



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 06/02/2014 to 06/02/2014

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
2014/02/06	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	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
2014/02/06	2025	06/02/2014			Bond Future	105.6430	105.6430	105.8437	105.8437	0.190	0.0000	0.0000	0
2014/02/06	2025	06/02/2014	110.99	Put	Bond Future	5,346.9800	5.3470	5,146.2600	5.1463	(3.754)	0	0	0
2014/02/06	2025	06/02/2014	111.01	Put	Bond Future	5,366.9800	5.3670	5,166.2600	5.1663	(3.740)	0	0	0
2014/02/06	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2025	06/02/2014	111.00	Put	Bond Future	5,356.9800	5.3570	5,156.2600	5.1563	(3.747)	0	0	0
2014/02/06	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2025	08/05/2014			Bond Future	107.1631	107.1631	107.9972	107.9972	0.778	0.0000	0.0000	0
2014/02/06	2025	08/05/2014	110.99	Put	Bond Future	3,826.8700	3.8269	2,992.8000	2.9928	(21.795)	0	0	0
2014/02/06	2025	08/05/2014	111.00	Put	Bond Future	3,836.8700	3.8369	3,002.8000	3.0028	(21.738)	0	0	0
2014/02/06	2025	08/05/2014	111.01	Put	Bond Future	3,846.8700	3.8469	3,012.8000	3.0128	(21.682)	0	0	0
2014/02/06	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2037	06/02/2014			Bond Future	9.2710	92.9736	9.2700	92.9827	(0.011)	0.0000	0.0000	0
2014/02/06	2037	06/02/2014	9.38	Call	Bond Future	959.9800	0.9600	969.1300	0.9691	0.953	0	0	0
2014/02/06	2037	06/02/2014	9.39	Call	Bond Future	1,047.2700	1.0473	1,056.4200	1.0564	0.874	0	0	0
2014/02/06	2037	06/02/2014	9.37	Call	Bond Future	872.5500	0.8725	881.7000	0.8817	1.049	0	0	0
2014/02/06	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2037	08/05/2014			Bond Future	9.3638	94.2997	9.3525	94.3984	(0.121)	0.0000	0.0000	5,914
2014/02/06	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2037	08/05/2014	9.38	Call	Bond Future	141.1500	0.1412	239.8600	0.2399	69.933	0	0	0
2014/02/06	2037	08/05/2014	9.39	Call	Bond Future	228.2100	0.2282	326.9200	0.3269	43.254	0	0	0
2014/02/06	2037	08/05/2014	9.37	Call	Bond Future	53.9500	0.0539	152.6600	0.1527	182.966	0	0	0
2014/02/06	2037	07/08/2014	9.06	Put	Bond Future	3,458.1500	3.4581	3,357.7700	3.3578	(2.903)	0	0	0
2014/02/06	2037	07/08/2014			Bond Future	9.4505	91.4766	9.4389	91.5769	(0.123)	0.0000	0.0000	3,280
2014/02/06	2037	07/08/2014	9.05	Put	Bond Future	3,549.4500	3.5494	3,449.0700	3.4491	(2.828)	0	0	0
2014/02/06	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2037	07/08/2014	9.04	Put	Bond Future	3,640.8900	3.6409	3,540.5100	3.5405	(2.757)	0	0	0
2014/02/06	2037	06/11/2014	9.69	Call	Bond Future	1,354.0000	1.3540	1,455.7600	1.4558	7.516	0	0	0
2014/02/06	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2037	06/11/2014			Bond Future	9.5282	92.8099	9.5162	92.9116	(0.126)	0.0000	0.0000	0
2014/02/06	2037	06/11/2014	9.70	Call	Bond Future	1,436.6200	1.4366	1,538.3800	1.5384	7.083	0	0	0
2014/02/06	2037	06/11/2014	9.71	Call	Bond Future	1,519.1200	1.5191	1,620.8800	1.6209	6.699	0	0	0
2014/02/06	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2038	06/02/2014			Bond Future	103.7154	103.7154	104.6628	104.6628	0.913	0.0000	0.0000	0
2014/02/06	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2038	06/02/2014	106.99	Put	Bond Future	3,274.5600	3.2746	2,327.2300	2.3272	(28.930)	0	0	0

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2014/02/06	2038	06/02/2014	107.01	Put	Bond Future	3,294.5600		3.2946	2,347.2300	2.3472	(28.754)	0	0	0
2014/02/06	2038	06/02/2014	106.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2038	06/02/2014	107.00	Put	Bond Future	3,284.5600		3.2846	2,337.2300	2.3372	(28.842)	0	0	0
2014/02/06	2038	08/05/2014			Bond Future	105.2079		105.2079	106.1678	106.1678	0.912	0.0000	0.0000	57
2014/02/06	2038	08/05/2014	109.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2038	08/05/2014	108.99	Put	Bond Future	3,782.0800		3.7821	2,822.2000	2.8222	(25.380)	0	0	0
2014/02/06	2038	08/05/2014	109.01	Put	Bond Future	3,802.0800		3.8021	2,842.2000	2.8422	(25.246)	0	0	0
2014/02/06	2038	08/05/2014	109.00	Put	Bond Future	3,792.0800		3.7921	2,832.2000	2.8322	(25.313)	0	0	0
2014/02/06	2038	08/05/2014	109.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2038	08/05/2014	108.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2050	06/02/2014	110.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2050	06/02/2014			Bond Future	107.6898		107.6898	109.2407	109.2407	1.440	0.0000	0.0000	0
2014/02/06	2050	06/02/2014	109.99	Put	Bond Future	2,300.2300		2.3002	749.3200	0.7493	(67.424)	0	0	0
2014/02/06	2050	06/02/2014	110.01	Put	Bond Future	2,320.2300		2.3202	769.3200	0.7693	(66.843)	0	0	0
2014/02/06	2050	06/02/2014	110.00	Put	Bond Future	2,310.2300		2.3102	759.3200	0.7593	(67.132)	0	0	0
2014/02/06	2050	06/02/2014	110.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2050	06/02/2014	109.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2050	08/05/2014	114.99	Put	Bond Future	5,750.7600		5.7508	4,178.5400	4.1785	(27.339)	0	0	0
2014/02/06	2050	08/05/2014			Bond Future	109.2392		109.2392	110.8115	110.8115	1.439	0.0000	0.0000	472
2014/02/06	2050	08/05/2014	115.01	Put	Bond Future	5,770.7600		5.7708	4,198.5400	4.1985	(27.245)	0	0	0
2014/02/06	2050	08/05/2014	114.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2050	08/05/2014	115.00	Put	Bond Future	5,760.7600		5.7608	4,188.5400	4.1885	(27.292)	0	0	0
2014/02/06	2050	08/05/2014	115.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	2050	08/05/2014	115.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	AL37	06/02/2014			Index Future	402.0690		402.0690	402.2710	402.2710	0.050	0.0000	0.0000	0
2014/02/06	AL37	08/05/2014			Index Future	407.8040		407.8040	407.9840	407.9840	0.044	0.0000	0.0000	0
2014/02/06	AL37	07/08/2014			Index Future	414.0110		414.0110	414.1940	414.1940	0.044	0.0000	0.0000	0
2014/02/06	AL7T	06/02/2014			Index Future	470.8460		470.8460	471.3400	471.3400	0.105	0.0000	0.0000	0
2014/02/06	AL7T	08/05/2014			Index Future	477.5620		477.5620	478.0730	478.0730	0.107	0.0000	0.0000	1
2014/02/06	AL7T	07/08/2014			Index Future	484.8310		484.8310	485.3500	485.3500	0.107	0.0000	0.0000	0
2014/02/06	ALBI	06/02/2014			Index Future	427.8200		427.8200	428.0650	428.0650	0.057	0.0000	0.0000	0

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2014/02/06	ALBI	08/05/2014			Index Future	433.9220	433.9220	434.3370	434.3370	0.096	0.0000	0.0000	764
2014/02/06	ALBI	07/08/2014			Index Future	440.5260	440.5260	440.9490	440.9490	0.096	0.0000	0.0000	0
2014/02/06	ALBI	06/11/2014			Index Future	447.5030	447.5030	447.9310	447.9310	0.096	0.0000	0.0000	0
2014/02/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	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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2014/02/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/06	EL28	06/02/2014			Bond Future	111.2471	111.2471	112.4287	112.4287	1.062	0.0000	0.0000	0
2014/02/06	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	EL28	06/02/2014	111.01	Call	Bond Future	237.0600	0.2371	1,418.7200	1.4187	498.465	0	0	0
