



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 14/02/2014 to 14/02/2014

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
2014/02/14	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/14	2025	08/05/2014			Bond Future	108.4560	108.4560	108.5548	108.5548	0.091	0.0000	0.0000	0
2014/02/14	2025	08/05/2014	110.99	Put	Bond Future	2,533.9500	2.5340	2,435.1800	2.4352	(3.898)	0	0	0
2014/02/14	2025	08/05/2014	111.00	Put	Bond Future	2,543.9500	2.5440	2,445.1800	2.4452	(3.883)	0	0	0
2014/02/14	2025	08/05/2014	111.01	Put	Bond Future	2,553.9500	2.5540	2,455.1800	2.4552	(3.867)	0	0	0
2014/02/14	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2025	07/08/2014	109.01	Call	Bond Future	0.0000	0.0000	42.9100	0.0429	100.000	0	0	0
2014/02/14	2025	07/08/2014			Bond Future	108.9537	108.9537	109.0529	109.0529	0.091	0.0000	0.0000	0
2014/02/14	2025	07/08/2014	108.99	Call	Bond Future	0.0000	0.0000	62.9100	0.0629	100.000	0	0	0
2014/02/14	2025	07/08/2014	109.00	Put	Bond Future	46.3300	0.0463	0.0000	0.0000	(100.000)	0	0	0
2014/02/14	2025	07/08/2014	108.99	Put	Bond Future	36.3300	0.0363	0.0000	0.0000	(100.000)	0	0	0
2014/02/14	2025	07/08/2014	109.01	Put	Bond Future	56.3300	0.0563	0.0000	0.0000	(100.000)	0	0	0
2014/02/14	2025	07/08/2014	109.00	Call	Bond Future	0.0000	0.0000	52.9100	0.0529	100.000	0	0	0
2014/02/14	2037	08/05/2014	9.39	Put	Bond Future	301.8600	0.3019	0.0000	0.0000	(100.000)	0	0	0
2014/02/14	2037	08/05/2014			Bond Future	9.4248	93.7696	9.3260	94.6309	(1.048)	0.0000	0.0000	5,914
2014/02/14	2037	08/05/2014	9.38	Put	Bond Future	388.9200	0.3889	0.0000	0.0000	(100.000)	0	0	0
2014/02/14	2037	08/05/2014	9.37	Put	Bond Future	476.1200	0.4761	0.0000	0.0000	(100.000)	0	0	0
2014/02/14	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	472.3800	0.4724	100.000	0	0	0
2014/02/14	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	559.4400	0.5594	100.000	0	0	0
2014/02/14	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	385.1800	0.3852	100.000	0	0	0
2014/02/14	2037	07/08/2014	9.06	Put	Bond Future	4,036.2600	4.0363	3,163.1400	3.1631	(21.632)	0	0	0
2014/02/14	2037	07/08/2014			Bond Future	9.5182	90.8984	9.4163	91.7716	(1.070)	0.0000	0.0000	3,280
2014/02/14	2037	07/08/2014	9.05	Put	Bond Future	4,127.5600	4.1276	3,254.4400	3.2544	(21.153)	0	0	0
2014/02/14	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2037	07/08/2014	9.04	Put	Bond Future	4,219.0000	4.2190	3,345.8800	3.3459	(20.695)	0	0	0
2014/02/14	2037	06/11/2014	9.69	Call	Bond Future	784.9300	0.7849	1,671.2400	1.6712	112.916	0	0	0
2014/02/14	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2037	06/11/2014			Bond Future	9.5957	92.2408	9.4909	93.1271	(1.093)	0.0000	0.0000	0
2014/02/14	2037	06/11/2014	9.70	Call	Bond Future	867.5500	0.8675	1,753.8600	1.7539	102.162	0	0	0
2014/02/14	2037	06/11/2014	9.71	Call	Bond Future	950.0500	0.9500	1,836.3600	1.8364	93.291	0	0	0
2014/02/14	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2038	08/05/2014			Bond Future	106.4937	106.4937	106.6825	106.6825	0.177	0.0000	0.0000	57
2014/02/14	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2038	08/05/2014	108.99	Put	Bond Future	2,496.3200	2.4963	2,307.5200	2.3075	(7.563)	0	0	0
2014/02/14	2038	08/05/2014	109.01	Put	Bond Future	2,516.3200	2.5163	2,327.5200	2.3275	(7.503)	0	0	0
2014/02/14	2038	08/05/2014	109.00	Put	Bond Future	2,506.3200	2.5063	2,317.5200	2.3175	(7.533)	0	0	0
2014/02/14	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2038	07/08/2014			Bond Future	106.8220	106.8220	107.0127	107.0127	0.179	0.0000	0.0000	0
2014/02/14	2038	07/08/2014	106.00	Call	Bond Future	821.9800	0.8220	1,012.6600	1.0127	23.198	0	0	0
2014/02/14	2038	07/08/2014	106.01	Call	Bond Future	811.9800	0.8120	1,002.6600	1.0027	23.483	0	0	0
2014/02/14	2038	07/08/2014	105.99	Call	Bond Future	831.9800	0.8320	1,022.6600	1.0227	22.919	0	0	0

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2014/02/14	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2046	08/05/2014			Bond Future	104.4864	104.4864	104.4803	104.4803	(0.006)	0.0000	0.0000	1,938
2014/02/14	2046	08/05/2014	104.35	Call	Bond Future	136.4300	0.1364	130.2700	0.1303	(4.515)	0	0	0
2014/02/14	2046	08/05/2014	104.36	Call	Bond Future	126.4300	0.1264	120.2700	0.1203	(4.872)	0	0	0
2014/02/14	2046	08/05/2014	104.34	Call	Bond Future	146.4300	0.1464	140.2700	0.1403	(4.207)	0	0	0
2014/02/14	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2046	07/08/2014			Bond Future	106.0449	106.0449	106.0375	106.0375	(0.007)	0.0000	0.0000	0
2014/02/14	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2046	07/08/2014	104.44	Call	Bond Future	1,604.8600	1.6049	1,597.5400	1.5975	(0.456)	0	0	0
2014/02/14	2046	07/08/2014	104.45	Call	Bond Future	1,594.8600	1.5949	1,587.5400	1.5875	(0.459)	0	0	0
2014/02/14	2046	07/08/2014	104.43	Call	Bond Future	1,614.8600	1.6149	1,607.5400	1.6075	(0.453)	0	0	0
2014/02/14	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2046	06/11/2014	104.45	Call	Bond Future	1,974.3100	1.9743	1,966.0500	1.9660	(0.418)	0	0	0
2014/02/14	2046	06/11/2014			Bond Future	106.4243	106.4243	106.4160	106.4160	(0.008)	0.0000	0.0000	0
2014/02/14	2046	06/11/2014	104.43	Call	Bond Future	1,994.3100	1.9943	1,986.0500	1.9860	(0.414)	0	0	0
2014/02/14	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2046	06/11/2014	104.44	Call	Bond Future	1,984.3100	1.9843	1,976.0500	1.9760	(0.416)	0	0	0
2014/02/14	2050	08/05/2014	114.99	Put	Bond Future	2,094.7100	2.0947	2,101.4400	2.1014	0.321	0	0	0
2014/02/14	2050	08/05/2014			Bond Future	112.8953	112.8953	112.8886	112.8886	(0.006)	0.0000	0.0000	472
2014/02/14	2050	08/05/2014	115.01	Put	Bond Future	2,114.7100	2.1147	2,121.4400	2.1214	0.318	0	0	0
2014/02/14	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2050	08/05/2014	115.00	Put	Bond Future	2,104.7100	2.1047	2,111.4400	2.1114	0.320	0	0	0
2014/02/14	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2050	07/08/2014			Bond Future	113.1785	113.1785	113.1707	113.1707	(0.007)	0.0000	0.0000	0
