07/08/2014	6.74	Put	Bond Future	1,326.5300	1.3265	1,500.2700	1.5003	13.097	0	0	0
2014/01/30	R157	06/11/2014	6.19	Put	Bond Future	1,899.4000	1.8994	1,998.9000	1.9989	5.238	0	0	0
2014/01/30	R157	06/11/2014			Bond Future	8.3232	106.2259	8.4620	106.1111	1.668	0.0000	0.0000	0
2014/01/30	R157	06/11/2014	6.21	Put	Bond Future	1,884.6600	1.8847	1,983.9100	1.9839	5.266	0	0	0
2014/01/30	R157	06/11/2014	6.20	Put	Bond Future	1,892.0200	1.8920	1,991.4000	1.9914	5.253	0	0	0
2014/01/30	R157	06/11/2014	6.21	Call	Bond Future	111.6000	0.1116	96.0700	0.0961	(13.916)	0	0	0
2014/01/30	R157	06/11/2014	6.19	Call	Bond Future	109.3300	0.1093	94.0500	0.0940	(13.976)	0	0	0
2014/01/30	R157	06/11/2014	6.20	Call	Bond Future	110.4600	0.1105	95.0600	0.0951	(13.942)	0	0	0
2014/01/30	R186	06/02/2014	8.75	Put	Bond Future	1,133.9900	1.1340	1,307.4500	1.3075	15.296	0	0	250
2014/01/30	R186	06/02/2014			Bond Future	8.7903	114.4914	8.8383	114.0939	0.546	0.0000	0.0000	37,760
2014/01/30	R186	06/02/2014	7.75	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2014/01/30	R186	06/02/2014	7.74	Put	Bond Future	9,215.4300	9.2154	9,612.8600	9.6129	4.313	0	0	0
2014/01/30	R186	06/02/2014	7.76	Put	Bond Future	9,030.3300	9.0303	9,427.7500	9.4277	4.401	0	0	0
2014/01/30	R186	06/02/2014	7.75	Put	Bond Future	9,122.8400	9.1228	9,520.2600	9.5203	4.356	0	0	0
2014/01/30	R186	06/02/2014	8.75	Call	Bond Future	798.4400	0.7984	574.4400	0.5744	(28.055)	0	0	0
2014/01/30	R186	06/02/2014	7.76	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2014/01/30	R186	06/02/2014	7.74	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2014/01/30	R186	08/05/2014	7.50	Put	Bond Future	12,672.4500	12.6724	12,923.7600	12.9238	1.983	0	0	0
2014/01/30	R186	08/05/2014	8.25	Put	Bond Future	7,028.2600	7.0283	7,219.3700	7.2194	2.719	0	0	0
2014/01/30	R186	08/05/2014			Bond Future	8.9090	116.0128	8.9443	115.7274	0.396	0.0000	0.0000	13,798
2014/01/30	R186	08/05/2014	9.25	Put	Bond Future	2,393.0900	2.3931	2,481.9000	2.4819	3.711	0	0	8,000
2014/01/30	R186	08/05/2014	7.09	Put	Bond Future	16,366.5100	16.3665	16,635.7100	16.6357	1.645	0	0	0
2014/01/30	R186	08/05/2014	9.00	Put	Bond Future	3,238.4900	3.2385	3,351.1700	3.3512	3.479	0	0	400
2014/01/30	R186	08/05/2014	7.10	Call	Bond Future	159.5400	0.1595	143.0000	0.1430	(10.367)	0	0	0
2014/01/30	R186	08/05/2014	8.50	Call	Bond Future	2,163.5400	2.1635	2,043.3200	2.0433	(5.557)	0	0	0
2014/01/30	R186	08/05/2014	7.11	Call	Bond Future	163.3700	0.1634	146.5000	0.1465	(10.326)	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
2014/01/30	R186	08/05/2014	9.25	Call	Bond Future	5,109.3100		5.1093	4,912.7100	4.9127	(3.848)	0	0	0
2014/01/30	R186	08/05/2014	8.25	Call	Bond Future	1,503.4300		1.5034	1,409.1300	1.4091	(6.272)	0	0	8,000
2014/01/30	R186	08/05/2014	7.09	Call	Bond Future	155.7800		0.1558	139.5700	0.1396	(10.406)	0	0	0
2014/01/30	R186	08/05/2014	8.50	Put	Bond Future	5,548.4400		5.5484	5,713.6300	5.7136	2.977	0	0	1,933
2014/01/30	R186	08/05/2014	7.11	Put	Bond Future	16,178.7300		16.1787	16,447.2700	16.4473	1.660	0	0	0
2014/01/30	R186	08/05/2014	7.50	Call	Bond Future	386.5400		0.3865	352.4400	0.3524	(8.822)	0	0	1,933
2014/01/30	R186	08/05/2014	9.00	Call	Bond Future	3,972.5900		3.9726	3,799.8600	3.7999	(4.348)	0	0	0
2014/01/30	R186	08/05/2014	7.10	Put	Bond Future	16,272.5300		16.2725	16,541.4000	16.5414	1.652	0	0	0
2014/01/30	R186	07/08/2014	8.31	Call	Bond Future	2,285.0600		2.2851	2,224.1700	2.2242	(2.665)	0	0	0
2014/01/30	R186	07/08/2014			Bond Future	9.0212		112.3514	9.0409	112.1959	0.218	0.0000	0.0000	0
2014/01/30	R186	07/08/2014	8.92	Put	Bond Future	5,026.3200		5.0263	5,093.5300	5.0935	1.337	0	0	840
2014/01/30	R186	07/08/2014	8.29	Call	Bond Future	2,233.7600		2.2338	2,173.7600	2.1738	(2.686)	0	0	0
2014/01/30	R186	07/08/2014	8.30	Call	Bond Future	2,259.3100		2.2593	2,198.8700	2.1989	(2.675)	0	0	0
2014/01/30	R186	07/08/2014	8.29	Put	Bond Future	8,241.2900		8.2413	8,336.7900	8.3368	1.159	0	0	0
2014/01/30	R186	07/08/2014	8.92	Call	Bond Future	4,220.7100		4.2207	4,132.4200	4.1324	(2.092)	0	0	0
2014/01/30	R186	07/08/2014	8.31	Put	Bond Future	8,122.3100		8.1223	8,216.9200	8.2169	1.165	0	0	0
2014/01/30	R186	07/08/2014	8.30	Put	Bond Future	8,181.6600		8.1817	8,276.7200	8.2767	1.162	0	0	0
2014/01/30	R186	06/11/2014	8.14	Call	Bond Future	2,402.5700		2.4026	2,382.7400	2.3827	(0.825)	0	0	0
2014/01/30	R186	06/11/2014	8.15	Put	Bond Future	10,373.1200		10.3731	10,391.7000	10.3917	0.179	0	0	0
2014/01/30	R186	06/11/2014			Bond Future	9.1281		114.0122	9.1331	113.9737	0.055	0.0000	0.0000	0
2014/01/30	R186	06/11/2014	9.17	Call	Bond Future	5,656.3100		5.6563	5,626.0200	5.6260	(0.536)	0	0	0
2014/01/30	R186	06/11/2014	8.15	Call	Bond Future	2,426.3300		2.4263	2,406.3900	2.4064	(0.822)	0	0	0