2014/02/06	EL28	06/02/2014	110.99	Call	Bond Future	257.0600	0.2571	1,438.7200	1.4387	459.683	0	0	0
2014/02/06	EL28	06/02/2014	111.00	Call	Bond Future	247.0600	0.2471	1,428.7200	1.4287	478.289	0	0	0
2014/02/06	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	EL28	08/05/2014			Bond Future	111.4270	111.4270	112.2216	112.2216	0.713	0.0000	0.0000	0
2014/02/06	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	EL28	08/05/2014	113.99	Put	Bond Future	2,563.0200	2.5630	1,768.4500	1.7684	(31.001)	0	0	0
2014/02/06	EL28	08/05/2014	114.01	Put	Bond Future	2,583.0200	2.5830	1,788.4500	1.7884	(30.761)	0	0	0
2014/02/06	EL28	08/05/2014	114.00	Put	Bond Future	2,573.0200	2.5730	1,778.4500	1.7784	(30.881)	0	0	0
2014/02/06	ES33	06/02/2014	9.54	Put	Bond Future	2,337.8900	2.3379	2,256.0900	2.2561	(3.499)	0	0	0
2014/02/06	ES33	06/02/2014			Bond Future	9.8563	82.7983	9.8450	82.8801	(0.115)	0.0000	0.0000	0
2014/02/06	ES33	06/02/2014	9.56	Put	Bond Future	2,186.9400	2.1869	2,105.1400	2.1051	(3.740)	0	0	0
2014/02/06	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	ES33	06/02/2014	9.55	Put	Bond Future	2,262.3600	2.2624	2,180.5600	2.1806	(3.616)	0	0	0
2014/02/06	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	ES33	08/05/2014	9.55	Put	Bond Future	3,056.3100	3.0563	2,900.6200	2.9006	(5.094)	0	0	0
2014/02/06	ES33	08/05/2014			Bond Future	9.9683	80.1946	9.9464	80.3503	(0.220)	0.0000	0.0000	6,292
2014/02/06	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	ES33	08/05/2014	9.54	Put	Bond Future	3,131.6000	3.1316	2,975.9100	2.9759	(4.972)	0	0	0
2014/02/06	ES33	08/05/2014	9.56	Put	Bond Future	2,981.1200	2.9811	2,825.4300	2.8254	(5.223)	0	0	0
2014/02/06	ES33	07/08/2014			Bond Future	10.0724	81.3070	10.0498	81.4653	(0.225)	0.0000	0.0000	0
2014/02/06	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	ES33	07/08/2014	10.14	Call	Bond Future	469.0300	0.4690	627.3000	0.6273	33.744	0	0	0
2014/02/06	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	ES33	07/08/2014	10.15	Call	Bond Future	538.0700	0.5381	696.3400	0.6963	29.414	0	0	0
2014/02/06	ES33	07/08/2014	10.16	Call	Bond Future	607.0200	0.6070	765.2900	0.7653	26.073	0	0	0
2014/02/06	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	ES33	06/11/2014			Bond Future	10.1755	78.8114	10.1521	78.9719	(0.230)	0.0000	0.0000	0
2014/02/06	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	ES33	06/11/2014	10.29	Call	Bond Future	779.1800	0.7792	939.6800	0.9397	20.599	0	0	0
2014/02/06	ES33	06/11/2014	10.30	Call	Bond Future	846.6400	0.8466	1,007.1400	1.0071	18.957	0	0	0
2014/02/06	ES33	06/11/2014	10.31	Call	Bond Future	914.0000	0.9140	1,074.5000	1.0745	17.560	0	0	0

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2014/02/06	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	GOVI	06/02/2014			GOVI	426.9670	426.9670	427.2160	427.2160	0.058	0.0000	0.0000	0
2014/02/06	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	GOVI	06/02/2014	439.99	Put	GOVI	130,230.0000	13.0230	127,740.0000	12.7740	(1.912)	0	0	0
2014/02/06	GOVI	06/02/2014	440.01	Put	GOVI	130,430.0000	13.0430	127,940.0000	12.7940	(1.909)	0	0	0
2014/02/06	GOVI	06/02/2014	440.00	Put	GOVI	130,330.0000	13.0330	127,840.0000	12.7840	(1.911)	0	0	0
2014/02/06	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	GOVI	08/05/2014			GOVI	433.0570	433.0570	433.4720	433.4720	0.096	0.0000	0.0000	290
2014/02/06	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	GOVI	08/05/2014	441.99	Put	GOVI	89,330.0000	8.9330	85,180.0000	8.5180	(4.646)	0	0	0
2014/02/06	GOVI	08/05/2014	442.01	Put	GOVI	89,530.0000	8.9530	85,380.0000	8.5380	(4.635)	0	0	0
2014/02/06	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	GOVI	08/05/2014	442.00	Put	GOVI	89,430.0000	8.9430	85,280.0000	8.5280	(4.641)	0	0	0
2014/02/06	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	GOVI	07/08/2014			GOVI	439.6480	439.6480	440.0700	440.0700	0.096	0.0000	0.0000	175
2014/02/06	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	GOVI	07/08/2014	459.99	Put	GOVI	203,420.0000	20.3420	199,200.0000	19.9200	(2.075)	0	0	0
2014/02/06	GOVI	07/08/2014	460.01	Put	GOVI	203,620.0000	20.3620	199,400.0000	19.9400	(2.072)	0	0	0
2014/02/06	GOVI	07/08/2014	460.00	Put	GOVI	203,520.0000	20.3520	199,300.0000	19.9300	(2.074)	0	0	0
2014/02/06	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	GOVI	06/11/2014			GOVI	446.6110	446.6110	447.0390	447.0390	0.096	0.0000	0.0000	0
2014/02/06	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	GOVI	06/11/2014	448.99	Put	GOVI	23,790.0000	2.3790	19,510.0000	1.9510	(17.991)	0	0	0
2014/02/06	GOVI	06/11/2014	449.01	Put	GOVI	23,990.0000	2.3990	19,710.0000	1.9710	(17.841)	0	0	0
2014/02/06	GOVI	06/11/2014	449.00	Put	GOVI	23,890.0000	2.3890	19,610.0000	1.9610	(17.915)	0	0	0
2014/02/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/06	IGOV	06/02/2014			Index Future	193.4520	193.4520	194.8120	194.8120	0.703	0.0000	0.0000	0
2014/02/06	IGOV	08/05/2014			Index Future	196.2360	196.2360	197.6920	197.6920	0.742	0.0000	0.0000	1,249
2014/02/06	IGOV	07/08/2014			Index Future	199.2460	199.2460	200.7250	200.7250	0.742	0.0000	0.0000	106
2014/02/06	IGOV	06/11/2014			Index Future	202.4250	202.4250	203.9270	203.9270	0.742	0.0000	0.0000	0
2014/02/06	ILBI	06/02/2014			Index Future	521.3500	521.3500	521.3500	521.3500	0.000	0.0000	0.0000	0
2014/02/06	ILBI	08/05/2014			Index Future	529.0530	529.0530	533.1460	533.1460	0.774	0.0000	0.0000	0
2014/02/06	ILBI	07/08/2014			Index Future	537.0820	537.0820	541.2370	541.2370	0.774	0.0000	0.0000	210
2014/02/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/06	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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2014/02/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/02/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/06	JBAF	19/02/2014			Jibar Tradeable Future	5.7000	94.3000	5.7100	94.2900	0.175	0.0000	0.0000	2,000
2014/02/06	JBAF	19/03/2014			Jibar Tradeable Future	5.7700	94.2300	5.7600	94.2400	(0.173)	0.0000	0.0000	4,000
2014/02/06	JBAF	16/04/2014			Jibar Tradeable Future	6.0700	93.9300	6.0500	93.9500	(0.329)	0.0000	0.0000	0
2014/02/06	JBAF	21/05/2014			Jibar Tradeable Future	6.1400	93.8600	6.1000	93.9000	(0.651)	0.0000	0.0000	2,000
2014/02/06	JBAF	18/06/2014			Jibar Tradeable Future	6.5100	93.4900	6.5000	93.5000	(0.154)	0.0000	0.0000	3,000
2014/02/06	JBAF	16/07/2014			Jibar Tradeable Future	6.5900	93.4100	6.5500	93.4500	(0.607)	0.0000	0.0000	1,000
2014/02/06	JBAF	17/09/2014			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	1,000
2014/02/06	JBAF	17/12/2014			Jibar Tradeable Future	7.5000	92.5000	7.4900	92.5100	(0.133)	0.0000	0.0000	0
2014/02/06	JBAF	18/03/2015			Jibar Tradeable Future	7.7900	92.2100	7.8100	92.1900	0.257	0.0000	0.0000	2,000
2014/02/06	JBAF	17/06/2015			Jibar Tradeable Future	7.9700	92.0300	7.9800	92.0200	0.125	0.0000	0.0000	4,200
2014/02/06	JBAF	16/09/2015			Jibar Tradeable Future	8.1000	91.9000	8.1200	91.8800	0.247	0.0000	0.0000	0