2014/02/14	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	2050	07/08/2014	112.00	Call	Bond Future	1,178.4800	1.1785	1,170.6700	1.1707	(0.663)	0	0	0
2014/02/14	2050	07/08/2014	112.01	Call	Bond Future	1,168.4800	1.1685	1,160.6700	1.1607	(0.668)	0	0	0
2014/02/14	2050	07/08/2014	111.99	Call	Bond Future	1,188.4800	1.1885	1,180.6700	1.1807	(0.657)	0	0	0
2014/02/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/02/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	AL37	08/05/2014			Index Future	406.8090	406.8090	407.7140	407.7140	0.222	0.0000	0.0000	0
2014/02/14	AL37	07/08/2014			Index Future	412.8260	412.8260	413.7410	413.7410	0.222	0.0000	0.0000	0
2014/02/14	AL7T	08/05/2014			Index Future	475.6150	475.6150	477.4590	477.4590	0.388	0.0000	0.0000	1
2014/02/14	AL7T	07/08/2014			Index Future	482.6500	482.6500	484.5170	484.5170	0.387	0.0000	0.0000	0
2014/02/14	ALBI	08/05/2014			Index Future	432.6330	432.6330	434.8240	434.8240	0.506	0.0000	0.0000	739
2014/02/14	ALBI	07/08/2014			Index Future	439.0320	439.0320	441.2520	441.2520	0.506	0.0000	0.0000	0
2014/02/14	ALBI	06/11/2014			Index Future	446.0670	446.0670	448.3180	448.3180	0.505	0.0000	0.0000	0
2014/02/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/02/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/14	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	EL28	08/05/2014			Bond Future	113.2309	113.2309	113.2240	113.2240	(0.006)	0.0000	0.0000	0
2014/02/14	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	EL28	08/05/2014	113.99	Put	Bond Future	759.0700	0.7591	765.9600	0.7660	0.908	0	0	0
2014/02/14	EL28	08/05/2014	114.01	Put	Bond Future	779.0700	0.7791	785.9600	0.7860	0.884	0	0	0
2014/02/14	EL28	08/05/2014	114.00	Put	Bond Future	769.0700	0.7691	775.9600	0.7760	0.896	0	0	0
2014/02/14	EL28	07/08/2014	114.00	Call	Bond Future	919.7700	0.9198	911.8800	0.9119	(0.858)	0	0	0
2014/02/14	EL28	07/08/2014			Bond Future	114.9198	114.9198	114.9119	114.9119	(0.007)	0.0000	0.0000	0
2014/02/14	EL28	07/08/2014	114.01	Call	Bond Future	909.7700	0.9098	901.8800	0.9019	(0.867)	0	0	0
2014/02/14	EL28	07/08/2014	113.99	Call	Bond Future	929.7700	0.9298	921.8800	0.9219	(0.849)	0	0	0
2014/02/14	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	ES33	08/05/2014	9.55	Put	Bond Future	3,363.8500	3.3638	2,622.8300	2.6228	(22.029)	0	0	0
2014/02/14	ES33	08/05/2014			Bond Future	10.0118	79.8871	9.9074	80.6281	(1.042)	0.0000	0.0000	6,292
2014/02/14	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	ES33	08/05/2014	9.54	Put	Bond Future	3,439.1400	3.4391	2,698.1200	2.6981	(21.547)	0	0	0
2014/02/14	ES33	08/05/2014	9.56	Put	Bond Future	3,288.6600	3.2887	2,547.6400	2.5476	(22.533)	0	0	0
2014/02/14	ES33	07/08/2014			Bond Future	10.1223	80.9603	10.0146	81.7117	(1.064)	0.0000	0.0000	0
2014/02/14	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	ES33	07/08/2014	10.14	Call	Bond Future	122.3700	0.1224	873.7300	0.8737	614.007	0	0	0
2014/02/14	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	ES33	07/08/2014	10.15	Call	Bond Future	191.4100	0.1914	942.7700	0.9428	392.540	0	0	0
2014/02/14	ES33	07/08/2014	10.16	Call	Bond Future	260.3600	0.2604	1,011.7200	1.0117	288.585	0	0	0
2014/02/14	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/02/14	ES33	06/11/2014			Bond Future	10.2247	78.4747	10.1136	79.2372	(1.087)	0.0000	0.0000	0
2014/02/14	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	ES33	06/11/2014	10.29	Call	Bond Future	442.5500	0.4426	1,205.0700	1.2051	172.301	0	0	0
2014/02/14	ES33	06/11/2014	10.30	Call	Bond Future	510.0100	0.5100	1,272.5300	1.2725	149.511	0	0	0
2014/02/14	ES33	06/11/2014	10.31	Call	Bond Future	577.3700	0.5774	1,339.8900	1.3399	132.068	0	0	0
2014/02/14	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	GOVI	08/05/2014			GOVI	431.8680	431.8680	433.9250	433.9250	0.476	0.0000	0.0000	293
2014/02/14	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	GOVI	08/05/2014	441.99	Put	GOVI	101,220.0000	10.1220	80,650.0000	8.0650	(20.322)	0	0	0
2014/02/14	GOVI	08/05/2014	442.01	Put	GOVI	101,420.0000	10.1420	80,850.0000	8.0850	(20.282)	0	0	0
2014/02/14	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	GOVI	08/05/2014	442.00	Put	GOVI	101,320.0000	10.1320	80,750.0000	8.0750	(20.302)	0	0	0
2014/02/14	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	GOVI	07/08/2014			GOVI	438.2560	438.2560	440.3390	440.3390	0.475	0.0000	0.0000	175
2014/02/14	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	GOVI	07/08/2014	459.99	Put	GOVI	217,340.0000	21.7340	196,510.0000	19.6510	(9.584)	0	0	0
2014/02/14	GOVI	07/08/2014	460.01	Put	GOVI	217,540.0000	21.7540	196,710.0000	19.6710	(9.575)	0	0	0
2014/02/14	GOVI	07/08/2014	460.00	Put	GOVI	217,440.0000	21.7440	196,610.0000	19.6610	(9.580)	0	0	0
2014/02/14	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	GOVI	06/11/2014			GOVI	445.2790	445.2790	447.3910	447.3910	0.474	0.0000	0.0000	0
2014/02/14	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	GOVI	06/11/2014	448.99	Put	GOVI	37,110.0000	3.7110	15,990.0000	1.5990	(56.912)	0	0	0
2014/02/14	GOVI	06/11/2014	449.01	Put	GOVI	37,310.0000	3.7310	16,190.0000	1.6190	(56.607)	0	0	0
2014/02/14	GOVI	06/11/2014	449.00	Put	GOVI	37,210.0000	3.7210	16,090.0000	1.6090	(56.759)	0	0	0
2014/02/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/14	IGOV	08/05/2014			Index Future	198.3410	198.3410	198.3580	198.3580	0.009	0.0000	0.0000	1,263
2014/02/14	IGOV	07/08/2014			Index Future	201.2990	201.2990	201.3140	201.3140	0.007	0.0000	0.0000	106
2014/02/14	IGOV	06/11/2014			Index Future	204.5480	204.5480	204.5610	204.5610	0.006	0.0000	0.0000	0
2014/02/14	ILBI	08/05/2014			Index Future	536.9390	536.9390	536.9950	536.9950	0.010	0.0000	0.0000	0
2014/02/14	ILBI	07/08/2014			Index Future	544.7260	544.7260	544.7820	544.7820	0.010	0.0000	0.0000	210
2014/02/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/02/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0