2014/01/30	R186	06/11/2014	8.16	Call	Bond Future	2,450.2500		2.4503	2,430.2000	2.4302	(0.818)	0	0	0
2014/01/30	R186	06/11/2014	9.17	Put	Bond Future	5,332.8500		5.3328	5,341.0800	5.3411	0.154	0	0	2,010
2014/01/30	R186	06/11/2014	8.14	Put	Bond Future	10,434.6700		10.4347	10,453.3600	10.4534	0.179	0	0	0
2014/01/30	R186	06/11/2014	8.16	Put	Bond Future	10,311.8200		10.3118	10,330.2900	10.3303	0.179	0	0	0
2014/01/30	R197	06/02/2014			Bond Future	270.2783		270.2783	265.0016	265.0016	(1.952)	0.0000	0.0000	2,049
2014/01/30	R197	06/02/2014	280.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R197	06/02/2014	279.99	Put	Bond Future	9,711.7400		9.7117	14,988.3800	14.9884	54.333	0	0	0
2014/01/30	R197	06/02/2014	280.01	Put	Bond Future	9,731.7400		9.7317	15,008.3800	15.0084	54.221	0	0	0
2014/01/30	R197	06/02/2014	280.00	Put	Bond Future	9,721.7400		9.7217	14,998.3800	14.9984	54.277	0	0	0
2014/01/30	R197	06/02/2014	280.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R197	06/02/2014	279.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R197	08/05/2014	250.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R197	08/05/2014			Bond Future	273.9034		273.9034	268.8285	268.8285	(1.853)	0.0000	0.0000	0
2014/01/30	R197	08/05/2014	250.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R197	08/05/2014	250.01	Call	Bond Future	23,893.4400		23.8934	18,818.4600	18.8185	(21.240)	0	0	0
2014/01/30	R197	08/05/2014	249.99	Call	Bond Future	23,913.4400		23.9134	18,838.4600	18.8385	(21.222)	0	0	0
2014/01/30	R197	08/05/2014	250.00	Call	Bond Future	23,903.4400		23.9034	18,828.4600	18.8285	(21.231)	0	0	0
2014/01/30	R197	08/05/2014	249.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R201	06/02/2014	5.24	Put	Bond Future	537.8300		0.5378	984.4800	0.9845	83.047	0	0	0
2014/01/30	R201	06/02/2014			Bond Future	5.8761		103.6057	6.4086	103.1590	9.063	0.0000	0.0000	0
2014/01/30	R201	06/02/2014	5.26	Put	Bond Future	520.8900		0.5209	967.5000	0.9675	85.740	0	0	0
2014/01/30	R201	06/02/2014	5.24	Call	Bond Future	0.1100		0.0001	0.0000	0.0000	(100.000)	0	0	0
2014/01/30	R201	06/02/2014	5.25	Put	Bond Future	529.3600		0.5294	975.9900	0.9760	84.372	0	0	0
2014/01/30	R201	06/02/2014	5.25	Call	Bond Future	0.1300		0.0001	0.0000	0.0000	(100.000)	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	
2014/01/30	R201	06/02/2014	5.26	Call	Bond Future		0.1500	0.0002	0.0000	0.0000	(100.000)	0	0	0
2014/01/30	R201	08/05/2014			Bond Future		6.1004	104.9825	6.6824	104.6358	9.540	0.0000	0.0000	0
2014/01/30	R201	08/05/2014	4.75	Call	Bond Future		18.3000	0.0183	3.7500	0.0038	(79.508)	0	0	0
2014/01/30	R201	08/05/2014	4.76	Call	Bond Future		18.7500	0.0188	3.8600	0.0039	(79.413)	0	0	0
2014/01/30	R201	08/05/2014	4.74	Call	Bond Future		17.8700	0.0179	3.6400	0.0036	(79.631)	0	0	0
2014/01/30	R201	08/05/2014	4.76	Put	Bond Future		825.3600	0.8254	1,157.0900	1.1571	40.192	0	0	0
2014/01/30	R201	08/05/2014	4.75	Put	Bond Future		830.9700	0.8310	1,163.0400	1.1630	39.962	0	0	0
2014/01/30	R201	08/05/2014	4.74	Put	Bond Future		836.6000	0.8366	1,168.9900	1.1690	39.731	0	0	0
2014/01/30	R201	07/08/2014	5.31	Put	Bond Future		454.7500	0.4548	641.5600	0.6416	41.080	0	0	0
2014/01/30	R201	07/08/2014			Bond Future		6.3535	102.0480	6.9976	101.8179	10.139	0.0000	0.0000	0
2014/01/30	R201	07/08/2014	5.30	Put	Bond Future		457.4700	0.4575	644.6900	0.6447	40.925	0	0	0
2014/01/30	R201	07/08/2014	5.31	Call	Bond Future		79.7100	0.0797	36.3700	0.0364	(54.372)	0	0	0
2014/01/30	R201	07/08/2014	5.29	Call	Bond Future		77.9600	0.0780	35.4300	0.0354	(54.554)	0	0	0
2014/01/30	R201	07/08/2014	5.30	Call	Bond Future		78.8300	0.0788	35.9000	0.0359	(54.459)	0	0	0
2014/01/30	R201	07/08/2014	5.29	Put	Bond Future		460.2100	0.4602	647.8300	0.6478	40.768	0	0	0
2014/01/30	R202	06/02/2014	208.99	Put	Bond Future		2,338.6000	2.3386	7,261.4900	7.2615	210.506	0	0	0
2014/01/30	R202	06/02/2014			Bond Future		207.4816	207.4816	201.7480	201.7480	(2.763)	0.0000	0.0000	44,679
2014/01/30	R202	06/02/2014	209.01	Put	Bond Future		2,351.8800	2.3519	7,281.1800	7.2812	209.590	0	0	0
2014/01/30	R202	06/02/2014	208.99	Call	Bond Future		830.2100	0.8302	19.4700	0.0195	(97.655)	0	0	0
2014/01/30	R202	06/02/2014	209.00	Put	Bond Future		2,345.2400	2.3452	7,271.3300	7.2713	210.046	0	0	0
2014/01/30	R202	06/02/2014	209.00	Call	Bond Future		826.8500	0.8269	19.3100	0.0193	(97.665)	0	0	0
2014/01/30	R202	06/02/2014	209.01	Call	Bond Future		823.4900	0.8235	19.1600	0.0192	(97.673)	0	0	0
2014/01/30	R202	08/05/2014	215.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R202	08/05/2014			Bond Future		210.2646	210.2646	204.6613	204.6613	(2.665)	0.0000	0.0000	0