2014/02/06	JBAF	15/12/2015			Jibar Tradeable Future	8.2200	91.7800	8.2500	91.7500	0.365	0.0000	0.0000	0
2014/02/06	R023	06/02/2014			Bond Future	8.5313	98.6469	8.5050	98.8055	(0.308)	0.0000	0.0000	0
2014/02/06	R023	06/02/2014	7.84	Put	Bond Future	4,282.2600	4.2823	4,123.7300	4.1237	(3.702)	0	0	0
2014/02/06	R023	06/02/2014	7.86	Put	Bond Future	4,154.9400	4.1549	3,996.4100	3.9964	(3.815)	0	0	0
2014/02/06	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R023	06/02/2014	7.85	Put	Bond Future	4,218.5800	4.2186	4,060.0500	4.0600	(3.758)	0	0	0
2014/02/06	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R023	08/05/2014			Bond Future	8.6396	96.1341	8.6071	96.3246	(0.375)	0.0000	0.0000	12,886
2014/02/06	R023	08/05/2014	7.60	Call	Bond Future	510.9400	0.5109	534.3900	0.5344	4.590	0	0	0
2014/02/06	R023	08/05/2014	7.61	Call	Bond Future	520.4600	0.5205	544.3100	0.5443	4.582	0	0	0
2014/02/06	R023	08/05/2014	7.59	Put	Bond Future	6,922.1200	6.9221	6,754.6900	6.7547	(2.419)	0	0	0
2014/02/06	R023	08/05/2014	7.61	Put	Bond Future	6,813.5700	6.8136	6,646.9200	6.6469	(2.446)	0	0	0
2014/02/06	R023	08/05/2014	7.60	Put	Bond Future	6,867.7500	6.8677	6,700.7000	6.7007	(2.432)	0	0	0
2014/02/06	R023	08/05/2014	7.59	Call	Bond Future	501.5600	0.5016	524.6300	0.5246	4.600	0	0	0
2014/02/06	R023	07/08/2014	8.51	Call	Bond Future	2,798.7300	2.7987	2,878.7200	2.8787	2.858	0	0	0
2014/02/06	R023	07/08/2014			Bond Future	8.7387	97.4842	8.7049	97.6780	(0.387)	0.0000	0.0000	0
2014/02/06	R023	07/08/2014	8.49	Call	Bond Future	2,748.2700	2.7483	2,827.2400	2.8272	2.873	0	0	0
2014/02/06	R023	07/08/2014	8.50	Call	Bond Future	2,773.4300	2.7734	2,852.9100	2.8529	2.866	0	0	0
2014/02/06	R023	07/08/2014	8.49	Put	Bond Future	4,184.2900	4.1843	4,069.4500	4.0694	(2.745)	0	0	0
2014/02/06	R023	07/08/2014	8.51	Put	Bond Future	4,118.2500	4.1182	4,004.4300	4.0044	(2.764)	0	0	0
2014/02/06	R023	07/08/2014	8.50	Put	Bond Future	4,151.1800	4.1512	4,036.8500	4.0369	(2.754)	0	0	0
2014/02/06	R023	06/11/2014			Bond Future	8.8370	95.1078	8.8017	95.3044	(0.399)	0.0000	0.0000	0
2014/02/06	R023	06/11/2014	8.59	Put	Bond Future	4,742.0700	4.7421	4,630.5600	4.6306	(2.352)	0	0	0
2014/02/06	R023	06/11/2014	8.61	Put	Bond Future	4,679.0300	4.6790	4,568.4000	4.5684	(2.364)	0	0	0
2014/02/06	R023	06/11/2014	8.59	Call	Bond Future	3,353.9900	3.3540	3,439.0800	3.4391	2.537	0	0	0
2014/02/06	R023	06/11/2014	8.60	Put	Bond Future	4,710.4700	4.7105	4,599.4100	4.5994	(2.358)	0	0	0
2014/02/06	R023	06/11/2014	8.60	Call	Bond Future	3,379.1000	3.3791	3,464.6400	3.4646	2.531	0	0	0
2014/02/06	R023	06/11/2014	8.61	Call	Bond Future	3,404.3300	3.4043	3,490.3000	3.4903	2.525	0	0	0

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2014/02/06	R157	06/02/2014	5.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R157	06/02/2014	5.65	Put	Bond Future	2,327.9200	2.3279	2,307.4100	2.3074	(0.881)	0	0	0
2014/02/06	R157	06/02/2014			Bond Future	7.1080	114.9826	7.0950	115.0031	(0.183)	0.0000	0.0000	0
2014/02/06	R157	06/02/2014	5.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R157	06/02/2014	5.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R157	06/02/2014	5.64	Put	Bond Future	2,344.1200	2.3441	2,323.6100	2.3236	(0.875)	0	0	0
2014/02/06	R157	06/02/2014	5.66	Put	Bond Future	2,311.7300	2.3117	2,291.2200	2.2912	(0.887)	0	0	0
2014/02/06	R157	08/05/2014	5.20	Call	Bond Future	5.6900	0.0057	5.8100	0.0058	2.109	0	0	0
2014/02/06	R157	08/05/2014			Bond Future	7.3801	109.8103	7.3592	109.8381	(0.284)	0.0000	0.0000	20,177
2014/02/06	R157	08/05/2014	5.21	Call	Bond Future	5.8600	0.0059	5.9900	0.0060	2.218	0	0	0
2014/02/06	R157	08/05/2014	5.19	Call	Bond Future	5.5200	0.0055	5.6400	0.0056	2.174	0	0	0
2014/02/06	R157	08/05/2014	5.20	Put	Bond Future	2,949.1700	2.9492	2,921.5500	2.9215	(0.937)	0	0	0
2014/02/06	R157	08/05/2014	5.19	Put	Bond Future	2,962.7600	2.9628	2,935.1400	2.9351	(0.932)	0	0	0
2014/02/06	R157	08/05/2014	5.21	Put	Bond Future	2,935.5800	2.9356	2,907.9700	2.9080	(0.941)	0	0	0
2014/02/06	R157	07/08/2014	6.76	Put	Bond Future	1,258.6400	1.2586	1,236.6200	1.2366	(1.750)	0	0	0
2014/02/06	R157	07/08/2014			Bond Future	7.6705	111.4825	7.6441	111.5109	(0.344)	0.0000	0.0000	0
2014/02/06	R157	07/08/2014	6.75	Put	Bond Future	1,266.3700	1.2664	1,244.2900	1.2443	(1.744)	0	0	0
2014/02/06	R157	07/08/2014	6.74	Call	Bond Future	264.9400	0.2649	271.2100	0.2712	2.367	0	0	0
2014/02/06	R157	07/08/2014	6.75	Call	Bond Future	267.8500	0.2679	274.1700	0.2742	2.360	0	0	0
2014/02/06	R157	07/08/2014	6.76	Call	Bond Future	271.0400	0.2710	277.4200	0.2774	2.354	0	0	0
2014/02/06	R157	07/08/2014	6.74	Put	Bond Future	1,274.3800	1.2744	1,252.2500	1.2522	(1.737)	0	0	0
2014/02/06	R157	06/11/2014	6.19	Put	Bond Future	1,743.4600	1.7435	1,719.2600	1.7193	(1.388)	0	0	0
2014/02/06	R157	06/11/2014			Bond Future	8.0724	106.4339	8.0380	106.4624	(0.426)	0.0000	0.0000	0
2014/02/06	R157	06/11/2014	6.21	Put	Bond Future	1,729.4300	1.7294	1,705.3000	1.7053	(1.395)	0	0	0
2014/02/06	R157	06/11/2014	6.20	Put	Bond Future	1,736.4400	1.7364	1,712.2700	1.7123	(1.392)	0	0	0
2014/02/06	R157	06/11/2014	6.21	Call	Bond Future	164.3500	0.1643	168.7500	0.1688	2.677	0	0	0
2014/02/06	R157	06/11/2014	6.19	Call	Bond Future	161.3700	0.1614	165.7000	0.1657	2.683	0	0	0
2014/02/06	R157	06/11/2014	6.20	Call	Bond Future	162.8600	0.1629	167.2200	0.1672	2.677	0	0	0
2014/02/06	R186	06/02/2014	8.75	Put	Bond Future	208.5400	0.2085	0.0000	0.0000	(100.000)	0	0	0
2014/02/06	R186	06/02/2014			Bond Future	8.7111	115.1516	8.7000	115.2449	(0.128)	0.0000	0.0000	0
2014/02/06	R186	06/02/2014	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R186	06/02/2014	7.74	Put	Bond Future	8,555.1900	8.5552	8,461.8800	8.4619	(1.091)	0	0	0
2014/02/06	R186	06/02/2014	7.76	Put	Bond Future	8,370.0800	8.3701	8,276.7700	8.2768	(1.115)	0	0	0
2014/02/06	R186	06/02/2014	7.75	Put	Bond Future	8,462.5900	8.4626	8,369.2800	8.3693	(1.103)	0	0	0
2014/02/06	R186	06/02/2014	8.75	Call	Bond Future	533.1900	0.5332	417.9600	0.4180	(21.611)	0	0	0
2014/02/06	R186	06/02/2014	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R186	06/02/2014	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R186	08/05/2014	7.50	Put	Bond Future	11,958.5500	11.9586	11,791.0000	11.7910	(1.401)	0	0	0
2014/02/06	R186	08/05/2014	8.25	Put	Bond Future	6,429.1800	6.4292	6,289.7700	6.2898	(2.168)	0	0	0
2014/02/06	R186	08/05/2014	8.75	Put	Bond Future	3,811.1800	3.8112	3,701.8800	3.7019	(2.868)	0	0	0
2014/02/06	R186	08/05/2014	7.09	Put	Bond Future	15,615.2800	15.6153	15,441.0400	15.4410	(1.116)	0	0	0
2014/02/06	R186	08/05/2014			Bond Future	8.8131	116.7941	8.7913	116.9727	(0.247)	0.0000	0.0000	51,116
2014/02/06	R186	08/05/2014	9.25	Put	Bond Future	2,056.7400	2.0567	1,980.3700	1.9804	(3.713)	0	0	8,000
2014/02/06	R186	08/05/2014	9.75	Put	Bond Future	1,016.6300	1.0166	969.1000	0.9691	(4.675)	0	0	6,000
2014/02/06	R186	08/05/2014	7.10	Call	Bond Future	190.3000	0.1903	194.7100	0.1947	2.317	0	0	0