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2014/02/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/14	JBAF	19/02/2014			Jibar Tradeable Future	5.6900	94.3100	5.6900	94.3100	0.000	0.0000	0.0000	2,000
2014/02/14	JBAF	19/03/2014			Jibar Tradeable Future	5.7400	94.2600	5.7300	94.2700	(0.174)	0.0000	0.0000	4,000
2014/02/14	JBAF	16/04/2014			Jibar Tradeable Future	6.0800	93.9200	6.0600	93.9400	(0.329)	0.0000	0.0000	0
2014/02/14	JBAF	21/05/2014			Jibar Tradeable Future	6.1300	93.8700	6.1000	93.9000	(0.489)	0.0000	0.0000	4,000
2014/02/14	JBAF	18/06/2014			Jibar Tradeable Future	6.4800	93.5200	6.4200	93.5800	(0.926)	0.0000	0.0000	3,455
2014/02/14	JBAF	16/07/2014			Jibar Tradeable Future	6.5300	93.4700	6.5000	93.5000	(0.459)	0.0000	0.0000	1,000
2014/02/14	JBAF	17/09/2014			Jibar Tradeable Future	7.0300	92.9700	6.9500	93.0500	(1.138)	0.0000	0.0000	1,000
2014/02/14	JBAF	17/12/2014			Jibar Tradeable Future	7.5200	92.4800	7.4200	92.5800	(1.330)	0.0000	0.0000	0
2014/02/14	JBAF	18/03/2015			Jibar Tradeable Future	7.8700	92.1300	7.7400	92.2600	(1.652)	0.0000	0.0000	2,000
2014/02/14	JBAF	17/06/2015			Jibar Tradeable Future	8.0400	91.9600	7.9200	92.0800	(1.493)	0.0000	0.0000	5,200
2014/02/14	JBAF	16/09/2015			Jibar Tradeable Future	8.2100	91.7900	8.0900	91.9100	(1.462)	0.0000	0.0000	0
2014/02/14	JBAF	15/12/2015			Jibar Tradeable Future	8.3500	91.6500	8.2400	91.7600	(1.317)	0.0000	0.0000	0
2014/02/14	R023	08/05/2014			Bond Future	8.7152	95.6916	8.6414	96.1235	(0.847)	0.0000	0.0000	12,886
2014/02/14	R023	08/05/2014	7.60	Call	Bond Future	330.3700	0.3304	379.8800	0.3799	14.986	0	0	0
2014/02/14	R023	08/05/2014	7.61	Call	Bond Future	337.5800	0.3376	388.0000	0.3880	14.936	0	0	0
2014/02/14	R023	08/05/2014	7.59	Put	Bond Future	7,186.3000	7.1863	6,803.0700	6.8031	(5.333)	0	0	0
2014/02/14	R023	08/05/2014	7.61	Put	Bond Future	7,073.1400	7.0731	6,691.7200	6.6917	(5.393)	0	0	0
2014/02/14	R023	08/05/2014	7.60	Put	Bond Future	7,129.6300	7.1296	6,747.3000	6.7473	(5.363)	0	0	0
2014/02/14	R023	08/05/2014	7.59	Call	Bond Future	323.2900	0.3233	371.9000	0.3719	15.036	0	0	0
2014/02/14	R023	07/08/2014	8.51	Call	Bond Future	2,388.1600	2.3882	2,570.8100	2.5708	7.648	0	0	0
2014/02/14	R023	07/08/2014			Bond Future	8.8249	96.9932	8.7480	97.4310	(0.871)	0.0000	0.0000	0
2014/02/14	R023	07/08/2014	8.49	Call	Bond Future	2,340.8700	2.3409	2,521.0500	2.5210	7.697	0	0	0
2014/02/14	R023	07/08/2014	8.50	Call	Bond Future	2,364.4400	2.3644	2,545.8600	2.5459	7.673	0	0	0
2014/02/14	R023	07/08/2014	8.49	Put	Bond Future	4,267.8400	4.2678	4,010.2200	4.0102	(6.036)	0	0	0
2014/02/14	R023	07/08/2014	8.51	Put	Bond Future	4,198.6300	4.1986	3,943.4800	3.9435	(6.077)	0	0	0
2014/02/14	R023	07/08/2014	8.50	Put	Bond Future	4,233.1400	4.2331	3,976.7600	3.9768	(6.056)	0	0	0
2014/02/14	R023	06/11/2014			Bond Future	8.9235	94.6274	8.8435	95.0712	(0.896)	0.0000	0.0000	0
2014/02/14	R023	06/11/2014	8.59	Put	Bond Future	4,725.4100	4.7254	4,474.0500	4.4740	(5.319)	0	0	0
2014/02/14	R023	06/11/2014	8.61	Put	Bond Future	4,659.7400	4.6597	4,410.5100	4.4105	(5.349)	0	0	0
2014/02/14	R023	06/11/2014	8.59	Call	Bond Future	2,856.9800	2.8570	3,049.4000	3.0494	6.735	0	0	0
2014/02/14	R023	06/11/2014	8.60	Put	Bond Future	4,692.5000	4.6925	4,442.2000	4.4422	(5.334)	0	0	0
2014/02/14	R023	06/11/2014	8.60	Call	Bond Future	2,880.7800	2.8808	3,074.2600	3.0743	6.716	0	0	0
2014/02/14	R023	06/11/2014	8.61	Call	Bond Future	2,904.6900	2.9047	3,099.2400	3.0992	6.698	0	0	0
2014/02/14	R157	08/05/2014	5.20	Call	Bond Future	3.7800	0.0038	3.9900	0.0040	5.556	0	0	0
2014/02/14	R157	08/05/2014			Bond Future	7.4308	109.7432	7.3979	109.7867	(0.443)	0.0000	0.0000	20,954
2014/02/14	R157	08/05/2014	5.21	Call	Bond Future	3.9000	0.0039	4.1200	0.0041	5.641	0	0	0
2014/02/14	R157	08/05/2014	5.19	Call	Bond Future	3.6600	0.0037	3.8700	0.0039	5.738	0	0	0
2014/02/14	R157	08/05/2014	5.20	Put	Bond Future	3,014.3800	3.0144	2,971.0500	2.9711	(1.437)	0	0	0
2014/02/14	R157	08/05/2014	5.19	Put	Bond Future	3,028.0200	3.0280	2,984.6900	2.9847	(1.431)	0	0	0
2014/02/14	R157	08/05/2014	5.21	Put	Bond Future	3,000.7400	3.0007	2,957.4200	2.9574	(1.444)	0	0	0
2014/02/14	R157	07/08/2014	6.76	Put	Bond Future	1,349.6300	1.3496	1,316.0700	1.3161	(2.487)	0	0	0
2014/02/14	R157	07/08/2014			Bond Future	7.7778	111.3670	7.7377	111.4102	(0.516)	0.0000	0.0000	0
2014/02/14	R157	07/08/2014	6.75	Put	Bond Future	1,357.5900	1.3576	1,323.9500	1.3240	(2.478)	0	0	0

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2014/02/14	R157	07/08/2014	6.74	Call	Bond Future	240.9100	0.2409	250.3300	0.2503	3.910	0	0	0
2014/02/14	R157	07/08/2014	6.75	Call	Bond Future	243.5900	0.2436	253.1000	0.2531	3.904	0	0	0
2014/02/14	R157	07/08/2014	6.76	Call	Bond Future	246.5500	0.2466	256.1400	0.2561	3.890	0	0	0
2014/02/14	R157	07/08/2014	6.74	Put	Bond Future	1,365.8300	1.3658	1,332.1000	1.3321	(2.470)	0	0	0
2014/02/14	R157	06/11/2014	6.19	Put	Bond Future	1,747.8700	1.7479	1,709.4900	1.7095	(2.196)	0	0	0
2014/02/14	R157	06/11/2014			Bond Future	8.1877	106.3382	8.1363	106.3809	(0.628)	0.0000	0.0000	0
2014/02/14	R157	06/11/2014	6.21	Put	Bond Future	1,732.6900	1.7327	1,694.4100	1.6944	(2.209)	0	0	0
2014/02/14	R157	06/11/2014	6.20	Put	Bond Future	1,740.2700	1.7403	1,701.9400	1.7019	(2.203)	0	0	0
2014/02/14	R157	06/11/2014	6.21	Call	Bond Future	71.9100	0.0719	76.2900	0.0763	6.091	0	0	0
2014/02/14	R157	06/11/2014	6.19	Call	Bond Future	70.0800	0.0701	74.3600	0.0744	6.107	0	0	0
2014/02/14	R157	06/11/2014	6.20	Call	Bond Future	70.9900	0.0710	75.3200	0.0753	6.099	0	0	0
2014/02/14	R186	08/05/2014	8.75	Put	Bond Future	3,700.7800	3.7008	3,248.9900	3.2490	(12.208)	0	0	0
2014/02/14	R186	08/05/2014	7.50	Put	Bond Future	12,099.8400	12.0998	11,315.1300	11.3151	(6.485)	0	0	0
2014/02/14	R186	08/05/2014	8.25	Put	Bond Future	6,410.2700	6.4103	5,794.2500	5.7942	(9.610)	0	0	0
2014/02/14	R186	08/05/2014	8.80	Put	Bond Future	3,483.0200	3.4830	3,048.2900	3.0483	(12.481)	0	0	900
2014/02/14	R186	08/05/2014			Bond Future	8.8484	116.5051	8.7439	117.3621	(1.181)	0.0000	0.0000	51,016
2014/02/14	R186	08/05/2014	7.09	Put	Bond Future	15,828.1500	15.8282	15,000.8500	15.0009	(5.227)	0	0	0