2014/01/30	R202	08/05/2014	215.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R202	08/05/2014	214.99	Put	Bond Future		4,725.4200	4.7254	10,328.7400	10.3287	118.578	0	0	0
2014/01/30	R202	08/05/2014	215.01	Put	Bond Future		4,745.4200	4.7454	10,348.7400	10.3487	118.078	0	0	0
2014/01/30	R202	08/05/2014	214.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R202	08/05/2014	215.00	Put	Bond Future		4,735.4200	4.7354	10,338.7400	10.3387	118.328	0	0	0
2014/01/30	R203	06/02/2014			Bond Future		7.8035	104.7585	7.9299	104.3668	1.620	0.0000	0.0000	10,779
2014/01/30	R203	06/02/2014	5.95	Put	Bond Future		5,962.7200	5.9627	6,354.3800	6.3544	6.568	0	0	0
2014/01/30	R203	06/02/2014	6.14	Put	Bond Future		5,332.0200	5.3320	5,723.6800	5.7237	7.345	0	0	0
2014/01/30	R203	06/02/2014	6.16	Put	Bond Future		5,265.8900	5.2659	5,657.5500	5.6575	7.438	0	0	0
2014/01/30	R203	06/02/2014	6.84	Put	Bond Future		3,047.3100	3.0473	3,438.9600	3.4390	12.852	0	0	0
2014/01/30	R203	06/02/2014	6.15	Put	Bond Future		5,298.9500	5.2989	5,690.6100	5.6906	7.391	0	0	0
2014/01/30	R203	06/02/2014	5.95	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	16
2014/01/30	R203	06/02/2014	6.16	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R203	06/02/2014	6.84	Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	13
2014/01/30	R203	06/02/2014	6.14	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R203	06/02/2014	6.15	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R203	08/05/2014	7.40	Put	Bond Future		2,256.9800	2.2570	2,470.4600	2.4705	9.459	0	0	0
2014/01/30	R203	08/05/2014	5.76	Call	Bond Future		9.3400	0.0093	6.5200	0.0065	(30.193)	0	0	0
2014/01/30	R203	08/05/2014	6.84	Call	Bond Future		156.3100	0.1563	123.0200	0.1230	(21.297)	0	0	29
2014/01/30	R203	08/05/2014	5.74	Call	Bond Future		8.7800	0.0088	6.1200	0.0061	(30.296)	0	0	0
2014/01/30	R203	08/05/2014			Bond Future		8.0122	101.9900	8.1133	101.6978	1.262	0.0000	0.0000	140
2014/01/30	R203	08/05/2014	5.76	Put	Bond Future		6,797.0400	6.7970	7,086.4500	7.0864	4.258	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
2014/01/30	R203	08/05/2014	6.84	Put	Bond Future	3,620.9100	3.6209	3,879.8500	3.8799	7.151	0	0	0
2014/01/30	R203	08/05/2014	5.75	Put	Bond Future	6,828.1300	6.8281	7,117.6300	7.1176	4.240	0	0	0
2014/01/30	R203	08/05/2014	5.74	Put	Bond Future	6,859.2400	6.8592	7,148.8100	7.1488	4.222	0	0	0
2014/01/30	R203	08/05/2014	7.40	Call	Bond Future	465.6100	0.4656	386.8600	0.3869	(16.913)	0	0	16
2014/01/30	R203	08/05/2014	5.75	Call	Bond Future	9.0500	0.0091	6.3200	0.0063	(30.166)	0	0	0
2014/01/30	R203	07/08/2014	7.30	Call	Bond Future	553.1300	0.5531	506.6700	0.5067	(8.399)	0	0	0
2014/01/30	R203	07/08/2014			Bond Future	8.2227	103.4234	8.2882	103.2478	0.796	0.0000	0.0000	0
2014/01/30	R203	07/08/2014	7.31	Call	Bond Future	560.1500	0.5602	513.2600	0.5133	(8.371)	0	0	0
2014/01/30	R203	07/08/2014	6.84	Put	Bond Future	4,096.1100	4.0961	4,242.8600	4.2429	3.583	0	0	0
2014/01/30	R203	07/08/2014	7.29	Put	Bond Future	3,089.9600	3.0900	3,219.5100	3.2195	4.193	0	0	0
2014/01/30	R203	07/08/2014	7.31	Put	Bond Future	3,048.5600	3.0486	3,177.2500	3.1773	4.221	0	0	0
2014/01/30	R203	07/08/2014	7.30	Put	Bond Future	3,069.2200	3.0692	3,198.3400	3.1983	4.207	0	0	0
2014/01/30	R203	07/08/2014	7.29	Call	Bond Future	546.1700	0.5462	500.1400	0.5001	(8.428)	0	0	0
2014/01/30	R203	07/08/2014	6.84	Call	Bond Future	296.3700	0.2964	267.5400	0.2675	(9.728)	0	0	46
2014/01/30	R203	06/11/2014	6.86	Call	Bond Future	394.3800	0.3944	379.9700	0.3800	(3.654)	0	0	0
2014/01/30	R203	06/11/2014			Bond Future	8.4481	100.7891	8.4769	100.7179	0.341	0.0000	0.0000	0
2014/01/30	R203	06/11/2014	6.98	Call	Bond Future	449.3200	0.4493	433.4200	0.4334	(3.539)	0	0	14
2014/01/30	R203	06/11/2014	6.84	Call	Bond Future	385.7600	0.3858	371.5900	0.3716	(3.673)	0	0	45
2014/01/30	R203	06/11/2014	6.85	Call	Bond Future	390.0500	0.3901	375.7600	0.3758	(3.664)	0	0	0
2014/01/30	R203	06/11/2014	6.98	Put	Bond Future	4,167.9000	4.1679	4,223.2100	4.2232	1.327	0	0	0
2014/01/30	R203	06/11/2014	6.84	Put	Bond Future	4,467.9200	4.4679	4,524.9600	4.5250	1.277	0	0	0
2014/01/30	R203	06/11/2014	6.86	Put	Bond Future	4,424.5000	4.4245	4,481.3000	4.4813	1.284	0	0	0
2014/01/30	R203	06/11/2014	6.85	Put	Bond Future	4,446.1900	4.4462	4,503.1100	4.5031	1.280	0	0	0
2014/01/30	R204	06/02/2014	6.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R204	06/02/2014			Bond Future	8.0551	100.9087	8.1773	100.4275	1.516	0.0000	0.0000	29,703
2014/01/30	R204	06/02/2014	6.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R204	06/02/2014	6.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R204	06/02/2014	6.39	Put	Bond Future	6,854.3100	6.8543	7,335.4500	7.3354	7.020	0	0	0
2014/01/30	R204	06/02/2014	6.41	Put	Bond Future	6,768.6300	6.7686	7,249.7700	7.2498	7.108	0	0	0