2014/02/06	R186	08/05/2014	9.00	Put	Bond Future	2,830.1700	2.8302	2,737.4600	2.7375	(3.276)	0	0	400

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
2014/02/06	R186	08/05/2014	9.75	Call	Bond Future	8,331.0600	8.3311	8,462.0600	8.4621	1.572	0	0	0
2014/02/06	R186	08/05/2014	8.50	Call	Bond Future	2,405.3000	2.4053	2,458.6700	2.4587	2.219	0	0	0
2014/02/06	R186	08/05/2014	7.11	Call	Bond Future	194.8000	0.1948	199.3200	0.1993	2.320	0	0	0
2014/02/06	R186	08/05/2014	8.25	Call	Bond Future	1,685.7000	1.6857	1,724.8200	1.7248	2.321	0	0	8,000
2014/02/06	R186	08/05/2014	7.09	Call	Bond Future	185.9000	0.1859	190.1900	0.1902	2.308	0	0	0
2014/02/06	R186	08/05/2014	9.25	Call	Bond Future	5,554.3100	5.5543	5,656.4700	5.6565	1.839	0	0	0
2014/02/06	R186	08/05/2014	8.50	Put	Bond Future	5,008.8500	5.0088	4,883.6900	4.8837	(2.499)	0	0	1,933
2014/02/06	R186	08/05/2014	8.75	Call	Bond Future	3,293.4200	3.2934	3,362.6500	3.3626	2.102	0	0	6,000
2014/02/06	R186	08/05/2014	7.11	Put	Bond Future	15,428.8100	15.4288	15,254.8000	15.2548	(1.128)	0	0	0
2014/02/06	R186	08/05/2014	7.50	Call	Bond Future	453.9900	0.4540	464.9700	0.4650	2.419	0	0	1,933
2014/02/06	R186	08/05/2014	7.10	Put	Bond Future	15,521.9400	15.5219	15,347.8200	15.3478	(1.122)	0	0	0
2014/02/06	R186	08/05/2014	9.00	Call	Bond Future	4,345.6200	4.3456	4,431.4400	4.4314	1.975	0	0	0
2014/02/06	R186	07/08/2014	8.31	Call	Bond Future	2,643.0300	2.6430	2,696.5500	2.6965	2.025	0	0	0
2014/02/06	R186	07/08/2014			Bond Future	8.9050	113.2772	8.8824	113.4587	(0.254)	0.0000	0.0000	0
2014/02/06	R186	07/08/2014	8.92	Put	Bond Future	4,607.7600	4.6078	4,509.2600	4.5093	(2.138)	0	0	840
2014/02/06	R186	07/08/2014	8.29	Call	Bond Future	2,586.6100	2.5866	2,639.2200	2.6392	2.034	0	0	0
2014/02/06	R186	07/08/2014	8.30	Call	Bond Future	2,614.7200	2.6147	2,667.7900	2.6678	2.030	0	0	0
2014/02/06	R186	07/08/2014	8.29	Put	Bond Future	7,668.3900	7.6684	7,539.4500	7.5395	(1.681)	0	0	0
2014/02/06	R186	07/08/2014	8.31	Put	Bond Future	7,554.5300	7.5545	7,426.5000	7.4265	(1.695)	0	0	0
2014/02/06	R186	07/08/2014	8.92	Call	Bond Future	4,727.9000	4.7279	4,810.9500	4.8110	1.757	0	0	0
2014/02/06	R186	07/08/2014	8.30	Put	Bond Future	7,611.3200	7.6113	7,482.8400	7.4828	(1.688)	0	0	0
2014/02/06	R186	06/11/2014	8.14	Call	Bond Future	2,756.0500	2.7561	2,808.1700	2.8082	1.891	0	0	0
2014/02/06	R186	06/11/2014	8.15	Put	Bond Future	9,668.0800	9.6681	9,536.4700	9.5365	(1.361)	0	0	0
2014/02/06	R186	06/11/2014			Bond Future	8.9919	115.0731	8.9685	115.2572	(0.261)	0.0000	0.0000	0
2014/02/06	R186	06/11/2014	9.17	Call	Bond Future	6,238.7200	6.2387	6,332.9800	6.3330	1.511	0	0	0
2014/02/06	R186	06/11/2014	8.15	Call	Bond Future	2,782.1700	2.7822	2,834.6700	2.8347	1.887	0	0	0
2014/02/06	R186	06/11/2014	8.16	Call	Bond Future	2,808.4400	2.8084	2,861.3300	2.8613	1.883	0	0	0
2014/02/06	R186	06/11/2014	9.17	Put	Bond Future	4,854.3800	4.8544	4,764.5300	4.7645	(1.851)	0	0	2,010
2014/02/06	R186	06/11/2014	8.14	Put	Bond Future	9,727.2700	9.7273	9,595.2800	9.5953	(1.357)	0	0	0
2014/02/06	R186	06/11/2014	8.16	Put	Bond Future	9,609.1300	9.6091	9,477.9100	9.4779	(1.366)	0	0	0
2014/02/06	R197	06/02/2014			Bond Future	265.9540	265.9540	268.0387	268.0387	0.784	0.0000	0.0000	0
2014/02/06	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R197	06/02/2014	279.99	Put	Bond Future	14,036.0400	14.0360	11,951.2800	11.9513	(14.853)	0	0	0
2014/02/06	R197	06/02/2014	280.01	Put	Bond Future	14,056.0400	14.0560	11,971.2800	11.9713	(14.832)	0	0	0
2014/02/06	R197	06/02/2014	280.00	Put	Bond Future	14,046.0400	14.0460	11,961.2800	11.9613	(14.842)	0	0	0
2014/02/06	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R197	08/05/2014			Bond Future	269.7806	269.7806	271.8929	271.8929	0.783	0.0000	0.0000	2,049
2014/02/06	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R197	08/05/2014	250.01	Call	Bond Future	19,770.6500	19.7707	21,882.9100	21.8829	10.684	0	0	0
2014/02/06	R197	08/05/2014	249.99	Call	Bond Future	19,790.6500	19.7907	21,902.9100	21.9029	10.673	0	0	0
2014/02/06	R197	08/05/2014	250.00	Call	Bond Future	19,780.6500	19.7807	21,892.9100	21.8929	10.678	0	0	0
2014/02/06	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R201	06/02/2014	5.24	Put	Bond Future	895.6300	0.8956	893.6500	0.8936	(0.221)	0	0	0
2014/02/06	R201	06/02/2014			Bond Future	6.3024	103.2478	6.3000	103.2498	(0.037)	0.0000	0.0000	0

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2014/02/06	R201	06/02/2014	5.26	Put	Bond Future	878.6500		0.8786	876.6700	0.8767	(0.225)	0	0	0
2014/02/06	R201	06/02/2014	5.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R201	06/02/2014	5.25	Put	Bond Future	887.1400		0.8871	885.1600	0.8852	(0.223)	0	0	0
2014/02/06	R201	06/02/2014	5.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R201	06/02/2014	5.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R201	08/05/2014			Bond Future	6.5399		104.7205	6.5310	104.7258	(0.136)	0.0000	0.0000	0
2014/02/06	R201	08/05/2014	4.75	Call	Bond Future	7.7200		0.0077	7.6600	0.0077	(0.777)	0	0	0
2014/02/06	R201	08/05/2014	4.76	Call	Bond Future	7.9300		0.0079	7.8700	0.0079	(0.757)	0	0	0
2014/02/06	R201	08/05/2014	4.74	Call	Bond Future	7.5200		0.0075	7.4600	0.0075	(0.798)	0	0	0
2014/02/06	R201	08/05/2014	4.76	Put	Bond Future	1,076.4600		1.0765	1,071.1200	1.0711	(0.496)	0	0	0
2014/02/06	R201	08/05/2014	4.75	Put	Bond Future	1,082.3100		1.0823	1,076.9700	1.0770	(0.493)	0	0	0
2014/02/06	R201	08/05/2014	4.74	Put	Bond Future	1,088.1700		1.0882	1,082.8300	1.0828	(0.491)	0	0	0
2014/02/06	R201	07/08/2014	5.31	Put	Bond Future	580.8700		0.5809	575.9000	0.5759	(0.856)	0	0	0
2014/02/06	R201	07/08/2014			Bond Future	6.7612		101.9022	6.7455	101.9078	(0.231)	0.0000	0.0000	0
2014/02/06	R201	07/08/2014	5.30	Put	Bond Future	583.8000		0.5838	578.8300	0.5788	(0.851)	0	0	0
2014/02/06	R201	07/08/2014	5.31	Call	Bond Future	60.6600		0.0601	60.6800	0.0607	1.032	0	0	0
2014/02/06	R201	07/08/2014	5.29	Call	Bond Future	58.7300		0.0587	59.3400	0.0593	1.039	0	0	0
2014/02/06	R201	07/08/2014	5.30	Call	Bond Future	59.3900		0.0594	60.0100	0.0600	1.044	0	0	0
2014/02/06	R201	07/08/2014	5.29	Put	Bond Future	586.7500		0.5867	581.7700	0.5818	(0.849)	0	0	0
2014/02/06	R202	06/02/2014	208.99	Put	Bond Future	6,115.3600		6.1154	4,627.2000	4.6272	(24.335)	0	0	0
2014/02/06	R202	06/02/2014			Bond Future	202.8746		202.8746	204.3628	204.3628	0.734	0.0000	0.0000	0
2014/02/06	R202	06/02/2014	209.01	Put	Bond Future	6,135.3600		6.1354	4,647.2000	4.6472	(24.255)	0	0	0
2014/02/06	R202	06/02/2014	208.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R202	06/02/2014	209.00	Put	Bond Future	6,125.3600		6.1254	4,637.2000	4.6372	(24.295)	0	0	0
2014/02/06	R202	06/02/2014	209.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R202	06/02/2014	209.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R202	08/05/2014	215.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R202	08/05/2014			Bond Future	205.7937		205.7937	207.3015	207.3015	0.733	0.0000	0.0000	44,668