2014/02/14	R186	08/05/2014	9.10	Call	Bond Future	4,390.6100	4.3906	4,912.5100	4.9125	11.887	0	0	0
2014/02/14	R186	08/05/2014	9.25	Put	Bond Future	1,920.3400	1.9203	1,631.6700	1.6317	(15.032)	0	0	10,000
2014/02/14	R186	08/05/2014	9.75	Put	Bond Future	894.4800	0.8945	733.6700	0.7337	(17.978)	0	0	6,000
2014/02/14	R186	08/05/2014	9.00	Put	Bond Future	2,702.8800	2.7029	2,335.3900	2.3354	(13.596)	0	0	400
2014/02/14	R186	08/05/2014	7.10	Call	Bond Future	112.7500	0.1128	143.1200	0.1431	26.936	0	0	0
2014/02/14	R186	08/05/2014	8.50	Call	Bond Future	2,044.4500	2.0444	2,364.8900	2.3649	15.674	0	0	900
2014/02/14	R186	08/05/2014	7.11	Call	Bond Future	115.8200	0.1158	146.9300	0.1469	26.861	0	0	0
2014/02/14	R186	08/05/2014	9.75	Call	Bond Future	7,919.8800	7.9199	8,616.0300	8.6160	8.790	0	0	0
2014/02/14	R186	08/05/2014	8.80	Call	Bond Future	3,087.0300	3.0870	3,509.2600	3.5093	13.678	0	0	0
2014/02/14	R186	08/05/2014	8.25	Call	Bond Future	1,377.7600	1.3778	1,618.7000	1.6187	17.488	0	0	10,000
2014/02/14	R186	08/05/2014	7.09	Call	Bond Future	109.7400	0.1097	139.4000	0.1394	27.028	0	0	0
2014/02/14	R186	08/05/2014	9.10	Put	Bond Future	2,365.3000	2.3653	2,030.2400	2.0302	(14.166)	0	0	1,500
2014/02/14	R186	08/05/2014	9.25	Call	Bond Future	5,128.8800	5.1289	5,697.1700	5.6972	11.080	0	0	0
2014/02/14	R186	08/05/2014	7.50	Call	Bond Future	306.2500	0.3063	378.5000	0.3785	23.592	0	0	1,933
2014/02/14	R186	08/05/2014	8.50	Put	Bond Future	4,937.0300	4.9370	4,400.5100	4.4005	(10.867)	0	0	1,933
2014/02/14	R186	08/05/2014	7.11	Put	Bond Future	15,638.8600	15.6389	14,813.0100	14.8130	(5.281)	0	0	0
2014/02/14	R186	08/05/2014	8.75	Call	Bond Future	2,893.9900	2.8940	3,299.1600	3.2992	14.000	0	0	6,000
2014/02/14	R186	08/05/2014	9.00	Call	Bond Future	3,929.3000	3.9293	4,418.7700	4.4188	12.457	0	0	0
2014/02/14	R186	08/05/2014	7.10	Put	Bond Future	15,733.4200	15.7334	14,906.8300	14.9068	(5.254)	0	0	0
2014/02/14	R186	07/08/2014	8.31	Call	Bond Future	2,405.3700	2.4054	2,701.7400	2.7017	12.321	0	0	0
2014/02/14	R186	07/08/2014			Bond Future	8.9478	112.9348	8.8395	113.8034	(1.210)	0.0000	0.0000	0
2014/02/14	R186	07/08/2014	8.92	Put	Bond Future	4,636.1900	4.6362	4,212.7700	4.2128	(9.133)	0	0	840
2014/02/14	R186	07/08/2014	8.29	Call	Bond Future	2,352.1000	2.3521	2,643.7800	2.6438	12.401	0	0	0
2014/02/14	R186	07/08/2014	8.30	Call	Bond Future	2,378.6300	2.3786	2,672.6600	2.6727	12.361	0	0	0
2014/02/14	R186	07/08/2014	8.29	Put	Bond Future	7,776.2100	7.7762	7,199.3400	7.1993	(7.418)	0	0	0
2014/02/14	R186	07/08/2014	8.92	Call	Bond Future	4,414.0000	4.4140	4,859.1300	4.8591	10.085	0	0	0
2014/02/14	R186	07/08/2014	8.31	Put	Bond Future	7,659.2000	7.6592	7,087.0200	7.0870	(7.470)	0	0	0
2014/02/14	R186	07/08/2014	8.30	Put	Bond Future	7,717.5600	7.7176	7,143.0400	7.1430	(7.444)	0	0	0
2014/02/14	R186	06/11/2014	8.14	Call	Bond Future	2,670.3000	2.6703	2,954.7600	2.9548	10.653	0	0	0
2014/02/14	R186	06/11/2014	8.15	Put	Bond Future	9,907.1300	9.9071	9,312.2000	9.3122	(6.005)	0	0	0



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2014/02/14	R186	06/11/2014			Bond Future	9.0335	114.7476	8.9213	115.6289	(1.242)	0.0000	0.0000	0
2014/02/14	R186	06/11/2014	9.17	Call	Bond Future	6,074.3500	6.0743	6,563.6600	6.5637	8.055	0	0	0
2014/02/14	R186	06/11/2014	8.15	Call	Bond Future	2,695.7300	2.6957	2,982.1200	2.9821	10.624	0	0	0
2014/02/14	R186	06/11/2014	8.16	Call	Bond Future	2,721.3200	2.7213	3,009.6400	3.0096	10.595	0	0	0
2014/02/14	R186	06/11/2014	9.17	Put	Bond Future	5,015.5000	5.0155	4,623.4900	4.6235	(7.816)	0	0	2,010
2014/02/14	R186	06/11/2014	8.14	Put	Bond Future	9,967.0100	9.9670	9,370.1500	9.3701	(5.988)	0	0	0
2014/02/14	R186	06/11/2014	8.16	Put	Bond Future	9,847.5000	9.8475	9,254.5000	9.2545	(6.022)	0	0	0
2014/02/14	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R197	08/05/2014			Bond Future	271.7131	271.7131	271.6946	271.6946	(0.007)	0.0000	0.0000	2,049
2014/02/14	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R197	08/05/2014	250.01	Call	Bond Future	21,703.0600	21.7031	21,684.6300	21.6846	(0.085)	0	0	0
2014/02/14	R197	08/05/2014	249.99	Call	Bond Future	21,723.0600	21.7231	21,704.6300	21.7046	(0.085)	0	0	0
2014/02/14	R197	08/05/2014	250.00	Call	Bond Future	21,713.0600	21.7131	21,694.6300	21.6946	(0.085)	0	0	0
2014/02/14	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R197	07/08/2014			Bond Future	269.9736	269.9736	269.9525	269.9525	(0.008)	0.0000	0.0000	0
2014/02/14	R197	07/08/2014	269.99	Put	Bond Future	16.3700	0.0164	37.4900	0.0375	129.016	0	0	0
2014/02/14	R197	07/08/2014	270.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R197	07/08/2014	270.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R197	07/08/2014	269.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R197	07/08/2014	270.01	Put	Bond Future	36.3700	0.0364	57.4900	0.0575	58.070	0	0	0
2014/02/14	R197	07/08/2014	270.00	Put	Bond Future	26.3700	0.0264	47.4900	0.0475	80.091	0	0	0
2014/02/14	R201	08/05/2014			Bond Future	6.7859	104.5745	6.7550	104.5927	(0.454)	0.0000	0.0000	0
2014/02/14	R201	08/05/2014	4.75	Call	Bond Future	5.7600	0.0058	6.0000	0.0060	4.167	0	0	0
2014/02/14	R201	08/05/2014	4.76	Call	Bond Future	5.9100	0.0059	6.1600	0.0062	4.230	0	0	0
2014/02/14	R201	08/05/2014	4.74	Call	Bond Future	5.6100	0.0056	5.8500	0.0059	4.278	0	0	0
2014/02/14	R201	08/05/2014	4.76	Put	Bond Future	1,220.5100	1.2205	1,202.4800	1.2025	(1.477)	0	0	0
2014/02/14	R201	08/05/2014	4.75	Put	Bond Future	1,226.4200	1.2264	1,208.3800	1.2084	(1.471)	0	0	0
2014/02/14	R201	08/05/2014	4.74	Put	Bond Future	1,232.3300	1.2323	1,214.2900	1.2143	(1.464)	0	0	0
2014/02/14	R201	07/08/2014	5.31	Put	Bond Future	757.9900	0.7580	742.4300	0.7424	(2.053)	0	0	0
2014/02/14	R201	07/08/2014			Bond Future	7.3007	101.7100	7.2512	101.7276	(0.678)	0.0000	0.0000	0
2014/02/14	R201	07/08/2014	5.30	Put	Bond Future	761.1000	0.7611	745.5300	0.7455	(2.046)	0	0	0
2014/02/14	R201	07/08/2014	5.31	Call	Bond Future	44.9100	0.0449	46.9500	0.0470	4.542	0	0	0