2014/01/30	R204	06/02/2014	6.40	Put	Bond Future	6,811.4600	6.8115	7,292.6000	7.2926	7.064	0	0	0
2014/01/30	R204	08/05/2014			Bond Future	8.2333	102.2496	8.3360	101.8653	1.247	0.0000	0.0000	210
2014/01/30	R204	08/05/2014	6.05	Call	Bond Future	18.2500	0.0183	12.9800	0.0130	(28.877)	0	0	0
2014/01/30	R204	08/05/2014	6.06	Call	Bond Future	18.7900	0.0188	13.3800	0.0134	(28.792)	0	0	0
2014/01/30	R204	08/05/2014	6.04	Call	Bond Future	17.7300	0.0177	12.6000	0.0126	(28.934)	0	0	0
2014/01/30	R204	08/05/2014	6.05	Put	Bond Future	8,641.0100	8.6410	9,020.0000	9.0200	4.386	0	0	0
2014/01/30	R204	08/05/2014	6.04	Put	Bond Future	8,682.0400	8.6820	9,061.1700	9.0612	4.367	0	0	0
2014/01/30	R204	08/05/2014	6.06	Put	Bond Future	8,600.0100	8.6000	8,978.8600	8.9789	4.405	0	0	0
2014/01/30	R204	07/08/2014			Bond Future	8.4085	99.6547	8.4850	99.3833	0.909	0.0000	0.0000	0
2014/01/30	R204	07/08/2014	7.44	Put	Bond Future	4,271.0200	4.2710	4,471.5300	4.4715	4.695	0	0	0
2014/01/30	R204	07/08/2014	7.46	Put	Bond Future	4,215.6200	4.2156	4,414.8300	4.4148	4.726	0	0	0
2014/01/30	R204	07/08/2014	7.45	Put	Bond Future	4,243.2700	4.2433	4,443.1400	4.4431	4.710	0	0	0
2014/01/30	R204	07/08/2014	7.78	Call	Bond Future	1,117.8200	1.1178	1,023.5700	1.0236	(8.432)	0	0	0
2014/01/30	R204	07/08/2014	7.46	Call	Bond Future	770.5400	0.7705	698.3600	0.6984	(9.367)	0	0	0
2014/01/30	R204	07/08/2014	7.44	Call	Bond Future	751.7300	0.7517	680.8500	0.6808	(9.429)	0	0	0
2014/01/30	R204	07/08/2014	7.78	Put	Bond Future	3,384.4000	3.3844	3,561.5400	3.5615	5.234	0	0	530
2014/01/30	R204	07/08/2014	7.45	Call	Bond Future	761.0900	0.7611	689.5700	0.6896	(9.397)	0	0	0
2014/01/30	R204	06/11/2014	7.99	Put	Bond Future	3,666.8000	3.6668	3,767.4800	3.7675	2.746	0	0	1,270

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
2014/01/30	R204	06/11/2014			Bond Future	8.5831	101.1275	8.6336	100.9578	0.589	0.0000	0.0000	0
2014/01/30	R204	06/11/2014	6.99	Put	Bond Future	6,206.5000	6.2065	6,340.0600	6.3401	2.152	0	0	0
2014/01/30	R204	06/11/2014	7.01	Put	Bond Future	6,147.8400	6.1478	6,280.8500	6.2809	2.164	0	0	0
2014/01/30	R204	06/11/2014	6.99	Call	Bond Future	665.9200	0.6659	629.7600	0.6298	(5.430)	0	0	0
2014/01/30	R204	06/11/2014	7.00	Put	Bond Future	6,177.1500	6.1772	6,310.4300	6.3104	2.158	0	0	0
2014/01/30	R204	06/11/2014	7.99	Call	Bond Future	1,647.6100	1.6476	1,578.5700	1.5786	(4.190)	0	0	0
2014/01/30	R204	06/11/2014	7.00	Call	Bond Future	672.5200	0.6725	636.0800	0.6361	(5.418)	0	0	0
2014/01/30	R204	06/11/2014	7.01	Call	Bond Future	679.1600	0.6792	642.4500	0.6425	(5.405)	0	0	0
2014/01/30	R207	06/02/2014			Bond Future	8.3292	95.5639	8.4114	95.1978	0.987	0.0000	0.0000	20,554
2014/01/30	R207	06/02/2014	6.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R207	06/02/2014	6.64	Put	Bond Future	7,917.8300	7.9178	8,283.9400	8.2839	4.624	0	0	0
2014/01/30	R207	06/02/2014	6.66	Put	Bond Future	7,819.4700	7.8195	8,185.5800	8.1856	4.682	0	0	0
2014/01/30	R207	06/02/2014	6.65	Put	Bond Future	7,868.6300	7.8686	8,234.7400	8.2347	4.653	0	0	0
2014/01/30	R207	06/02/2014	6.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R207	06/02/2014	6.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R207	08/05/2014	6.19	Put	Bond Future	10,542.4100	10.5424	10,811.9000	10.8119	2.556	0	0	0
2014/01/30	R207	08/05/2014	6.21	Put	Bond Future	10,446.1800	10.4462	10,715.4800	10.7155	2.578	0	0	0
2014/01/30	R207	08/05/2014			Bond Future	8.4945	96.8338	8.5584	96.5607	0.753	0.0000	0.0000	90
2014/01/30	R207	08/05/2014	6.20	Put	Bond Future	10,494.2800	10.4943	10,763.6700	10.7637	2.567	0	0	0
2014/01/30	R207	08/05/2014	6.20	Call	Bond Future	18.6100	0.0186	14.8700	0.0149	(20.097)	0	0	0
2014/01/30	R207	08/05/2014	6.21	Call	Bond Future	19.1500	0.0192	15.3200	0.0153	(20.000)	0	0	0
2014/01/30	R207	08/05/2014	6.19	Call	Bond Future	18.0800	0.0181	14.4400	0.0144	(20.133)	0	0	0
2014/01/30	R207	07/08/2014	7.69	Call	Bond Future	899.4600	0.8995	852.6900	0.8527	(5.200)	0	0	0
2014/01/30	R207	07/08/2014	7.70	Put	Bond Future	4,934.3900	4.9344	5,050.8300	5.0508	2.360	0	0	0
2014/01/30	R207	07/08/2014			Bond Future	8.6567	94.5539	8.6966	94.3902	0.461	0.0000	0.0000	0
2014/01/30	R207	07/08/2014	7.70	Call	Bond Future	910.3200	0.9103	863.1500	0.8631	(5.182)	0	0	0
2014/01/30	R207	07/08/2014	7.71	Call	Bond Future	921.2700	0.9213	873.7000	0.8737	(5.164)	0	0	0
2014/01/30	R207	07/08/2014	7.69	Put	Bond Future	4,966.6900	4.9667	5,083.5300	5.0835	2.352	0	0	0
2014/01/30	R207	07/08/2014	7.71	Put	Bond Future	4,902.2000	4.9022	5,018.2400	5.0182	2.367	0	0	0
2014/01/30	R207	06/11/2014	7.36	Put	Bond Future	6,830.1400	6.8301	6,877.1900	6.8772	0.689	0	0	0
2014/01/30	R207	06/11/2014			Bond Future	8.8101	95.9515	8.8268	95.8858	0.190	0.0000	0.0000	0