2014/02/06	R202	08/05/2014	215.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R202	08/05/2014	214.99	Put	Bond Future	9,196.3100		9.1963	7,688.5400	7.6885	(16.395)	0	0	0
2014/02/06	R202	08/05/2014	215.01	Put	Bond Future	9,216.3100		9.2163	7,708.5400	7.7085	(16.360)	0	0	0
2014/02/06	R202	08/05/2014	214.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R202	08/05/2014	215.00	Put	Bond Future	9,206.3100		9.2063	7,698.5400	7.6985	(16.378)	0	0	0
2014/02/06	R203	06/02/2014			Bond Future	7.7770		104.8409	7.7600	104.8937	(0.219)	0.0000	0.0000	0
2014/02/06	R203	06/02/2014	5.95	Put	Bond Future	5,880.3500		5.8803	5,827.4900	5.8275	(0.899)	0	0	0
2014/02/06	R203	06/02/2014	6.14	Put	Bond Future	5,249.6500		5.2497	5,196.7900	5.1968	(1.007)	0	0	0
2014/02/06	R203	06/02/2014	6.16	Put	Bond Future	5,183.5200		5.1835	5,130.6600	5.1307	(1.020)	0	0	0
2014/02/06	R203	06/02/2014	6.84	Put	Bond Future	2,964.9300		2.9649	2,912.0700	2.9121	(1.783)	0	0	0
2014/02/06	R203	06/02/2014	6.15	Put	Bond Future	5,216.5800		5.2166	5,163.7200	5.1637	(1.013)	0	0	0
2014/02/06	R203	06/02/2014	5.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R203	06/02/2014	6.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R203	06/02/2014	6.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R203	06/02/2014	6.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R203	06/02/2014	6.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R203	08/05/2014	7.40	Put	Bond Future	2,139.5500		2.1396	2,097.1400	2.0971	(1.982)	0	0	0
2014/02/06	R203	08/05/2014	5.76	Call	Bond Future	13.2000		0.0132	13.3700	0.0134	1.288	0	0	0

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2014/02/06	R203	08/05/2014	6.84	Call	Bond Future	189.6700	0.1897	193.3600	0.1934	1.945	0	0	29
2014/02/06	R203	08/05/2014	5.74	Call	Bond Future	12.4400	0.0124	12.6000	0.0126	1.286	0	0	0
2014/02/06	R203	08/05/2014			Bond Future	7.9490	102.1732	7.9308	102.2258	(0.228)	0.0000	0.0000	16,394
2014/02/06	R203	08/05/2014	5.76	Put	Bond Future	6,617.7600	6.6178	6,565.2900	6.5653	(0.793)	0	0	0
2014/02/06	R203	08/05/2014	6.84	Put	Bond Future	3,471.1300	3.4711	3,422.1800	3.4222	(1.410)	0	0	0
2014/02/06	R203	08/05/2014	5.75	Put	Bond Future	6,648.7600	6.6488	6,596.2800	6.5963	(0.789)	0	0	0
2014/02/06	R203	08/05/2014	5.74	Put	Bond Future	6,679.7600	6.6798	6,627.2800	6.6273	(0.786)	0	0	0
2014/02/06	R203	08/05/2014	7.40	Call	Bond Future	531.3200	0.5313	541.5500	0.5416	1.925	0	0	16
2014/02/06	R203	08/05/2014	5.75	Call	Bond Future	12.8200	0.0128	12.9800	0.0130	1.248	0	0	0
2014/02/06	R203	07/08/2014	7.30	Call	Bond Future	699.4400	0.6994	711.6000	0.7116	1.739	0	0	0
2014/02/06	R203	07/08/2014			Bond Future	8.1092	103.7288	8.0893	103.7825	(0.246)	0.0000	0.0000	0
2014/02/06	R203	07/08/2014	7.31	Call	Bond Future	707.4700	0.7075	719.7500	0.7197	1.736	0	0	0
2014/02/06	R203	07/08/2014	6.84	Put	Bond Future	3,898.4200	3.8984	3,852.2400	3.8522	(1.185)	0	0	0
2014/02/06	R203	07/08/2014	7.29	Put	Bond Future	2,929.9200	2.9299	2,888.2800	2.8883	(1.421)	0	0	0
2014/02/06	R203	07/08/2014	7.31	Put	Bond Future	2,890.5400	2.8905	2,849.1400	2.8491	(1.432)	0	0	0
2014/02/06	R203	07/08/2014	7.30	Put	Bond Future	2,910.1900	2.9102	2,868.6700	2.8687	(1.427)	0	0	0
2014/02/06	R203	07/08/2014	7.29	Call	Bond Future	691.4700	0.6915	703.5100	0.7035	1.741	0	0	0
2014/02/06	R203	07/08/2014	6.84	Call	Bond Future	404.0200	0.4040	411.5200	0.4115	1.856	0	0	46
2014/02/06	R203	06/11/2014	6.86	Call	Bond Future	603.1600	0.6032	613.0900	0.6131	1.646	0	0	0
2014/02/06	R203	06/11/2014			Bond Future	8.2796	101.2074	8.2578	101.2616	(0.263)	0.0000	0.0000	0
2014/02/06	R203	06/11/2014	6.98	Call	Bond Future	673.2600	0.6733	684.1600	0.6842	1.619	0	0	14
2014/02/06	R203	06/11/2014	6.84	Call	Bond Future	592.0300	0.5920	601.8000	0.6018	1.650	0	0	45
2014/02/06	R203	06/11/2014	6.85	Call	Bond Future	597.5700	0.5976	607.4300	0.6074	1.650	0	0	0
2014/02/06	R203	06/11/2014	6.98	Put	Bond Future	3,973.5900	3.9736	3,930.2400	3.9302	(1.091)	0	0	0
2014/02/06	R203	06/11/2014	6.84	Put	Bond Future	4,255.9400	4.2559	4,211.4600	4.2115	(1.045)	0	0	0
2014/02/06	R203	06/11/2014	6.86	Put	Bond Future	4,215.0300	4.2150	4,170.7100	4.1707	(1.051)	0	0	0
2014/02/06	R203	06/11/2014	6.85	Put	Bond Future	4,235.4600	4.2355	4,191.0700	4.1911	(1.048)	0	0	0
2014/02/06	R204	06/02/2014	6.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R204	06/02/2014			Bond Future	8.0066	101.1006	7.9950	101.1467	(0.145)	0.0000	0.0000	0
2014/02/06	R204	06/02/2014	6.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R204	06/02/2014	6.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R204	06/02/2014	6.39	Put	Bond Future	6,662.3900	6.6624	6,616.2700	6.6163	(0.692)	0	0	0
2014/02/06	R204	06/02/2014	6.41	Put	Bond Future	6,576.7100	6.5767	6,530.5900	6.5306	(0.701)	0	0	0
2014/02/06	R204	06/02/2014	6.40	Put	Bond Future	6,619.5400	6.6195	6,573.4200	6.5734	(0.697)	0	0	0
2014/02/06	R204	08/05/2014			Bond Future	8.1553	102.5427	8.1431	102.5885	(0.149)	0.0000	0.0000	30,006
2014/02/06	R204	08/05/2014	6.05	Call	Bond Future	24.7700	0.0248	24.6800	0.0247	(0.363)	0	0	0
2014/02/06	R204	08/05/2014	6.06	Call	Bond Future	25.4700	0.0255	25.3800	0.0254	(0.353)	0	0	0
2014/02/06	R204	08/05/2014	6.04	Call	Bond Future	24.0900	0.0241	24.0000	0.0240	(0.374)	0	0	0
2014/02/06	R204	08/05/2014	6.05	Put	Bond Future	8,354.3900	8.3544	8,308.5000	8.3085	(0.549)	0	0	0
2014/02/06	R204	08/05/2014	6.04	Put	Bond Future	8,395.2600	8.3953	8,349.3700	8.3494	(0.547)	0	0	0
2014/02/06	R204	08/05/2014	6.06	Put	Bond Future	8,313.5500	8.3136	8,267.6600	8.2677	(0.552)	0	0	0
2014/02/06	R204	07/08/2014			Bond Future	8.2922	100.0694	8.2791	100.1162	(0.158)	0.0000	0.0000	0
2014/02/06	R204	07/08/2014	7.44	Put	Bond Future	4,008.0400	4.0080	3,969.8900	3.9699	(0.952)	0	0	0
2014/02/06	R204	07/08/2014	7.46	Put	Bond Future	3,953.9700	3.9540	3,916.0100	3.9160	(0.960)	0	0	0
2014/02/06	R204	07/08/2014	7.45	Put	Bond Future	3,980.9600	3.9810	3,942.9000	3.9429	(0.956)	0	0	0
2014/02/06	R204	07/08/2014	7.78	Call	Bond Future	1,303.8000	1.3038	1,315.8800	1.3159	0.927	0	0	0
2014/02/06	R204	07/08/2014	7.46	Call	Bond Future	923.6200	0.9236	932.4300	0.9324	0.954	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
2014/02/06	R204	07/08/2014	7.44	Call	Bond Future	903.4800	0.9035	912.1000	0.9121	0.954	0	0	0
2014/02/06	R204	07/08/2014	7.78	Put	Bond Future	3,155.6500	3.1556	3,120.9600	3.1210	(1.099)	0	0	530
2014/02/06	R204	07/08/2014	7.45	Call	Bond Future	913.5100	0.9135	922.2200	0.9222	0.953	0	0	0
2014/02/06	R204	06/11/2014	7.99	Put	Bond Future	3,358.4600	3.3585	3,326.6000	3.3266	(0.949)	0	0	1,270
2014/02/06	R204	06/11/2014			Bond Future	8.4265	101.6557	8.4125	101.7030	(0.166)	0.0000	0.0000	0
2014/02/06	R204	06/11/2014	6.99	Put	Bond Future	5,806.3400	5.8063	5,766.3900	5.7664	(0.688)	0	0	0
2014/02/06	R204	06/11/2014	7.01	Put	Bond Future	5,749.5100	5.7495	5,709.6900	5.7097	(0.693)	0	0	0
2014/02/06	R204	06/11/2014	6.99	Call	Bond Future	793.9700	0.7940	801.2500	0.8013	0.917	0	0	0
2014/02/06	R204	06/11/2014	7.00	Put	Bond Future	5,777.8900	5.7779	5,738.0100	5.7380	(0.690)	0	0	0