2014/02/14	R201	07/08/2014	5.29	Call	Bond Future	43.9400	0.0439	45.9400	0.0459	4.552	0	0	0
2014/02/14	R201	07/08/2014	5.30	Call	Bond Future	44.4200	0.0444	46.4500	0.0464	4.570	0	0	0
2014/02/14	R201	07/08/2014	5.29	Put	Bond Future	764.2300	0.7642	748.6300	0.7486	(2.041)	0	0	0
2014/02/14	R202	08/05/2014	215.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R202	08/05/2014			Bond Future	209.0135	209.0135	209.0005	209.0005	(0.006)	0.0000	0.0000	44,448
2014/02/14	R202	08/05/2014	215.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R202	08/05/2014	214.99	Put	Bond Future	5,976.4900	5.9765	5,989.5200	5.9895	0.218	0	0	0
2014/02/14	R202	08/05/2014	215.01	Put	Bond Future	5,996.4900	5.9965	6,009.5200	6.0095	0.217	0	0	0
2014/02/14	R202	08/05/2014	214.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R202	08/05/2014	215.00	Put	Bond Future	5,986.4900	5.9865	5,999.5200	5.9995	0.218	0	0	0
2014/02/14	R202	07/08/2014	207.99	Call	Bond Future	1,064.2300	1.0642	1,049.1400	1.0491	(1.418)	0	0	0
2014/02/14	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R202	07/08/2014			Bond Future	209.0542	209.0542	209.0391	209.0391	(0.007)	0.0000	0.0000	0

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2014/02/14	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R202	07/08/2014	208.00	Call	Bond Future	1,054.2300	1.0542	1,039.1400	1.0391	(1.431)	0	0	0
2014/02/14	R202	07/08/2014	208.01	Call	Bond Future	1,044.2300	1.0442	1,029.1400	1.0291	(1.445)	0	0	0
2014/02/14	R203	08/05/2014	5.74	Call	Bond Future	11.3200	0.0113	12.7500	0.0127	12.633	0	0	0
2014/02/14	R203	08/05/2014	5.76	Call	Bond Future	12.0100	0.0120	13.5300	0.0135	12.656	0	0	0
2014/02/14	R203	08/05/2014	6.84	Call	Bond Future	175.8600	0.1759	193.2800	0.1933	9.906	0	0	29
2014/02/14	R203	08/05/2014	7.40	Put	Bond Future	2,240.1500	2.2401	2,119.1100	2.1191	(5.403)	0	0	0
2014/02/14	R203	08/05/2014			Bond Future	7.9942	102.0421	7.9383	102.2043	(0.700)	0.0000	0.0000	16,394
2014/02/14	R203	08/05/2014	5.76	Put	Bond Future	6,747.6800	6.7477	6,587.0200	6.5870	(2.381)	0	0	0
2014/02/14	R203	08/05/2014	6.84	Put	Bond Future	3,588.4300	3.5884	3,443.6700	3.4437	(4.034)	0	0	0
2014/02/14	R203	08/05/2014	5.75	Put	Bond Future	6,778.7100	6.7787	6,618.0100	6.6180	(2.371)	0	0	0
2014/02/14	R203	08/05/2014	5.74	Put	Bond Future	6,809.7500	6.8098	6,649.0000	6.6490	(2.361)	0	0	0
2014/02/14	R203	08/05/2014	7.40	Call	Bond Future	500.8100	0.5008	541.9500	0.5420	8.215	0	0	16
2014/02/14	R203	08/05/2014	5.75	Call	Bond Future	11.6600	0.0117	13.1400	0.0131	12.693	0	0	0
2014/02/14	R203	07/08/2014	7.30	Call	Bond Future	685.8900	0.6859	729.3900	0.7294	6.342	0	0	0
2014/02/14	R203	07/08/2014			Bond Future	8.1750	103.5517	8.1142	103.7154	(0.743)	0.0000	0.0000	0
2014/02/14	R203	07/08/2014	7.31	Call	Bond Future	693.8900	0.6939	737.7600	0.7378	6.322	0	0	0
2014/02/14	R203	07/08/2014	6.84	Put	Bond Future	4,065.4500	4.0655	3,929.9800	3.9300	(3.332)	0	0	0
2014/02/14	R203	07/08/2014	7.29	Put	Bond Future	3,093.4300	3.0934	2,972.9200	2.9729	(3.896)	0	0	0
2014/02/14	R203	07/08/2014	7.31	Put	Bond Future	3,053.9800	3.0540	2,934.2200	2.9342	(3.921)	0	0	0
2014/02/14	R203	07/08/2014	7.29	Call	Bond Future	677.9600	0.6780	721.0800	0.7211	6.360	0	0	0
2014/02/14	R203	07/08/2014	7.30	Put	Bond Future	3,073.6600	3.0737	2,953.5300	2.9535	(3.908)	0	0	0
2014/02/14	R203	07/08/2014	6.84	Call	Bond Future	394.0300	0.3940	422.1900	0.4222	7.147	0	0	46
2014/02/14	R203	06/11/2014	6.86	Call	Bond Future	449.1700	0.4492	480.1300	0.4801	6.893	0	0	0
2014/02/14	R203	06/11/2014			Bond Future	8.3440	101.0474	8.2775	101.2125	(0.796)	0.0000	0.0000	0
2014/02/14	R203	06/11/2014	6.98	Call	Bond Future	509.6300	0.5096	543.8700	0.5439	6.719	0	0	14
2014/02/14	R203	06/11/2014	6.84	Call	Bond Future	439.6600	0.4397	470.0900	0.4701	6.921	0	0	45
2014/02/14	R203	06/11/2014	6.85	Call	Bond Future	444.3900	0.4444	475.0900	0.4751	6.908	0	0	0
2014/02/14	R203	06/11/2014	6.98	Put	Bond Future	3,969.9500	3.9700	3,839.0200	3.8390	(3.298)	0	0	0
2014/02/14	R203	06/11/2014	6.84	Put	Bond Future	4,263.5600	4.2636	4,128.8200	4.1288	(3.160)	0	0	0
2014/02/14	R203	06/11/2014	6.86	Put	Bond Future	4,221.0300	4.2210	4,086.8200	4.0868	(3.180)	0	0	0
2014/02/14	R203	06/11/2014	6.85	Put	Bond Future	4,242.2700	4.2423	4,107.8000	4.1078	(3.170)	0	0	0
2014/02/14	R204	08/05/2014			Bond Future	8.2435	102.2115	8.1834	102.4368	(0.728)	0.0000	0.0000	30,006
2014/02/14	R204	08/05/2014	6.05	Call	Bond Future	13.6200	0.0136	15.6200	0.0156	14.684	0	0	0
2014/02/14	R204	08/05/2014	6.06	Call	Bond Future	14.0400	0.0140	16.1100	0.0161	14.744	0	0	0
2014/02/14	R204	08/05/2014	6.04	Call	Bond Future	13.2000	0.0132	15.1500	0.0151	14.773	0	0	0
2014/02/14	R204	08/05/2014	6.05	Put	Bond Future	8,674.4900	8.6745	8,451.1300	8.4511	(2.575)	0	0	0
2014/02/14	R204	08/05/2014	6.04	Put	Bond Future	8,715.6200	8.7156	8,492.2100	8.4922	(2.563)	0	0	0
2014/02/14	R204	08/05/2014	6.06	Put	Bond Future	8,633.3700	8.6334	8,410.0800	8.4101	(2.586)	0	0	0
2014/02/14	R204	07/08/2014			Bond Future	8.3986	99.6901	8.3346	99.9178	(0.761)	0.0000	0.0000	0
2014/02/14	R204	07/08/2014	7.44	Put	Bond Future	4,237.4200	4.2374	4,064.8500	4.0649	(4.073)	0	0	0
2014/02/14	R204	07/08/2014	7.46	Put	Bond Future	4,182.0700	4.1821	4,010.5500	4.0106	(4.101)	0	0	0
2014/02/14	R204	07/08/2014	7.45	Put	Bond Future	4,209.7000	4.2097	4,037.6500	4.0376	(4.087)	0	0	0
2014/02/14	R204	07/08/2014	7.78	Call	Bond Future	1,120.1400	1.1201	1,194.2600	1.1943	6.617	0	0	0
2014/02/14	R204	07/08/2014	7.46	Call	Bond Future	772.4100	0.7724	828.6300	0.8286	7.279	0	0	0

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2014/02/14	R204	07/08/2014	7.44	Call	Bond Future	753.5500	0.7536	808.7200	0.8087	7.321	0	0	0
2014/02/14	R204	07/08/2014	7.78	Put	Bond Future	3,351.3000	3.3513	3,197.6800	3.1977	(4.584)	0	0	530
2014/02/14	R204	07/08/2014	7.45	Call	Bond Future	762.9400	0.7629	818.6300	0.8186	7.299	0	0	0
2014/02/14	R204	06/11/2014	7.99	Put	Bond Future	3,519.1200	3.5191	3,376.7700	3.3768	(4.045)	0	0	1,270