2014/01/30	R207	06/11/2014	7.35	Put	Bond Future	6,863.8500	6.8638	6,911.0200	6.9110	0.687	0	0	0
2014/01/30	R207	06/11/2014	7.36	Call	Bond Future	918.7300	0.9187	900.0700	0.9001	(2.031)	0	0	0
2014/01/30	R207	06/11/2014	7.34	Call	Bond Future	901.5700	0.9016	883.1600	0.8832	(2.042)	0	0	0
2014/01/30	R207	06/11/2014	7.35	Call	Bond Future	910.1200	0.9101	891.5800	0.8916	(2.037)	0	0	0
2014/01/30	R207	06/11/2014	7.34	Put	Bond Future	6,897.6400	6.8976	6,944.9400	6.9449	0.686	0	0	0
2014/01/30	R208	06/02/2014	6.74	Put	Bond Future	8,891.1500	8.8912	9,326.7300	9.3267	4.899	0	0	0
2014/01/30	R208	06/02/2014			Bond Future	8.4226	93.6387	8.5102	93.2032	1.040	0.0000	0.0000	11,167
2014/01/30	R208	06/02/2014	6.75	Put	Bond Future	8,835.2400	8.8352	9,270.8200	9.2708	4.930	0	0	0
2014/01/30	R208	06/02/2014	6.76	Put	Bond Future	8,779.3700	8.7794	9,214.9500	9.2150	4.961	0	0	0
2014/01/30	R208	06/02/2014	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R208	06/02/2014	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R208	06/02/2014	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R208	08/05/2014	6.31	Call	Bond Future	22.2200	0.0222	17.3300	0.0173	(22.007)	0	0	0
2014/01/30	R208	08/05/2014			Bond Future	8.5651	91.4869	8.6373	91.1397	0.843	0.0000	0.0000	680
2014/01/30	R208	08/05/2014	6.29	Call	Bond Future	20.9700	0.0210	16.3300	0.0163	(22.127)	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
2014/01/30	R208	08/05/2014	6.31	Put	Bond Future	11,744.9900	11.7450	12,087.2600	12.0873	2.914	0	0	0
2014/01/30	R208	08/05/2014	6.30	Put	Bond Future	11,800.3500	11.8004	12,142.7400	12.1427	2.902	0	0	0
2014/01/30	R208	08/05/2014	6.29	Put	Bond Future	11,855.7400	11.8557	12,198.2600	12.1983	2.889	0	0	0
2014/01/30	R208	08/05/2014	6.30	Call	Bond Future	21.5900	0.0216	16.8200	0.0168	(22.094)	0	0	0
2014/01/30	R208	07/08/2014	8.28	Call	Bond Future	1,791.3400	1.7913	1,689.7400	1.6897	(5.672)	0	0	0
2014/01/30	R208	07/08/2014			Bond Future	8.7022	92.7728	8.7546	92.5290	0.602	0.0000	0.0000	0
2014/01/30	R208	07/08/2014	7.80	Call	Bond Future	1,045.2100	1.0452	975.2100	0.9752	(6.697)	0	0	0
2014/01/30	R208	07/08/2014	7.79	Put	Bond Future	5,409.2200	5.4092	5,583.6100	5.5836	3.224	0	0	0
2014/01/30	R208	07/08/2014	7.81	Put	Bond Future	5,335.8600	5.3359	5,509.0100	5.5090	3.245	0	0	0
2014/01/30	R208	07/08/2014	7.80	Put	Bond Future	5,372.4700	5.3725	5,546.2400	5.5462	3.234	0	0	0
2014/01/30	R208	07/08/2014	8.28	Put	Bond Future	3,785.5200	3.7855	3,927.6900	3.9277	3.756	0	0	630
2014/01/30	R208	07/08/2014	7.81	Call	Bond Future	1,057.9300	1.0579	987.3100	0.9873	(6.675)	0	0	0
2014/01/30	R208	07/08/2014	7.79	Call	Bond Future	1,032.5900	1.0326	963.2100	0.9632	(6.719)	0	0	0
2014/01/30	R208	06/11/2014	7.46	Call	Bond Future	962.0800	0.9621	924.7700	0.9248	(3.878)	0	0	0
2014/01/30	R208	06/11/2014			Bond Future	8.8371	90.7458	8.8706	90.5951	0.379	0.0000	0.0000	0
2014/01/30	R208	06/11/2014	7.44	Call	Bond Future	942.7500	0.9428	906.0000	0.9060	(3.898)	0	0	0
2014/01/30	R208	06/11/2014	7.45	Call	Bond Future	952.3800	0.9524	915.3500	0.9153	(3.888)	0	0	0
2014/01/30	R208	06/11/2014	8.50	Put	Bond Future	4,014.2600	4.0143	4,093.4500	4.0935	1.973	0	0	1,520
2014/01/30	R208	06/11/2014	7.44	Put	Bond Future	7,508.0600	7.5081	7,621.9400	7.6219	1.517	0	0	0
2014/01/30	R208	06/11/2014	7.46	Put	Bond Future	7,429.3500	7.4293	7,542.6700	7.5427	1.525	0	0	0
2014/01/30	R208	06/11/2014	8.50	Call	Bond Future	2,481.3900	2.4814	2,409.9500	2.4100	(2.879)	0	0	0
2014/01/30	R208	06/11/2014	7.45	Put	Bond Future	7,468.6600	7.4687	7,582.2600	7.5823	1.521	0	0	0
2014/01/30	R209	06/02/2014	8.56	Call	Bond Future	2.2000	0.0022	1.8200	0.0018	(17.273)	0	0	0
2014/01/30	R209	06/02/2014			Bond Future	9.3489	73.5270	9.3071	73.8266	(0.448)	0.0000	0.0000	13,535
2014/01/30	R209	06/02/2014	8.54	Call	Bond Future	1.7300	0.0017	1.4100	0.0014	(18.497)	0	0	0
2014/01/30	R209	06/02/2014	8.55	Call	Bond Future	1.9500	0.0020	1.6000	0.0016	(17.949)	0	0	0
2014/01/30	R209	06/02/2014	8.54	Put	Bond Future	6,160.7100	6.1607	5,860.7900	5.8608	(4.868)	0	0	0
2014/01/30	R209	06/02/2014	8.56	Put	Bond Future	5,999.0600	5.9991	5,699.0800	5.6991	(5.000)	0	0	0
2014/01/30	R209	06/02/2014	8.55	Put	Bond Future	6,079.8000	6.0798	5,779.8500	5.7799	(4.934)	0	0	0
2014/01/30	R209	08/05/2014	9.63	Call	Bond Future	3,816.0800	3.8161	4,025.0100	4.0250	5.475	0	0	0
2014/01/30	R209	08/05/2014			Bond Future	9.4485	71.3595	9.3948	71.7374	(0.568)	0.0000	0.0000	10,528
2014/01/30	R209	08/05/2014	9.00	Put	Bond Future	5,091.4100	5.0914	4,838.8400	4.8388	(4.961)	0	0	0
2014/01/30	R209	08/05/2014	9.50	Call	Bond Future	3,340.5600	3.3406	3,532.3300	3.5323	5.741	0	0	0
2014/01/30	R209	08/05/2014	7.85	Call	Bond Future	240.4500	0.2405	263.3400	0.2633	9.520	0	0	0