2014/02/06	R204	06/11/2014	7.99	Call	Bond Future	1,867.4800	1.8675	1,882.8500	1.8828	0.823	0	0	0
2014/02/06	R204	06/11/2014	7.00	Call	Bond Future	801.4700	0.8015	808.8200	0.8088	0.917	0	0	0
2014/02/06	R204	06/11/2014	7.01	Call	Bond Future	809.0400	0.8090	816.4500	0.8164	0.916	0	0	0
2014/02/06	R207	06/02/2014			Bond Future	8.2565	95.8886	8.2450	95.9403	(0.140)	0.0000	0.0000	0
2014/02/06	R207	06/02/2014	6.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R207	06/02/2014	6.64	Put	Bond Future	7,593.1000	7.5931	7,541.3800	7.5414	(0.681)	0	0	0
2014/02/06	R207	06/02/2014	6.66	Put	Bond Future	7,494.7400	7.4947	7,443.0200	7.4430	(0.690)	0	0	0
2014/02/06	R207	06/02/2014	6.65	Put	Bond Future	7,543.9000	7.5439	7,492.1800	7.4922	(0.686)	0	0	0
2014/02/06	R207	06/02/2014	6.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R207	06/02/2014	6.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R207	08/05/2014	6.19	Put	Bond Future	10,125.7500	10.1258	10,074.0000	10.0740	(0.511)	0	0	0
2014/02/06	R207	08/05/2014	6.21	Put	Bond Future	10,029.8300	10.0298	9,978.0800	9.9781	(0.516)	0	0	0
2014/02/06	R207	08/05/2014			Bond Future	8.3960	97.2564	8.3840	97.3080	(0.143)	0.0000	0.0000	18,448
2014/02/06	R207	08/05/2014	6.20	Put	Bond Future	10,077.7700	10.0778	10,026.0300	10.0260	(0.513)	0	0	0
2014/02/06	R207	08/05/2014	6.20	Call	Bond Future	24.6500	0.0246	24.5200	0.0245	(0.527)	0	0	0
2014/02/06	R207	08/05/2014	6.21	Call	Bond Future	25.3500	0.0254	25.2100	0.0252	(0.552)	0	0	0
2014/02/06	R207	08/05/2014	6.19	Call	Bond Future	23.9700	0.0240	23.8300	0.0238	(0.584)	0	0	0
2014/02/06	R207	07/08/2014	7.69	Call	Bond Future	1,100.7400	1.1007	1,110.5900	1.1106	0.895	0	0	0
2014/02/06	R207	07/08/2014	7.70	Put	Bond Future	4,595.9900	4.5960	4,553.3600	4.5534	(0.928)	0	0	0
2014/02/06	R207	07/08/2014			Bond Future	8.5251	95.0950	8.5124	95.1476	(0.149)	0.0000	0.0000	0
2014/02/06	R207	07/08/2014	7.70	Call	Bond Future	1,113.0900	1.1131	1,123.0400	1.1230	0.894	0	0	0
2014/02/06	R207	07/08/2014	7.71	Call	Bond Future	1,125.5300	1.1255	1,135.5900	1.1356	0.894	0	0	0
2014/02/06	R207	07/08/2014	7.69	Put	Bond Future	4,626.8000	4.6268	4,584.0700	4.5841	(0.924)	0	0	0
2014/02/06	R207	07/08/2014	7.71	Put	Bond Future	4,565.2900	4.5653	4,522.7700	4.5228	(0.931)	0	0	0
2014/02/06	R207	06/11/2014	7.36	Put	Bond Future	6,378.5900	6.3786	6,334.8000	6.3348	(0.687)	0	0	0
2014/02/06	R207	06/11/2014			Bond Future	8.6450	96.6026	8.6315	96.6558	(0.155)	0.0000	0.0000	0
2014/02/06	R207	06/11/2014	7.35	Put	Bond Future	6,411.0400	6.4110	6,367.1700	6.3672	(0.684)	0	0	0
2014/02/06	R207	06/11/2014	7.36	Call	Bond Future	1,118.3000	1.1183	1,127.6700	1.1277	0.838	0	0	0
2014/02/06	R207	06/11/2014	7.34	Call	Bond Future	1,098.6200	1.0986	1,107.8400	1.1078	0.839	0	0	0
2014/02/06	R207	06/11/2014	7.35	Call	Bond Future	1,108.4300	1.1084	1,117.7200	1.1177	0.838	0	0	0
2014/02/06	R207	06/11/2014	7.34	Put	Bond Future	6,443.5700	6.4436	6,399.6300	6.3996	(0.682)	0	0	0
2014/02/06	R208	06/02/2014	6.74	Put	Bond Future	8,685.2900	8.6853	8,628.3000	8.6283	(0.656)	0	0	0
2014/02/06	R208	06/02/2014			Bond Future	8.3814	93.8446	8.3700	93.9016	(0.136)	0.0000	0.0000	0
2014/02/06	R208	06/02/2014	6.75	Put	Bond Future	8,629.3800	8.6294	8,572.3900	8.5724	(0.660)	0	0	0
2014/02/06	R208	06/02/2014	6.76	Put	Bond Future	8,573.5100	8.5735	8,516.5200	8.5165	(0.665)	0	0	0
2014/02/06	R208	06/02/2014	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R208	06/02/2014	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/02/06	R208	06/02/2014	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R208	08/05/2014	6.31	Call	Bond Future	28.5900	0.0286	28.0000	0.0280	(2.064)	0	0	0
2014/02/06	R208	08/05/2014			Bond Future	8.5033	91.7855	8.4968	91.8170	(0.077)	0.0000	0.0000	11,023
2014/02/06	R208	08/05/2014	6.29	Call	Bond Future	27.0300	0.0270	26.4700	0.0265	(2.072)	0	0	0
2014/02/06	R208	08/05/2014	6.31	Put	Bond Future	11,452.7600	11.4528	11,420.6500	11.4207	(0.280)	0	0	0
2014/02/06	R208	08/05/2014	6.30	Put	Bond Future	11,507.9600	11.5080	11,475.8600	11.4759	(0.279)	0	0	0
2014/02/06	R208	08/05/2014	6.29	Put	Bond Future	11,563.2000	11.5632	11,531.1200	11.5311	(0.277)	0	0	0
2014/02/06	R208	08/05/2014	6.30	Call	Bond Future	27.8000	0.0278	27.2200	0.0272	(2.086)	0	0	0
2014/02/06	R208	07/08/2014	8.28	Call	Bond Future	2,088.7800	2.0888	2,095.0300	2.0950	0.299	0	0	0
2014/02/06	R208	07/08/2014			Bond Future	8.6144	93.1831	8.6075	93.2153	(0.080)	0.0000	0.0000	0
2014/02/06	R208	07/08/2014	7.80	Call	Bond Future	1,275.7400	1.2757	1,278.9100	1.2789	0.248	0	0	0
2014/02/06	R208	07/08/2014	7.79	Put	Bond Future	5,228.0300	5.2280	5,198.8900	5.1989	(0.557)	0	0	0
2014/02/06	R208	07/08/2014	7.81	Put	Bond Future	5,157.5600	5.1576	5,128.5300	5.1285	(0.563)	0	0	0
2014/02/06	R208	07/08/2014	7.80	Put	Bond Future	5,192.7200	5.1927	5,163.6400	5.1636	(0.560)	0	0	0
2014/02/06	R208	07/08/2014	8.28	Put	Bond Future	3,672.6800	3.6727	3,646.6800	3.6467	(0.708)	0	0	630
2014/02/06	R208	07/08/2014	7.81	Call	Bond Future	1,289.9100	1.2899	1,293.1300	1.2931	0.250	0	0	0
2014/02/06	R208	07/08/2014	7.79	Call	Bond Future	1,261.6800	1.2617	1,264.7900	1.2648	0.246	0	0	0
2014/02/06	R208	06/11/2014	7.46	Call	Bond Future	1,184.0300	1.1840	1,187.5100	1.1875	0.294	0	0	0
2014/02/06	R208	06/11/2014			Bond Future	8.7232	91.2604	8.7160	91.2929	(0.082)	0.0000	0.0000	0
2014/02/06	R208	06/11/2014	7.44	Call	Bond Future	1,162.0500	1.1620	1,165.4600	1.1655	0.293	0	0	0
2014/02/06	R208	06/11/2014	7.45	Call	Bond Future	1,173.0000	1.1730	1,176.4400	1.1764	0.293	0	0	0
2014/02/06	R208	06/11/2014	8.50	Put	Bond Future	3,863.3000	3.8633	3,840.0500	3.8400	(0.602)	0	0	1,520
2014/02/06	R208	06/11/2014	7.44	Put	Bond Future	7,212.7000	7.2127	7,183.6200	7.1836	(0.403)	0	0	0
2014/02/06	R208	06/11/2014	7.46	Put	Bond Future	7,136.6400	7.1366	7,107.6300	7.1076	(0.406)	0	0	0
2014/02/06	R208	06/11/2014	8.50	Call	Bond Future	2,845.0900	2.8451	2,854.3300	2.8543	0.325	0	0	0
2014/02/06	R208	06/11/2014	7.45	Put	Bond Future	7,174.6200	7.1746	7,145.5700	7.1456	(0.405)	0	0	0
2014/02/06	R209	06/02/2014	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R209	06/02/2014			Bond Future	9.1660	74.8513	9.1650	74.8584	(0.011)	0.0000	0.0000	0
2014/02/06	R209	06/02/2014	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R209	06/02/2014	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R209	06/02/2014	8.54	Put	Bond Future	4,834.6800	4.8347	4,827.5500	4.8275	(0.147)	0	0	0
2014/02/06	R209	06/02/2014	8.56	Put	Bond Future	4,672.5600	4.6726	4,665.4300	4.6654	(0.153)	0	0	0
2014/02/06	R209	06/02/2014	8.55	Put	Bond Future	4,753.5500	4.7536	4,746.4200	4.7464	(0.150)	0	0	0
2014/02/06	R209	08/05/2014	9.63	Call	Bond Future	4,611.1800	4.6112	4,648.5500	4.6486	0.810	0	0	0
2014/02/06	R209	08/05/2014			Bond Future	9.2500	72.7729	9.2388	72.8540	(0.121)	0.0000	0.0000	24,063
2014/02/06	R209	08/05/2014	9.00	Put	Bond Future	4,150.3400	4.1503	4,087.5000	4.0875	(1.514)	0	0	0
2014/02/06	R209	08/05/2014	9.50	Call	Bond Future	4,071.0100	4.0710	4,104.2400	4.1042	0.816	0	0	0