2014/02/14	R204	06/11/2014			Bond Future	8.5348	101.2900	8.4665	101.5203	(0.800)	0.0000	0.0000	0
2014/02/14	R204	06/11/2014	6.99	Put	Bond Future	6,051.6800	6.0517	5,866.0400	5.8660	(3.068)	0	0	0
2014/02/14	R204	06/11/2014	7.01	Put	Bond Future	5,993.3000	5.9933	5,808.3700	5.8084	(3.086)	0	0	0
2014/02/14	R204	06/11/2014	6.99	Call	Bond Future	673.5300	0.6735	718.2000	0.7182	6.632	0	0	0
2014/02/14	R204	06/11/2014	7.00	Put	Bond Future	6,022.4600	6.0225	5,837.1800	5.8372	(3.076)	0	0	0
2014/02/14	R204	06/11/2014	7.99	Call	Bond Future	1,662.3600	1.6624	1,750.3200	1.7503	5.291	0	0	0
2014/02/14	R204	06/11/2014	7.00	Call	Bond Future	680.2600	0.6803	725.2900	0.7253	6.620	0	0	0
2014/02/14	R204	06/11/2014	7.01	Call	Bond Future	687.0500	0.6870	732.4300	0.7324	6.605	0	0	0
2014/02/14	R207	08/05/2014	6.19	Put	Bond Future	10,375.1600	10.3752	10,099.6400	10.0996	(2.656)	0	0	0
2014/02/14	R207	08/05/2014	6.21	Put	Bond Future	10,278.6600	10.2787	10,003.2700	10.0033	(2.679)	0	0	0
2014/02/14	R207	08/05/2014			Bond Future	8.4568	96.9952	8.3922	97.2727	(0.764)	0.0000	0.0000	19,048
2014/02/14	R207	08/05/2014	6.20	Put	Bond Future	10,326.9000	10.3269	10,051.4400	10.0514	(2.667)	0	0	0
2014/02/14	R207	08/05/2014	6.20	Call	Bond Future	12.6200	0.0126	14.7200	0.0147	16.640	0	0	0
2014/02/14	R207	08/05/2014	6.21	Call	Bond Future	13.0200	0.0130	15.1900	0.0152	16.667	0	0	0
2014/02/14	R207	08/05/2014	6.19	Call	Bond Future	12.2200	0.0122	14.2600	0.0143	16.694	0	0	0
2014/02/14	R207	07/08/2014	7.69	Call	Bond Future	898.4600	0.8985	969.8100	0.9698	7.941	0	0	0
2014/02/14	R207	07/08/2014	7.70	Put	Bond Future	4,698.8200	4.6988	4,490.0400	4.4900	(4.443)	0	0	0
2014/02/14	R207	07/08/2014			Bond Future	8.5995	94.7887	8.5313	95.0695	(0.793)	0.0000	0.0000	0
2014/02/14	R207	07/08/2014	7.70	Call	Bond Future	909.5700	0.9096	981.5900	0.9816	7.918	0	0	0
2014/02/14	R207	07/08/2014	7.71	Call	Bond Future	920.7800	0.9208	993.4700	0.9935	7.894	0	0	0
2014/02/14	R207	07/08/2014	7.69	Put	Bond Future	4,730.8700	4.7309	4,521.4200	4.5214	(4.427)	0	0	0
2014/02/14	R207	07/08/2014	7.71	Put	Bond Future	4,666.8900	4.6669	4,458.7800	4.4588	(4.459)	0	0	0
2014/02/14	R207	06/11/2014	7.36	Put	Bond Future	6,522.1200	6.5221	6,302.9300	6.3029	(3.361)	0	0	0
2014/02/14	R207	06/11/2014			Bond Future	8.7189	96.3102	8.6470	96.5944	(0.825)	0.0000	0.0000	0
2014/02/14	R207	06/11/2014	7.35	Put	Bond Future	6,555.3600	6.5554	6,335.6900	6.3357	(3.351)	0	0	0
2014/02/14	R207	06/11/2014	7.36	Call	Bond Future	969.3400	0.9693	1,034.4000	1.0344	6.712	0	0	0
2014/02/14	R207	06/11/2014	7.34	Call	Bond Future	951.2400	0.9512	1,015.3500	1.0153	6.740	0	0	0
2014/02/14	R207	06/11/2014	7.35	Call	Bond Future	960.2600	0.9603	1,024.8400	1.0248	6.725	0	0	0
2014/02/14	R207	06/11/2014	7.34	Put	Bond Future	6,588.6800	6.5887	6,368.5400	6.3685	(3.341)	0	0	0
2014/02/14	R208	08/05/2014	6.31	Call	Bond Future	11.5700	0.0116	13.7900	0.0138	19.188	0	0	0
2014/02/14	R208	08/05/2014			Bond Future	8.5798	91.4158	8.5106	91.7500	(0.807)	0.0000	0.0000	11,022
2014/02/14	R208	08/05/2014	6.29	Call	Bond Future	10.8300	0.0108	12.9100	0.0129	19.206	0	0	0
2014/02/14	R208	08/05/2014	6.31	Put	Bond Future	11,805.4200	11.8054	11,473.4400	11.4734	(2.812)	0	0	0
2014/02/14	R208	08/05/2014	6.30	Put	Bond Future	11,861.0400	11.8610	11,528.9800	11.5290	(2.800)	0	0	0
2014/02/14	R208	08/05/2014	6.29	Put	Bond Future	11,916.6800	11.9167	11,584.5600	11.5846	(2.787)	0	0	0
2014/02/14	R208	08/05/2014	6.30	Call	Bond Future	11.2000	0.0112	13.3400	0.0133	19.107	0	0	0
2014/02/14	R208	07/08/2014	8.28	Call	Bond Future	1,758.3000	1.7583	1,887.8900	1.8879	7.370	0	0	0
2014/02/14	R208	07/08/2014			Bond Future	8.7032	92.7684	8.6307	93.1067	(0.832)	0.0000	0.0000	0
2014/02/14	R208	07/08/2014	7.80	Call	Bond Future	1,020.6600	1.0207	1,107.8800	1.1079	8.545	0	0	0
2014/02/14	R208	07/08/2014	7.79	Put	Bond Future	5,389.1900	5.3892	5,137.3300	5.1373	(4.673)	0	0	0
2014/02/14	R208	07/08/2014	7.81	Put	Bond Future	5,315.5500	5.3155	5,065.3200	5.0653	(4.708)	0	0	0
2014/02/14	R208	07/08/2014	7.80	Put	Bond Future	5,352.3000	5.3523	5,101.2500	5.1013	(4.691)	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
2014/02/14	R208	07/08/2014	8.28	Put	Bond Future	3,756.8600	3.7569	3,548.1800	3.5482	(5.555)	0	0	630
2014/02/14	R208	07/08/2014	7.81	Call	Bond Future	1,033.2400	1.0332	1,121.2800	1.1213	8.521	0	0	0
2014/02/14	R208	07/08/2014	7.79	Call	Bond Future	1,008.1800	1.0082	1,094.5900	1.0946	8.571	0	0	0
2014/02/14	R208	06/11/2014	7.46	Call	Bond Future	956.4500	0.9564	1,031.2300	1.0312	7.818	0	0	0
2014/02/14	R208	06/11/2014			Bond Future	8.8124	90.8570	8.7366	91.1997	(0.861)	0.0000	0.0000	0
2014/02/14	R208	06/11/2014	7.44	Call	Bond Future	937.0100	0.9370	1,010.5800	1.0106	7.852	0	0	0
2014/02/14	R208	06/11/2014	7.45	Call	Bond Future	946.6900	0.9467	1,020.8600	1.0209	7.835	0	0	0
2014/02/14	R208	06/11/2014	8.50	Put	Bond Future	3,907.3700	3.9074	3,714.4100	3.7144	(4.938)	0	0	1,520
2014/02/14	R208	06/11/2014	7.44	Put	Bond Future	7,391.1300	7.3911	7,121.9800	7.1220	(3.642)	0	0	0
2014/02/14	R208	06/11/2014	7.46	Put	Bond Future	7,312.5300	7.3125	7,044.5900	7.0446	(3.664)	0	0	0
2014/02/14	R208	06/11/2014	8.50	Call	Bond Future	2,485.6900	2.4857	2,635.4500	2.6355	6.025	0	0	0
2014/02/14	R208	06/11/2014	7.45	Put	Bond Future	7,351.7800	7.3518	7,083.2300	7.0832	(3.653)	0	0	0
2014/02/14	R209	08/05/2014	9.63	Call	Bond Future	4,088.8100	4.0888	4,565.2200	4.5652	11.652	0	0	0
2014/02/14	R209	08/05/2014			Bond Future	9.3164	72.2948	9.2128	73.0429	(1.113)	0.0000	0.0000	24,063
2014/02/14	R209	08/05/2014	7.85	Call	Bond Future	193.8100	0.1938	241.8800	0.2419	24.803	0	0	0
2014/02/14	R209	08/05/2014	9.00	Put	Bond Future	4,207.0300	4.2070	3,751.4600	3.7515	(10.829)	0	0	0
2014/02/14	R209	08/05/2014	9.50	Call	Bond Future	3,561.3600	3.5614	4,001.8700	4.0019	12.369	0	0	0
2014/02/14	R209	08/05/2014	7.86	Call	Bond Future	198.7500	0.1988	247.8700	0.2479	24.714	0	0	0
2014/02/14	R209	08/05/2014	9.75	Put	Bond Future	1,602.7400	1.6027	1,362.3000	1.3623	(15.002)	0	0	7,262