2014/01/30	R209	08/05/2014	9.75	Put	Bond Future	2,215.8500	2.2159	2,062.2600	2.0623	(6.931)	0	0	7,262
2014/01/30	R209	08/05/2014	9.85	Put	Bond Future	1,956.8500	1.9569	1,815.6600	1.8157	(7.215)	0	0	10,000
2014/01/30	R209	08/05/2014	8.50	Put	Bond Future	8,022.5100	8.0225	7,712.8700	7.7129	(3.860)	0	0	0
2014/01/30	R209	08/05/2014	7.86	Call	Bond Future	245.8100	0.2458	269.1600	0.2692	9.499	0	0	0
2014/01/30	R209	08/05/2014	9.50	Put	Bond Future	2,980.5400	2.9805	2,794.4000	2.7944	(6.245)	0	0	640
2014/01/30	R209	08/05/2014	7.84	Call	Bond Future	235.1800	0.2352	257.6200	0.2576	9.542	0	0	0
2014/01/30	R209	08/05/2014	7.85	Put	Bond Future	13,002.3800	13.0024	12,647.3600	12.6474	(2.730)	0	0	0
2014/01/30	R209	08/05/2014	9.63	Put	Bond Future	2,560.9500	2.5610	2,391.9700	2.3920	(6.598)	0	0	883
2014/01/30	R209	08/05/2014	9.85	Call	Bond Future	4,686.1400	4.6861	4,922.8600	4.9229	5.051	0	0	0
2014/01/30	R209	08/05/2014	7.84	Put	Bond Future	13,087.7700	13.0878	12,732.3000	12.7323	(2.716)	0	0	0
2014/01/30	R209	08/05/2014	9.75	Call	Bond Future	4,281.3000	4.2813	4,505.6200	4.5056	5.240	0	0	0
2014/01/30	R209	08/05/2014	8.50	Call	Bond Future	847.7500	0.8478	916.0200	0.9160	8.053	0	0	640
2014/01/30	R209	08/05/2014	9.00	Call	Bond Future	1,833.3800	1.8334	1,958.7200	1.9587	6.837	0	0	640

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2014/01/30	R209	08/05/2014	7.86	Put	Bond Future	12,917.2200		12.9172	12,562.6600	12.5627	(2.745)	0	0	0
2014/01/30	R209	07/08/2014	9.04	Put	Bond Future	6,429.4200		6.4294	6,141.1800	6.1412	(4.483)	0	0	0
2014/01/30	R209	07/08/2014			Bond Future	9.5425		72.3625	9.4750	72.8310	(0.708)	0.0000	0.0000	0
2014/01/30	R209	07/08/2014	9.06	Put	Bond Future	6,334.0300		6.3340	6,048.2000	6.0482	(4.513)	0	0	0
2014/01/30	R209	07/08/2014	9.05	Put	Bond Future	6,381.5900		6.3816	6,094.5600	6.0946	(4.498)	0	0	0
2014/01/30	R209	07/08/2014	9.05	Call	Bond Future	2,849.4000		2.8494	3,030.9000	3.0309	6.370	0	0	0
2014/01/30	R209	07/08/2014	9.06	Call	Bond Future	2,876.3000		2.8763	3,059.0000	3.0590	6.352	0	0	0
2014/01/30	R209	07/08/2014	9.04	Call	Bond Future	2,822.6500		2.8226	3,002.9400	3.0029	6.387	0	0	0
2014/01/30	R209	06/11/2014			Bond Future	9.6330		70.2859	9.5524	70.8372	(0.837)	0.0000	0.0000	0
2014/01/30	R209	06/11/2014	8.99	Put	Bond Future	7,862.1300		7.8621	7,526.0700	7.5261	(4.274)	0	0	0
2014/01/30	R209	06/11/2014	9.01	Put	Bond Future	7,764.4200		7.7644	7,430.7300	7.4307	(4.298)	0	0	0
2014/01/30	R209	06/11/2014	9.00	Put	Bond Future	7,813.1600		7.8132	7,478.2900	7.4783	(4.286)	0	0	0
2014/01/30	R209	06/11/2014	8.99	Call	Bond Future	3,269.0300		3.2690	3,484.2600	3.4843	6.584	0	0	0
2014/01/30	R209	06/11/2014	9.00	Call	Bond Future	3,295.0600		3.2951	3,511.4800	3.5115	6.568	0	0	0
2014/01/30	R209	06/11/2014	9.01	Call	Bond Future	3,321.2100		3.3212	3,538.8100	3.5388	6.552	0	0	0
2014/01/30	R210	06/02/2014	161.51	Put	Bond Future	3,001.8900		3.0019	7,765.7700	7.7658	158.696	0	0	0
2014/01/30	R210	06/02/2014			Bond Future	158.5081		158.5081	153.7442	153.7442	(3.005)	0.0000	0.0000	1,319
2014/01/30	R210	06/02/2014	161.50	Put	Bond Future	2,991.8900		2.9919	7,755.7700	7.7558	159.226	0	0	0
2014/01/30	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R210	06/02/2014	161.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R210	06/02/2014	161.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R210	06/02/2014	161.49	Put	Bond Future	2,981.8900		2.9819	7,745.7700	7.7458	159.760	0	0	0
2014/01/30	R210	08/05/2014			Bond Future	158.6770		158.6770	154.0067	154.0067	(2.943)	0.0000	0.0000	0
2014/01/30	R210	08/05/2014	159.99	Put	Bond Future	1,312.9500		1.3129	5,983.3100	5.9833	355.715	0	0	0
2014/01/30	R210	08/05/2014	160.01	Put	Bond Future	1,332.9500		1.3329	6,003.3100	6.0033	350.378	0	0	0
2014/01/30	R210	08/05/2014	160.00	Put	Bond Future	1,322.9500		1.3229	5,993.3100	5.9933	353.026	0	0	0
2014/01/30	R210	08/05/2014	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R210	08/05/2014	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R210	08/05/2014	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R211	06/02/2014	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R211	06/02/2014			Bond Future	127.7846		127.7846	125.9474	125.9474	(1.438)	0.0000	0.0000	2,022
2014/01/30	R211	06/02/2014	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R211	06/02/2014	128.99	Put	Bond Future	1,205.3800		1.2054	3,042.6400	3.0426	152.422	0	0	0
2014/01/30	R211	06/02/2014	129.01	Put	Bond Future	1,225.3800		1.2254	3,062.6400	3.0626	149.934	0	0	0
2014/01/30	R211	06/02/2014	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R211	06/02/2014	129.00	Put	Bond Future	1,215.3800		1.2154	3,052.6400	3.0526	151.168	0	0	0