2014/02/06	R209	08/05/2014	7.85	Call	Bond Future	315.9000	0.3159	316.4900	0.3165	0.187	0	0	0
2014/02/06	R209	08/05/2014	9.75	Put	Bond Future	1,655.3000	1.6553	1,615.4200	1.6154	(2.409)	0	0	7,262
2014/02/06	R209	08/05/2014	9.85	Put	Bond Future	1,443.2600	1.4433	1,406.4800	1.4065	(2.548)	0	0	10,000
2014/02/06	R209	08/05/2014	8.50	Put	Bond Future	6,863.1600	6.8632	6,789.2300	6.7892	(1.077)	0	0	0
2014/02/06	R209	08/05/2014	7.86	Call	Bond Future	322.8700	0.3229	323.5000	0.3235	0.195	0	0	0
2014/02/06	R209	08/05/2014	9.50	Put	Bond Future	2,297.5200	2.2975	2,249.7300	2.2497	(2.080)	0	0	640
2014/02/06	R209	08/05/2014	7.84	Call	Bond Future	309.0600	0.3091	309.6000	0.3096	0.175	0	0	0
2014/02/06	R209	08/05/2014	7.85	Put	Bond Future	11,664.3600	11.6644	11,583.9300	11.5839	(0.690)	0	0	0
2014/02/06	R209	08/05/2014	9.63	Put	Bond Future	1,942.5800	1.9426	1,898.9300	1.8989	(2.247)	0	0	883
2014/02/06	R209	08/05/2014	9.85	Call	Bond Future	5,586.0200	5.5860	5,630.2600	5.6303	0.792	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
2014/02/06	R209	08/05/2014	7.84	Put	Bond Future	11,748.1800		11.7482	11,667.7000	11.6677	(0.685)	0	0	0
2014/02/06	R209	08/05/2014	9.75	Call	Bond Future	5,134.2200		5.1342	5,175.3600	5.1754	0.801	0	0	0
2014/02/06	R209	08/05/2014	8.50	Call	Bond Future	1,101.8700		1.1019	1,108.9600	1.1090	0.643	0	0	640
2014/02/06	R209	08/05/2014	9.00	Call	Bond Future	2,305.7800		2.3058	2,323.9600	2.3240	0.788	0	0	640
2014/02/06	R209	08/05/2014	7.86	Put	Bond Future	11,580.8100		11.5808	11,500.4200	11.5004	(0.694)	0	0	0
2014/02/06	R209	07/08/2014	9.04	Put	Bond Future	5,626.3200		5.6263	5,569.5200	5.5695	(1.010)	0	0	0
2014/02/06	R209	07/08/2014			Bond Future	9.3261		73.8811	9.3146	73.9636	(0.124)	0.0000	0.0000	0
2014/02/06	R209	07/08/2014	9.06	Put	Bond Future	5,538.9500		5.5389	5,482.5600	5.4826	(1.018)	0	0	0
2014/02/06	R209	07/08/2014	9.05	Put	Bond Future	5,582.5100		5.5825	5,525.9100	5.5259	(1.014)	0	0	0
2014/02/06	R209	07/08/2014	9.05	Call	Bond Future	3,568.9700		3.5690	3,594.8000	3.5948	0.724	0	0	0
2014/02/06	R209	07/08/2014	9.06	Call	Bond Future	3,599.8700		3.5999	3,625.9100	3.6259	0.723	0	0	0
2014/02/06	R209	07/08/2014	9.04	Call	Bond Future	3,538.2000		3.5382	3,563.8300	3.5638	0.724	0	0	0
2014/02/06	R209	06/11/2014			Bond Future	9.3990		71.9045	9.3872	71.9881	(0.126)	0.0000	0.0000	0
2014/02/06	R209	06/11/2014	8.99	Put	Bond Future	7,084.9200		7.0849	7,029.4100	7.0294	(0.783)	0	0	0
2014/02/06	R209	06/11/2014	9.01	Put	Bond Future	6,994.4900		6.9945	6,939.3300	6.9393	(0.789)	0	0	0
2014/02/06	R209	06/11/2014	9.00	Put	Bond Future	7,039.6000		7.0396	6,984.2600	6.9843	(0.786)	0	0	0
2014/02/06	R209	06/11/2014	8.99	Call	Bond Future	4,110.4800		4.1105	4,138.5200	4.1385	0.682	0	0	0
2014/02/06	R209	06/11/2014	9.00	Call	Bond Future	4,140.1600		4.1402	4,168.3700	4.1684	0.681	0	0	0
2014/02/06	R209	06/11/2014	9.01	Call	Bond Future	4,169.9400		4.1699	4,198.3300	4.1983	0.681	0	0	0
2014/02/06	R210	06/02/2014	161.51	Put	Bond Future	6,549.8700		6.5499	5,282.3000	5.2823	(19.353)	0	0	0
2014/02/06	R210	06/02/2014			Bond Future	154.9601		154.9601	156.2277	156.2277	0.818	0.0000	0.0000	0
2014/02/06	R210	06/02/2014	161.50	Put	Bond Future	6,539.8700		6.5399	5,272.3000	5.2723	(19.382)	0	0	0
2014/02/06	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R210	06/02/2014	161.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R210	06/02/2014	161.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R210	06/02/2014	161.49	Put	Bond Future	6,529.8700		6.5299	5,262.3000	5.2623	(19.412)	0	0	0
2014/02/06	R210	08/05/2014			Bond Future	155.2321		155.2321	156.5166	156.5166	0.827	0.0000	0.0000	1,319
2014/02/06	R210	08/05/2014	159.99	Put	Bond Future	4,757.9200		4.7579	3,473.4200	3.4734	(26.997)	0	0	0
2014/02/06	R210	08/05/2014	160.01	Put	Bond Future	4,777.9200		4.7779	3,493.4200	3.4934	(26.884)	0	0	0
2014/02/06	R210	08/05/2014	160.00	Put	Bond Future	4,767.9200		4.7679	3,483.4200	3.4834	(26.940)	0	0	0
2014/02/06	R210	08/05/2014	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R210	08/05/2014	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R210	08/05/2014	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R211	06/02/2014	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R211	06/02/2014			Bond Future	125.8785		125.8785	125.8670	125.8670	(0.009)	0.0000	0.0000	0
2014/02/06	R211	06/02/2014	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R211	06/02/2014	128.99	Put	Bond Future	3,111.4700		3.1115	3,122.9600	3.1230	0.369	0	0	0
2014/02/06	R211	06/02/2014	129.01	Put	Bond Future	3,131.4700		3.1315	3,142.9600	3.1430	0.367	0	0	0
2014/02/06	R211	06/02/2014	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R211	06/02/2014	129.00	Put	Bond Future	3,121.4700		3.1215	3,132.9600	3.1330	0.368	0	0	0
2014/02/06	R211	08/05/2014	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R211	08/05/2014	130.00	Put	Bond Future	2,310.2300		2.3102	2,323.0600	2.3231	0.555	0	0	0
2014/02/06	R211	08/05/2014			Bond Future	127.6898		127.6898	127.6769	127.6769	(0.010)	0.0000	0.0000	390
2014/02/06	R211	08/05/2014	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R211	08/05/2014	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R211	08/05/2014	129.99	Put	Bond Future	2,300.2300		2.3002	2,313.0600	2.3131	0.558	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
2014/02/06	R211	08/05/2014	130.01	Put	Bond Future	2,320.2300		2.3202	2,333.0600	2.3331	0.553	0	0	0
2014/02/06	R212	06/02/2014			Bond Future	126.0543		126.0543	126.7701	126.7701	0.568	0.0000	0.0000	0
2014/02/06	R212	06/02/2014	132.99	Put	Bond Future	6,935.7400		6.9357	6,219.8900	6.2199	(10.321)	0	0	0
2014/02/06	R212	06/02/2014	133.01	Put	Bond Future	6,955.7400		6.9557	6,239.8900	6.2399	(10.292)	0	0	0
2014/02/06	R212	06/02/2014	133.00	Put	Bond Future	6,945.7400		6.9457	6,229.8900	6.2299	(10.306)	0	0	0
2014/02/06	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R212	08/05/2014			Bond Future	127.8681		127.8681	128.5930	128.5930	0.567	0.0000	0.0000	21,791
2014/02/06	R212	08/05/2014	132.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R212	08/05/2014	131.99	Put	Bond Future	4,121.9500		4.1219	3,397.0000	3.3970	(17.588)	0	0	0
2014/02/06	R212	08/05/2014	132.01	Put	Bond Future	4,141.9500		4.1419	3,417.0000	3.4170	(17.503)	0	0	0
2014/02/06	R212	08/05/2014	132.00	Put	Bond Future	4,131.9500		4.1319	3,407.0000	3.4070	(17.545)	0	0	0
2014/02/06	R212	08/05/2014	132.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R212	08/05/2014	131.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R213	06/02/2014			Bond Future	9.1461		84.8087	9.1350	84.8907	(0.121)	0.0000	0.0000	0
2014/02/06	R213	06/02/2014	8.29	Put	Bond Future	6,692.0300		6.6920	6,610.0600	6.6101	(1.225)	0	0	0
2014/02/06	R213	06/02/2014	8.31	Put	Bond Future	6,526.7800		6.5268	6,444.8100	6.4448	(1.256)	0	0	0
2014/02/06	R213	06/02/2014	8.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R213	06/02/2014	8.30	Put	Bond Future	6,609.3500		6.6093	6,527.3800	6.5274	(1.240)	0	0	0