2014/02/14	R209	08/05/2014	9.85	Put	Bond Future	1,385.8600	1.3859	1,169.9600	1.1700	(15.579)	0	0	10,000
2014/02/14	R209	08/05/2014	8.50	Put	Bond Future	7,053.8100	7.0538	6,463.0400	6.4630	(8.375)	0	0	0
2014/02/14	R209	08/05/2014	7.84	Call	Bond Future	188.9700	0.1890	236.0000	0.2360	24.888	0	0	0
2014/02/14	R209	08/05/2014	7.85	Put	Bond Future	12,020.4600	12.0205	11,320.3800	11.3204	(5.824)	0	0	0
2014/02/14	R209	08/05/2014	9.50	Put	Bond Future	2,266.0600	2.2661	1,958.4200	1.9584	(13.576)	0	0	640
2014/02/14	R209	08/05/2014	7.84	Put	Bond Future	12,106.2800	12.1063	11,405.1600	11.4052	(5.791)	0	0	0
2014/02/14	R209	08/05/2014	9.63	Put	Bond Future	1,898.4000	1.8984	1,626.6600	1.6267	(14.314)	0	0	883
2014/02/14	R209	08/05/2014	9.85	Call	Bond Future	5,050.4300	5.0504	5,582.6800	5.5827	10.539	0	0	0
2014/02/14	R209	08/05/2014	7.86	Put	Bond Future	11,934.8800	11.9349	11,235.8500	11.2359	(5.857)	0	0	0
2014/02/14	R209	08/05/2014	9.75	Call	Bond Future	4,603.4700	4.6035	5,111.1800	5.1112	11.029	0	0	0
2014/02/14	R209	08/05/2014	8.50	Call	Bond Future	814.3300	0.8143	971.7100	0.9717	19.326	0	0	640
2014/02/14	R209	08/05/2014	9.00	Call	Bond Future	1,884.2800	1.8843	2,176.8600	2.1769	15.527	0	0	640
2014/02/14	R209	07/08/2014	9.04	Put	Bond Future	5,707.1700	5.7072	5,275.0900	5.2751	(7.571)	0	0	0
2014/02/14	R209	07/08/2014			Bond Future	9.3989	73.3645	9.2923	74.1231	(1.134)	0.0000	0.0000	0
2014/02/14	R209	07/08/2014	9.06	Put	Bond Future	5,616.4400	5.6164	5,188.4700	5.1885	(7.620)	0	0	0
2014/02/14	R209	07/08/2014	9.05	Put	Bond Future	5,661.7700	5.6618	5,231.7500	5.2317	(7.595)	0	0	0
2014/02/14	R209	07/08/2014	9.05	Call	Bond Future	3,131.5900	3.1316	3,460.1200	3.4601	10.491	0	0	0
2014/02/14	R209	07/08/2014	9.06	Call	Bond Future	3,160.7200	3.1607	3,491.3000	3.4913	10.459	0	0	0
2014/02/14	R209	07/08/2014	9.04	Call	Bond Future	3,102.4100	3.1024	3,428.8800	3.4289	10.523	0	0	0
2014/02/14	R209	06/11/2014			Bond Future	9.4719	71.3938	9.3623	72.1638	(1.157)	0.0000	0.0000	0
2014/02/14	R209	06/11/2014	8.99	Put	Bond Future	7,023.6700	7.0237	6,582.0100	6.5820	(6.288)	0	0	0
2014/02/14	R209	06/11/2014	9.01	Put	Bond Future	6,930.1300	6.9301	6,491.9700	6.4920	(6.323)	0	0	0
2014/02/14	R209	06/11/2014	9.00	Put	Bond Future	6,976.9000	6.9769	6,537.0000	6.5370	(6.305)	0	0	0
2014/02/14	R209	06/11/2014	8.99	Call	Bond Future	3,538.5000	3.5385	3,866.8100	3.8668	9.278	0	0	0
2014/02/14	R209	06/11/2014	9.00	Call	Bond Future	3,566.7300	3.5667	3,896.8000	3.8968	9.254	0	0	0
2014/02/14	R209	06/11/2014	9.01	Call	Bond Future	3,594.8500	3.5949	3,926.6600	3.9267	9.230	0	0	0
2014/02/14	R210	08/05/2014			Bond Future	156.4173	156.4173	156.4075	156.4075	(0.006)	0.0000	0.0000	719

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
2014/02/14	R210	08/05/2014	159.99	Put	Bond Future	3,572.7000		3.5727	3,582.5100	3.5825	0.275	0	0	0
2014/02/14	R210	08/05/2014	160.01	Put	Bond Future	3,592.7000		3.5927	3,602.5100	3.6025	0.273	0	0	0
2014/02/14	R210	08/05/2014	160.00	Put	Bond Future	3,582.7000		3.5827	3,592.5100	3.5925	0.274	0	0	0
2014/02/14	R210	08/05/2014	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R210	08/05/2014	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R210	08/05/2014	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R210	07/08/2014			Bond Future	158.7503		158.7503	158.7388	158.7388	(0.007)	0.0000	0.0000	0
2014/02/14	R210	07/08/2014	159.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R210	07/08/2014	159.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R210	07/08/2014	158.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R210	07/08/2014	159.01	Put	Bond Future	259.7100		0.2597	271.2500	0.2713	4.443	0	0	0
2014/02/14	R210	07/08/2014	159.00	Put	Bond Future	249.7100		0.2497	261.2500	0.2613	4.621	0	0	0
2014/02/14	R210	07/08/2014	158.99	Put	Bond Future	239.7100		0.2397	251.2500	0.2513	4.814	0	0	0
2014/02/14	R211	08/05/2014	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R211	08/05/2014	130.00	Put	Bond Future	2,252.3800		2.2524	2,301.3400	2.3013	2.174	0	0	0
2014/02/14	R211	08/05/2014			Bond Future	127.7476		127.7476	127.6987	127.6987	(0.038)	0.0000	0.0000	390
2014/02/14	R211	08/05/2014	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R211	08/05/2014	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R211	08/05/2014	129.99	Put	Bond Future	2,242.3800		2.2424	2,291.3400	2.2913	2.183	0	0	0
2014/02/14	R211	08/05/2014	130.01	Put	Bond Future	2,262.3800		2.2624	2,311.3400	2.3113	2.164	0	0	0
2014/02/14	R211	07/08/2014	127.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R211	07/08/2014			Bond Future	128.0981		128.0981	128.0473	128.0473	(0.040)	0.0000	0.0000	0
2014/02/14	R211	07/08/2014	128.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R211	07/08/2014	128.00	Call	Bond Future	98.1300		0.0981	47.2600	0.0473	(51.839)	0	0	0
2014/02/14	R211	07/08/2014	128.01	Call	Bond Future	88.1300		0.0881	37.2600	0.0373	(57.722)	0	0	0
2014/02/14	R211	07/08/2014	127.99	Call	Bond Future	108.1300		0.1081	57.2600	0.0573	(47.045)	0	0	0
2014/02/14	R211	07/08/2014	128.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R212	08/05/2014			Bond Future	128.7818		128.7818	128.7727	128.7727	(0.007)	0.0000	0.0000	21,791
2014/02/14	R212	08/05/2014	132.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R212	08/05/2014	131.99	Put	Bond Future	3,208.2300		3.2082	3,217.3100	3.2173	0.283	0	0	0
2014/02/14	R212	08/05/2014	132.01	Put	Bond Future	3,228.2300		3.2282	3,237.3100	3.2373	0.281	0	0	0
2014/02/14	R212	08/05/2014	132.00	Put	Bond Future	3,218.2300		3.2182	3,227.3100	3.2273	0.282	0	0	0
2014/02/14	R212	08/05/2014	132.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R212	08/05/2014	131.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R212	07/08/2014	128.99	Call	Bond Future	5.9700		0.0060	0.0000	0.0000	(100.000)	0	0	0
2014/02/14	R212	07/08/2014			Bond Future	128.9960		128.9960	128.9856	128.9856	(0.008)	0.0000	0.0000	0
2014/02/14	R212	07/08/2014	129.01	Put	Bond Future	14.0300		0.0140	24.3800	0.0244	73.770	0	0	0
2014/02/14	R212	07/08/2014	129.00	Put	Bond Future	4.0300		0.0040	14.3800	0.0144	256.824	0	0	0