2014/01/30	R211	08/05/2014	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R211	08/05/2014	130.00	Put	Bond Future	501.4300		0.5014	2,233.8500	2.2338	345.496	0	0	0
2014/01/30	R211	08/05/2014			Bond Future	129.4986		129.4986	127.7661	127.7661	(1.338)	0.0000	0.0000	0
2014/01/30	R211	08/05/2014	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R211	08/05/2014	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R211	08/05/2014	129.99	Put	Bond Future	491.4300		0.4914	2,223.8500	2.2238	352.526	0	0	0
2014/01/30	R211	08/05/2014	130.01	Put	Bond Future	511.4300		0.5114	2,243.8500	2.2438	338.740	0	0	0
2014/01/30	R212	06/02/2014			Bond Future	129.7769		129.7769	125.2895	125.2895	(3.458)	0.0000	0.0000	21,791
2014/01/30	R212	06/02/2014	132.99	Put	Bond Future	3,213.0700		3.2131	7,700.4700	7.7005	139.661	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
2014/01/30	R212	06/02/2014	133.01	Put	Bond Future	3,233.0700	3.2331	7,720.4700	7.7205	138.797	0	0	0
2014/01/30	R212	06/02/2014	133.00	Put	Bond Future	3,223.0700	3.2231	7,710.4700	7.7105	139.228	0	0	0
2014/01/30	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R212	08/05/2014			Bond Future	131.5176	131.5176	127.0989	127.0989	(3.360)	0.0000	0.0000	0
2014/01/30	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R212	08/05/2014	131.99	Put	Bond Future	472.4100	0.4724	4,891.1500	4.8912	935.361	0	0	0
2014/01/30	R212	08/05/2014	132.01	Put	Bond Future	492.4100	0.4924	4,911.1500	4.9112	897.370	0	0	0
2014/01/30	R212	08/05/2014	132.00	Put	Bond Future	482.4100	0.4824	4,901.1500	4.9012	915.972	0	0	0
2014/01/30	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R213	06/02/2014			Bond Future	9.2800	83.8294	9.2830	83.8073	0.033	0.0000	0.0000	14,887
2014/01/30	R213	06/02/2014	8.29	Put	Bond Future	7,671.5600	7.6716	7,693.5200	7.6935	0.286	0	0	0
2014/01/30	R213	06/02/2014	8.31	Put	Bond Future	7,506.3800	7.5064	7,528.3000	7.5283	0.292	0	0	0
2014/01/30	R213	06/02/2014	8.29	Call	Bond Future	0.2300	0.0002	0.0800	0.0001	(65.217)	0	0	0
2014/01/30	R213	06/02/2014	8.30	Put	Bond Future	7,588.9200	7.5889	7,610.8600	7.6109	0.289	0	0	0
2014/01/30	R213	06/02/2014	8.30	Call	Bond Future	0.2700	0.0003	0.1000	0.0001	(62.963)	0	0	0
2014/01/30	R213	06/02/2014	8.31	Call	Bond Future	0.3000	0.0003	0.1100	0.0001	(63.333)	0	0	0
2014/01/30	R213	08/05/2014	7.65	Put	Bond Future	14,089.1300	14.0891	14,027.0300	14.0270	(0.441)	0	0	0
2014/01/30	R213	08/05/2014			Bond Future	9.3870	81.4056	9.3784	81.4665	(0.091)	0.0000	0.0000	6,843
2014/01/30	R213	08/05/2014	7.64	Put	Bond Future	14,174.5600	14.1746	14,112.4700	14.1125	(0.438)	0	0	0
2014/01/30	R213	08/05/2014	7.66	Put	Bond Future	14,003.8900	14.0039	13,941.7900	13.9418	(0.443)	0	0	0
2014/01/30	R213	08/05/2014	7.65	Call	Bond Future	192.2200	0.1922	191.0900	0.1911	(0.588)	0	0	0
2014/01/30	R213	08/05/2014	7.64	Call	Bond Future	187.9500	0.1880	186.8300	0.1868	(0.596)	0	0	0
2014/01/30	R213	08/05/2014	7.66	Call	Bond Future	196.5600	0.1966	195.4300	0.1954	(0.575)	0	0	0
2014/01/30	R213	07/08/2014	8.86	Call	Bond Future	2,539.3500	2.5394	2,586.8500	2.5869	1.871	0	0	0
2014/01/30	R213	07/08/2014			Bond Future	9.4898	82.5495	9.4672	82.7080	(0.239)	0.0000	0.0000	0
2014/01/30	R213	07/08/2014	8.84	Call	Bond Future	2,489.7400	2.4897	2,536.5000	2.5365	1.878	0	0	0
2014/01/30	R213	07/08/2014	8.85	Call	Bond Future	2,514.4700	2.5145	2,561.6000	2.5616	1.874	0	0	0
2014/01/30	R213	07/08/2014	8.84	Put	Bond Future	7,229.6700	7.2297	7,117.9000	7.1179	(1.546)	0	0	0
2014/01/30	R213	07/08/2014	8.86	Put	Bond Future	7,127.3500	7.1274	7,016.3200	7.0163	(1.558)	0	0	0
2014/01/30	R213	07/08/2014	8.85	Put	Bond Future	7,178.3900	7.1784	7,066.9900	7.0670	(1.552)	0	0	0
2014/01/30	R213	06/11/2014	8.84	Call	Bond Future	3,039.3700	3.0394	3,123.0000	3.1230	2.752	0	0	0
2014/01/30	R213	06/11/2014	8.85	Put	Bond Future	8,400.4600	8.4005	8,238.8400	8.2388	(1.924)	0	0	0
2014/01/30	R213	06/11/2014			Bond Future	9.5903	80.2291	9.5546	80.4749	(0.372)	0.0000	0.0000	0
2014/01/30	R213	06/11/2014	8.85	Call	Bond Future	3,064.2000	3.0642	3,148.3400	3.1483	2.746	0	0	0
2014/01/30	R213	06/11/2014	8.86	Call	Bond Future	3,089.1600	3.0892	3,173.8000	3.1738	2.740	0	0	0
2014/01/30	R213	06/11/2014	8.84	Put	Bond Future	8,451.2400	8.4512	8,289.1100	8.2891	(1.918)	0	0	0
2014/01/30	R213	06/11/2014	8.86	Put	Bond Future	8,349.9000	8.3499	8,188.7800	8.1888	(1.930)	0	0	0
2014/01/30	R214	06/02/2014			Bond Future	9.3989	74.6671	9.3772	74.8289	(0.232)	0.0000	0.0000	5,455
2014/01/30	R214	06/02/2014	8.99	Put	Bond Future	3,244.0700	3.2441	3,072.3200	3.0723	(5.294)	0	0	0
2014/01/30	R214	06/02/2014	9.01	Put	Bond Future	3,100.5200	3.1005	2,928.3800	2.9284	(5.552)	0	0	0
2014/01/30	R214	06/02/2014	8.99	Call	Bond Future	102.6100	0.1026	92.6200	0.0926	(9.736)	0	0	0