2014/02/06	R213	06/02/2014	8.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R213	06/02/2014	8.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R213	08/05/2014	7.65	Put	Bond Future	13,050.0000		13.0500	12,828.0700	12.8281	(1.701)	0	0	0
2014/02/06	R213	08/05/2014			Bond Future	9.2378		82.4778	9.2059	82.7103	(0.346)	0.0000	0.0000	21,730
2014/02/06	R213	08/05/2014	7.64	Put	Bond Future	13,134.6600		13.1347	12,912.5000	12.9125	(1.691)	0	0	0
2014/02/06	R213	08/05/2014	7.66	Put	Bond Future	12,965.5600		12.9656	12,743.8500	12.7438	(1.710)	0	0	0
2014/02/06	R213	08/05/2014	7.65	Call	Bond Future	225.3800		0.2254	235.9300	0.2359	4.681	0	0	0
2014/02/06	R213	08/05/2014	7.64	Call	Bond Future	220.3400		0.2203	230.6600	0.2307	4.684	0	0	0
2014/02/06	R213	08/05/2014	7.66	Call	Bond Future	230.5200		0.2305	241.2900	0.2413	4.672	0	0	0
2014/02/06	R213	07/08/2014	8.86	Call	Bond Future	3,013.2800		3.0133	3,098.6000	3.0986	2.831	0	0	0
2014/02/06	R213	07/08/2014			Bond Future	9.3223		83.7334	9.2893	83.9696	(0.354)	0.0000	0.0000	0
2014/02/06	R213	07/08/2014	8.84	Call	Bond Future	2,957.6100		2.9576	3,041.7400	3.0417	2.845	0	0	0
2014/02/06	R213	07/08/2014	8.85	Call	Bond Future	2,985.3700		2.9854	3,070.0900	3.0701	2.838	0	0	0
2014/02/06	R213	07/08/2014	8.84	Put	Bond Future	6,513.6500		6.5137	6,361.5700	6.3616	(2.335)	0	0	0
2014/02/06	R213	07/08/2014	8.86	Put	Bond Future	6,417.3900		6.4174	6,266.5000	6.2665	(2.351)	0	0	0
2014/02/06	R213	07/08/2014	8.85	Put	Bond Future	6,465.4000		6.4654	6,313.9100	6.3139	(2.343)	0	0	0
2014/02/06	R213	06/11/2014	8.85	Put	Bond Future	7,671.8500		7.6718	7,522.7700	7.5228	(1.943)	0	0	0
2014/02/06	R213	06/11/2014	8.84	Call	Bond Future	3,595.7800		3.5958	3,685.8800	3.6859	2.506	0	0	0
2014/02/06	R213	06/11/2014			Bond Future	9.4051		81.5172	9.3711	81.7569	(0.361)	0.0000	0.0000	0
2014/02/06	R213	06/11/2014	8.85	Call	Bond Future	3,623.7000		3.6237	3,714.3100	3.7143	2.500	0	0	0
2014/02/06	R213	06/11/2014	8.86	Call	Bond Future	3,651.4700		3.6515	3,742.5800	3.7426	2.495	0	0	0
2014/02/06	R213	06/11/2014	8.84	Put	Bond Future	7,719.5400		7.7195	7,569.9500	7.5700	(1.938)	0	0	0
2014/02/06	R213	06/11/2014	8.86	Put	Bond Future	7,624.1000		7.6241	7,475.5200	7.4755	(1.949)	0	0	0
2014/02/06	R214	06/02/2014			Bond Future	9.2860		75.5124	9.2850	75.5199	(0.011)	0.0000	0.0000	0
2014/02/06	R214	06/02/2014	8.99	Put	Bond Future	2,297.1200		2.2971	2,288.6900	2.2887	(0.367)	0	0	0

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2014/02/06	R214	06/02/2014	9.01	Put	Bond Future	2,138.9000	2.1389	2,129.7200	2.1297	(0.429)	0	0	0
2014/02/06	R214	06/02/2014	8.99	Call	Bond Future	0.9400	0.0009	0.0000	0.0000	(100.000)	0	0	0
2014/02/06	R214	06/02/2014	9.00	Put	Bond Future	2,217.8800	2.2179	2,209.1300	2.2091	(0.395)	0	0	0
2014/02/06	R214	06/02/2014	9.00	Call	Bond Future	1.2600	0.0013	0.0000	0.0000	(100.000)	0	0	0
2014/02/06	R214	06/02/2014	9.01	Call	Bond Future	1.6900	0.0017	0.0000	0.0000	(100.000)	0	0	0
2014/02/06	R214	08/05/2014			Bond Future	9.3687	73.3018	9.3626	73.3471	(0.065)	0.0000	0.0000	5,055
2014/02/06	R214	08/05/2014	9.00	Call	Bond Future	2,092.0300	2.0920	2,092.5600	2.0926	0.025	0	0	0
2014/02/06	R214	08/05/2014	8.99	Put	Bond Future	4,978.6500	4.9787	4,933.7900	4.9338	(0.901)	0	0	0
2014/02/06	R214	08/05/2014	9.01	Put	Bond Future	4,876.1700	4.8762	4,831.5400	4.8315	(0.915)	0	0	0
2014/02/06	R214	08/05/2014	9.00	Put	Bond Future	4,927.2300	4.9272	4,882.4800	4.8825	(0.908)	0	0	0
2014/02/06	R214	08/05/2014	9.01	Call	Bond Future	2,120.3200	2.1203	2,120.9700	2.1210	0.031	0	0	0
2014/02/06	R214	08/05/2014	8.99	Call	Bond Future	2,063.9700	2.0640	2,064.3900	2.0644	0.020	0	0	0
2014/02/06	R214	07/08/2014	9.54	Put	Bond Future	4,308.1000	4.3081	4,274.9500	4.2750	(0.769)	0	0	0
2014/02/06	R214	07/08/2014			Bond Future	9.4449	74.3244	9.4386	74.3705	(0.066)	0.0000	0.0000	0
2014/02/06	R214	07/08/2014	9.56	Put	Bond Future	4,238.1600	4.2382	4,205.2400	4.2052	(0.777)	0	0	0
2014/02/06	R214	07/08/2014	9.55	Put	Bond Future	4,273.0100	4.2730	4,239.9800	4.2400	(0.773)	0	0	0
2014/02/06	R214	07/08/2014	9.56	Call	Bond Future	5,075.1500	5.0751	5,088.3600	5.0884	0.260	0	0	0
2014/02/06	R214	07/08/2014	9.54	Call	Bond Future	5,000.9100	5.0009	5,013.8900	5.0139	0.260	0	0	0
2014/02/06	R214	07/08/2014	9.55	Call	Bond Future	5,037.9700	5.0380	5,051.0700	5.0511	0.260	0	0	0
2014/02/06	R214	06/11/2014	9.64	Call	Bond Future	6,000.8300	6.0008	6,017.0600	6.0171	0.270	0	0	0
2014/02/06	R214	06/11/2014			Bond Future	9.5191	72.2141	9.5126	72.2608	(0.068)	0.0000	0.0000	0
2014/02/06	R214	06/11/2014	9.65	Call	Bond Future	6,037.0900	6.0371	6,053.4100	6.0534	0.270	0	0	0
2014/02/06	R214	06/11/2014	9.66	Call	Bond Future	6,073.4200	6.0734	6,089.8500	6.0899	0.271	0	0	0
2014/02/06	R214	06/11/2014	9.64	Put	Bond Future	5,133.8300	5.1338	5,103.3800	5.1034	(0.593)	0	0	0
2014/02/06	R214	06/11/2014	9.66	Put	Bond Future	5,064.7500	5.0648	5,034.5000	5.0345	(0.597)	0	0	0
2014/02/06	R214	06/11/2014	9.65	Put	Bond Future	5,099.1900	5.0992	5,068.8300	5.0688	(0.595)	0	0	0
2014/02/06	R248	06/02/2014	9.11	Put	Bond Future	2,524.6700	2.5247	2,562.8800	2.5629	1.513	0	0	0
2014/02/06	R248	06/02/2014			Bond Future	9.3660	97.6697	9.3700	97.6315	0.042	0.0000	0.0000	0
2014/02/06	R248	06/02/2014	9.10	Put	Bond Future	2,625.7500	2.6257	2,663.9600	2.6640	1.455	0	0	0
2014/02/06	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R248	06/02/2014	9.09	Put	Bond Future	2,727.0200	2.7270	2,765.2300	2.7652	1.401	0	0	0
2014/02/06	R248	08/05/2014	9.04	Put	Bond Future	4,052.7600	4.0528	4,043.6700	4.0437	(0.224)	0	0	0
2014/02/06	R248	08/05/2014			Bond Future	9.4518	94.6372	9.4509	94.6462	(0.010)	0.0000	0.0000	13,650
2014/02/06	R248	08/05/2014	9.06	Put	Bond Future	3,848.6900	3.8487	3,839.6000	3.8396	(0.236)	0	0	0
2014/02/06	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R248	08/05/2014	9.05	Put	Bond Future	3,950.6300	3.9506	3,941.5400	3.9415	(0.230)	0	0	0
2014/02/06	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R248	07/08/2014			Bond Future	9.5312	95.9563	9.5302	95.9658	(0.011)	0.0000	0.0000	0
2014/02/06	R248	07/08/2014	9.65	Call	Bond Future	1,095.8000	1.0958	1,105.3100	1.1053	0.868	0	0	0
2014/02/06	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R248	07/08/2014	9.66	Call	Bond Future	1,186.9800	1.1870	1,196.4900	1.1965	0.801	0	0	0
2014/02/06	R248	07/08/2014	9.64	Call	Bond Future	1,004.4500	1.0044	1,013.9600	1.0140	0.947	0	0	0

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2014/02/06	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R248	06/11/2014			Bond Future	9.6087	93.0509	9.6077	93.0603	(0.011)	0.0000	0.0000	0
2014/02/06	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R248	06/11/2014	9.72	Call	Bond Future	1,012.4700	1.0125	1,021.8500	1.0219	0.926	0	0	0
2014/02/06	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/06	R248	06/11/2014	9.73	Call	Bond Future	1,102.4500	1.1025	1,111.8300	1.1118	0.851	0	0	0
2014/02/06	R248	06/11/2014	9.74	Call	Bond Future	1,192.2600	1.1923	1,201.6400	1.2016	0.787	0	0	0

Total **392056**