2014/02/14	R212	07/08/2014	128.99	Put	Bond Future	0.0000		0.0000	4.3800	0.0044	100.000	0	0	0
2014/02/14	R212	07/08/2014	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R212	07/08/2014	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R213	08/05/2014	7.65	Put	Bond Future	12,899.5900		12.8996	12,215.6200	12.2156	(5.302)	0	0	0
2014/02/14	R213	08/05/2014			Bond Future	9.2259		82.5643	9.1272	83.2864	(1.070)	0.0000	0.0000	21,730
2014/02/14	R213	08/05/2014	7.64	Put	Bond Future	12,985.2400		12.9852	12,300.4400	12.3004	(5.274)	0	0	0
2014/02/14	R213	08/05/2014	7.66	Put	Bond Future	12,814.1400		12.8141	12,131.0300	12.1310	(5.331)	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
2014/02/14	R213	08/05/2014	7.65	Call	Bond Future	161.4200	0.1614	199.5100	0.1995	23.597	0	0	0
2014/02/14	R213	08/05/2014	7.64	Call	Bond Future	157.3700	0.1574	194.6300	0.1946	23.677	0	0	0
2014/02/14	R213	08/05/2014	7.66	Call	Bond Future	165.5500	0.1655	204.5000	0.2045	23.528	0	0	0
2014/02/14	R213	07/08/2014	8.86	Call	Bond Future	2,843.5800	2.8436	3,136.0900	3.1361	10.287	0	0	0
2014/02/14	R213	07/08/2014			Bond Future	9.3150	83.7856	9.2133	84.5175	(1.092)	0.0000	0.0000	0
2014/02/14	R213	07/08/2014	8.84	Call	Bond Future	2,788.3200	2.7883	3,076.8900	3.0769	10.349	0	0	0
2014/02/14	R213	07/08/2014	8.85	Call	Bond Future	2,815.8700	2.8159	3,106.4100	3.1064	10.318	0	0	0
2014/02/14	R213	07/08/2014	8.84	Put	Bond Future	6,292.1800	6.2922	5,848.7800	5.8488	(7.047)	0	0	0
2014/02/14	R213	07/08/2014	8.86	Put	Bond Future	6,195.5100	6.1955	5,756.0500	5.7561	(7.093)	0	0	0
2014/02/14	R213	07/08/2014	8.85	Put	Bond Future	6,243.7200	6.2437	5,802.2900	5.8023	(7.070)	0	0	0
2014/02/14	R213	06/11/2014	8.84	Call	Bond Future	3,314.9000	3.3149	3,614.7900	3.6148	9.047	0	0	0
2014/02/14	R213	06/11/2014	8.85	Put	Bond Future	7,321.5700	7.3216	6,880.3300	6.8803	(6.027)	0	0	0
2014/02/14	R213	06/11/2014			Bond Future	9.3953	81.5861	9.2906	82.3289	(1.115)	0.0000	0.0000	0
2014/02/14	R213	06/11/2014	8.85	Call	Bond Future	3,342.2800	3.3423	3,643.8600	3.6439	9.023	0	0	0
2014/02/14	R213	06/11/2014	8.86	Call	Bond Future	3,369.8000	3.3698	3,673.0700	3.6731	9.000	0	0	0
2014/02/14	R213	06/11/2014	8.84	Put	Bond Future	7,369.8000	7.3698	6,926.8700	6.9269	(6.010)	0	0	0
2014/02/14	R213	06/11/2014	8.86	Put	Bond Future	7,273.5700	7.2736	6,834.0200	6.8340	(6.043)	0	0	0
2014/02/14	R214	08/05/2014			Bond Future	9.4344	72.8155	9.3410	73.5082	(0.990)	0.0000	0.0000	5,055
2014/02/14	R214	08/05/2014	9.00	Call	Bond Future	1,706.1900	1.7062	1,945.1600	1.9452	14.006	0	0	0
2014/02/14	R214	08/05/2014	8.99	Put	Bond Future	5,081.6400	5.0816	4,625.2800	4.6253	(8.981)	0	0	0
2014/02/14	R214	08/05/2014	9.01	Put	Bond Future	4,974.1800	4.9742	4,523.0100	4.5230	(9.070)	0	0	0
2014/02/14	R214	08/05/2014	9.00	Put	Bond Future	5,027.7200	5.0277	4,573.9500	4.5739	(9.025)	0	0	0
2014/02/14	R214	08/05/2014	9.01	Call	Bond Future	1,732.0000	1.7320	1,973.5700	1.9736	13.947	0	0	0
2014/02/14	R214	08/05/2014	8.99	Call	Bond Future	1,680.6300	1.6806	1,917.0100	1.9170	14.065	0	0	0
2014/02/14	R214	07/08/2014	9.54	Put	Bond Future	4,330.6900	4.3307	4,000.9500	4.0010	(7.614)	0	0	0
2014/02/14	R214	07/08/2014			Bond Future	9.5168	73.7992	9.4208	74.5015	(1.009)	0.0000	0.0000	0
2014/02/14	R214	07/08/2014	9.56	Put	Bond Future	4,258.3600	4.2584	3,932.2700	3.9323	(7.658)	0	0	0
2014/02/14	R214	07/08/2014	9.55	Put	Bond Future	4,294.4000	4.2944	3,966.4800	3.9665	(7.636)	0	0	0
2014/02/14	R214	07/08/2014	9.56	Call	Bond Future	4,570.2000	4.5702	4,946.4000	4.9464	8.232	0	0	0
2014/02/14	R214	07/08/2014	9.54	Call	Bond Future	4,498.3500	4.4983	4,870.9000	4.8709	8.282	0	0	0
2014/02/14	R214	07/08/2014	9.55	Call	Bond Future	4,534.2100	4.5342	4,908.5800	4.9086	8.257	0	0	0
2014/02/14	R214	06/11/2014	9.64	Call	Bond Future	5,371.7400	5.3717	5,759.4300	5.7594	7.217	0	0	0
2014/02/14	R214	06/11/2014			Bond Future	9.5912	71.6947	9.4924	72.4075	(1.030)	0.0000	0.0000	0
2014/02/14	R214	06/11/2014	9.65	Call	Bond Future	5,406.4100	5.4064	5,795.6500	5.7957	7.200	0	0	0
2014/02/14	R214	06/11/2014	9.66	Call	Bond Future	5,441.1700	5.4412	5,831.9500	5.8320	7.182	0	0	0
2014/02/14	R214	06/11/2014	9.64	Put	Bond Future	5,024.1700	5.0242	4,699.0900	4.6991	(6.470)	0	0	0
2014/02/14	R214	06/11/2014	9.66	Put	Bond Future	4,951.9300	4.9519	4,629.9400	4.6299	(6.502)	0	0	0
2014/02/14	R214	06/11/2014	9.65	Put	Bond Future	4,987.9400	4.9879	4,664.4100	4.6644	(6.486)	0	0	0
2014/02/14	R248	08/05/2014	9.04	Put	Bond Future	4,669.2900	4.6693	3,786.6100	3.7866	(18.904)	0	0	0
2014/02/14	R248	08/05/2014			Bond Future	9.5173	94.0206	9.4238	94.9033	(0.983)	0.0000	0.0000	13,650
2014/02/14	R248	08/05/2014	9.06	Put	Bond Future	4,465.2200	4.4652	3,582.5400	3.5825	(19.768)	0	0	0
2014/02/14	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R248	08/05/2014	9.05	Put	Bond Future	4,567.1600	4.5672	3,684.4800	3.6845	(19.327)	0	0	0
2014/02/14	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R248	07/08/2014			Bond Future	9.6032	95.2898	9.5068	96.1848	(1.004)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/14	R248	07/08/2014	9.65	Call	Bond Future	429.3000	0.4293	1,324.2200	1.3242	208.460	0	0	0
2014/02/14	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R248	07/08/2014	9.66	Call	Bond Future	520.4800	0.5205	1,415.4000	1.4154	171.941	0	0	0
2014/02/14	R248	07/08/2014	9.64	Call	Bond Future	337.9500	0.3380	1,232.8700	1.2329	264.808	0	0	0
2014/02/14	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R248	06/11/2014			Bond Future	9.6809	92.3919	9.5816	93.3002	(1.025)	0.0000	0.0000	0
2014/02/14	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R248	06/11/2014	9.72	Call	Bond Future	353.4600	0.3535	1,261.7200	1.2617	256.963	0	0	0
2014/02/14	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/14	R248	06/11/2014	9.73	Call	Bond Future	443.4400	0.4434	1,351.7000	1.3517	204.821	0	0	0
2014/02/14	R248	06/11/2014	9.74	Call	Bond Future	533.2500	0.5333	1,441.5100	1.4415	170.325	0	0	0

**Total**

**405197**