2014/01/30	R214	06/02/2014	9.00	Put	Bond Future	3,172.0000	3.1720	3,000.0500	3.0000	(5.421)	0	0	0
2014/01/30	R214	06/02/2014	9.00	Call	Bond Future	110.1000	0.1101	99.9100	0.0999	(9.255)	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
2014/01/30	R214	06/02/2014	9.01	Call	Bond Future	118.0300	0.1180	107.6500	0.1077	(8.794)	0	0	0
2014/01/30	R214	08/05/2014			Bond Future	9.4947	72.3742	9.4621	72.6124	(0.344)	0.0000	0.0000	2,150
2014/01/30	R214	08/05/2014	9.00	Call	Bond Future	1,859.4300	1.8594	1,928.5200	1.9285	3.716	0	0	0
2014/01/30	R214	08/05/2014	8.99	Put	Bond Future	5,676.5500	5.6765	5,506.6200	5.5066	(2.994)	0	0	0
2014/01/30	R214	08/05/2014	9.01	Put	Bond Future	5,568.2900	5.5683	5,399.8800	5.3999	(3.024)	0	0	0
2014/01/30	R214	08/05/2014	9.00	Put	Bond Future	5,622.2500	5.6223	5,453.0700	5.4531	(3.009)	0	0	0
2014/01/30	R214	08/05/2014	9.01	Call	Bond Future	1,884.8200	1.8848	1,954.6800	1.9547	3.706	0	0	0
2014/01/30	R214	08/05/2014	8.99	Call	Bond Future	1,834.2500	1.8343	1,902.5900	1.9026	3.726	0	0	0
2014/01/30	R214	07/08/2014	9.54	Put	Bond Future	4,737.7200	4.7377	4,570.0600	4.5701	(3.539)	0	0	0
2014/01/30	R214	07/08/2014			Bond Future	9.5864	73.2979	9.5408	73.6257	(0.475)	0.0000	0.0000	0
2014/01/30	R214	07/08/2014	9.56	Put	Bond Future	4,661.9400	4.6619	4,495.9300	4.4959	(3.561)	0	0	0
2014/01/30	R214	07/08/2014	9.55	Put	Bond Future	4,699.7100	4.6997	4,532.8800	4.5329	(3.550)	0	0	0
2014/01/30	R214	07/08/2014	9.56	Call	Bond Future	4,472.4400	4.4724	4,634.1900	4.6342	3.617	0	0	0
2014/01/30	R214	07/08/2014	9.54	Call	Bond Future	4,404.0400	4.4040	4,564.1400	4.5641	3.635	0	0	0
2014/01/30	R214	07/08/2014	9.55	Call	Bond Future	4,438.1800	4.4382	4,599.1100	4.5991	3.626	0	0	0
2014/01/30	R214	06/11/2014	9.64	Call	Bond Future	5,295.9700	5.2960	5,505.3700	5.5054	3.954	0	0	0
2014/01/30	R214	06/11/2014			Bond Future	9.6756	71.0956	9.6180	71.5038	(0.595)	0.0000	0.0000	0
2014/01/30	R214	06/11/2014	9.65	Call	Bond Future	5,329.5200	5.3295	5,539.7700	5.5398	3.945	0	0	0
2014/01/30	R214	06/11/2014	9.66	Call	Bond Future	5,363.1500	5.3632	5,574.2400	5.5742	3.936	0	0	0
2014/01/30	R214	06/11/2014	9.64	Put	Bond Future	5,547.5300	5.5475	5,348.7600	5.3488	(3.583)	0	0	0
2014/01/30	R214	06/11/2014	9.66	Put	Bond Future	5,473.0400	5.4730	5,275.9600	5.2760	(3.601)	0	0	0
2014/01/30	R214	06/11/2014	9.65	Put	Bond Future	5,510.1800	5.5102	5,312.2600	5.3123	(3.592)	0	0	0
2014/01/30	R248	06/02/2014	9.11	Put	Bond Future	3,414.2600	3.4143	3,159.4200	3.1594	(7.464)	0	0	0
2014/01/30	R248	06/02/2014			Bond Future	9.4592	96.7801	9.4324	97.0350	(0.284)	0.0000	0.0000	11,241
2014/01/30	R248	06/02/2014	9.10	Put	Bond Future	3,515.3400	3.5153	3,260.5000	3.2605	(7.249)	0	0	0
2014/01/30	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R248	06/02/2014	9.09	Put	Bond Future	3,616.6100	3.6166	3,361.7700	3.3618	(7.046)	0	0	0
2014/01/30	R248	08/05/2014	9.04	Put	Bond Future	5,045.9500	5.0460	4,691.6500	4.6917	(7.021)	0	0	0
2014/01/30	R248	08/05/2014			Bond Future	9.5577	93.6440	9.5197	93.9983	(0.398)	0.0000	0.0000	10,090
2014/01/30	R248	08/05/2014	9.06	Put	Bond Future	4,841.8800	4.8419	4,487.5800	4.4876	(7.317)	0	0	0
2014/01/30	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R248	08/05/2014	9.05	Put	Bond Future	4,943.8200	4.9438	4,589.5200	4.5895	(7.167)	0	0	0
2014/01/30	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R248	07/08/2014			Bond Future	9.6524	94.8384	9.6011	95.3093	(0.532)	0.0000	0.0000	0
2014/01/30	R248	07/08/2014	9.65	Call	Bond Future	0.0000	0.0000	448.7300	0.4487	100.000	0	0	0
2014/01/30	R248	07/08/2014	9.64	Put	Bond Future	113.5200	0.1135	0.0000	0.0000	(100.000)	0	0	0
2014/01/30	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/30	R248	07/08/2014	9.65	Put	Bond Future	22.1700	0.0222	0.0000	0.0000	(100.000)	0	0	0
2014/01/30	R248	07/08/2014	9.66	Call	Bond Future	69.0100	0.0690	539.9100	0.5399	682.365	0	0	0
2014/01/30	R248	07/08/2014	9.64	Call	Bond Future	0.0000	0.0000	357.3800	0.3574	100.000	0	0	0
2014/01/30	R248	06/11/2014	9.72	Put	Bond Future	221.2300	0.2212	0.0000	0.0000	(100.000)	0	0	0
2014/01/30	R248	06/11/2014			Bond Future	9.7446	91.8172	9.6808	92.3928	(0.655)	0.0000	0.0000	0
2014/01/30	R248	06/11/2014	9.74	Put	Bond Future	41.4400	0.0414	0.0000	0.0000	(100.000)	0	0	0
2014/01/30	R248	06/11/2014	9.72	Call	Bond Future	0.0000	0.0000	354.3700	0.3544	100.000	0	0	0

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2014/01/30	R248	06/11/2014	9.73	Put	Bond Future	131.2500	0.1313	0.0000	0.0000	(100.000)	0	0	0
2014/01/30	R248	06/11/2014	9.73	Call	Bond Future	0.0000	0.0000	444.3500	0.4444	100.000	0	0	0
2014/01/30	R248	06/11/2014	9.74	Call	Bond Future	0.0000	0.0000	534.1600	0.5342	100.000	0	0	0

Total **391765**