



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 04/04/2014 to 04/04/2014

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
2014/04/04	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	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
2014/04/04	2025	08/05/2014			Bond Future	113.0567	113.0567	113.2889	113.2889	0.205	0.0000	0.0000	0
2014/04/04	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2025	08/05/2014	111.01	Call	Bond Future	2,046.7300	2.0467	2,278.8900	2.2789	11.343	0	0	0
2014/04/04	2025	08/05/2014	110.99	Call	Bond Future	2,066.7300	2.0667	2,298.8900	2.2989	11.233	0	0	0
2014/04/04	2025	08/05/2014	111.00	Call	Bond Future	2,056.7300	2.0567	2,288.8900	2.2889	11.288	0	0	0
2014/04/04	2025	07/08/2014	109.01	Call	Bond Future	4,581.9700	4.5820	4,817.0700	4.8171	5.131	0	0	0
2014/04/04	2025	07/08/2014			Bond Future	113.5920	113.5920	113.8271	113.8271	0.207	0.0000	0.0000	0
2014/04/04	2025	07/08/2014	108.99	Call	Bond Future	4,601.9700	4.6020	4,837.0700	4.8371	5.109	0	0	0
2014/04/04	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2025	07/08/2014	109.00	Call	Bond Future	4,591.9700	4.5920	4,827.0700	4.8271	5.120	0	0	0
2014/04/04	2030	08/05/2014			Bond Future	8.9526	94.2780	8.8301	95.2495	(1.369)	0.0000	0.0000	1,991
2014/04/04	2030	08/05/2014	9.00	Call	Bond Future	371.7100	0.3717	1,343.2100	1.3432	261.360	0	0	0
2014/04/04	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2030	08/05/2014	9.01	Call	Bond Future	449.8900	0.4499	1,421.3900	1.4214	215.942	0	0	0
2014/04/04	2030	08/05/2014	8.99	Call	Bond Future	293.4400	0.2934	1,264.9400	1.2649	331.073	0	0	0
2014/04/04	2030	07/08/2014	8.99	Put	Bond Future	424.3800	0.4244	0.0000	0.0000	(100.000)	0	0	0
2014/04/04	2030	07/08/2014			Bond Future	9.0448	91.6448	8.9182	92.6301	(1.399)	0.0000	0.0000	0
2014/04/04	2030	07/08/2014	9.01	Put	Bond Future	269.0300	0.2690	0.0000	0.0000	(100.000)	0	0	0
2014/04/04	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	560.8700	0.5609	100.000	0	0	0
2014/04/04	2030	07/08/2014	9.00	Put	Bond Future	346.6600	0.3467	0.0000	0.0000	(100.000)	0	0	0
2014/04/04	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	638.5900	0.6386	100.000	0	0	0
2014/04/04	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	716.2200	0.7162	100.000	0	0	0
2014/04/04	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	108.1500	0.1081	100.000	0	0	0
2014/04/04	2030	06/11/2014			Bond Future	9.1263	93.0485	8.9960	94.0471	(1.429)	0.0000	0.0000	0
2014/04/04	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	31.0300	0.0310	100.000	0	0	0
2014/04/04	2030	06/11/2014	8.99	Put	Bond Future	1,044.7800	1.0448	46.1800	0.0462	(95.580)	0	0	0
2014/04/04	2030	06/11/2014	9.01	Put	Bond Future	890.4500	0.8905	0.0000	0.0000	(100.000)	0	0	0
2014/04/04	2030	06/11/2014	9.00	Put	Bond Future	967.5700	0.9676	0.0000	0.0000	(100.000)	0	0	0
2014/04/04	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2037	08/05/2014			Bond Future	9.1302	96.3776	9.0027	97.5432	(1.396)	0.0000	0.0000	5,914
2014/04/04	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2037	08/05/2014	9.38	Call	Bond Future	2,219.0800	2.2191	3,384.7000	3.3847	52.527	0	0	0
2014/04/04	2037	08/05/2014	9.39	Call	Bond Future	2,306.1400	2.3061	3,471.7600	3.4718	50.544	0	0	0
2014/04/04	2037	08/05/2014	9.37	Call	Bond Future	2,131.8800	2.1319	3,297.5000	3.2975	54.676	0	0	0
2014/04/04	2037	07/08/2014	9.06	Put	Bond Future	1,410.0800	1.4101	227.9100	0.2279	(83.837)	0	0	0
2014/04/04	2037	07/08/2014			Bond Future	9.2164	93.5246	9.0850	94.7068	(1.426)	0.0000	0.0000	3,280
2014/04/04	2037	07/08/2014	9.05	Put	Bond Future	1,501.3800	1.5014	319.2100	0.3192	(78.739)	0	0	0
2014/04/04	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/04/04	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2037	07/08/2014	9.04	Put	Bond Future	1,592.8200	1.5928	410.6500	0.4106	(74.219)	0	0	0
2014/04/04	2037	06/11/2014	9.69	Call	Bond Future	3,384.1200	3.3841	4,582.8100	4.5828	35.421	0	0	0
2014/04/04	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2037	06/11/2014			Bond Future	9.2928	94.8400	9.1577	96.0387	(1.454)	0.0000	0.0000	0
2014/04/04	2037	06/11/2014	9.70	Call	Bond Future	3,466.7400	3.4667	4,665.4300	4.6654	34.577	0	0	0
2014/04/04	2037	06/11/2014	9.71	Call	Bond Future	3,549.2400	3.5492	4,747.9300	4.7479	33.773	0	0	0
2014/04/04	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2038	08/05/2014			Bond Future	113.3671	113.3671	114.0089	114.0089	0.566	0.0000	0.0000	367
2014/04/04	2038	08/05/2014	109.00	Call	Bond Future	4,367.0900	4.3671	5,008.9400	5.0089	14.697	0	0	0
2014/04/04	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2038	08/05/2014	109.01	Call	Bond Future	4,357.0900	4.3571	4,998.9400	4.9989	14.731	0	0	0
2014/04/04	2038	08/05/2014	108.99	Call	Bond Future	4,377.0900	4.3771	5,018.9400	5.0189	14.664	0	0	0
2014/04/04	2038	07/08/2014			Bond Future	113.7661	113.7661	114.4168	114.4168	0.572	0.0000	0.0000	0
2014/04/04	2038	07/08/2014	106.00	Call	Bond Future	7,766.0900	7.7661	8,416.7900	8.4168	8.379	0	0	0
2014/04/04	2038	07/08/2014	106.01	Call	Bond Future	7,756.0900	7.7561	8,406.7900	8.4068	8.390	0	0	0
2014/04/04	2038	07/08/2014	105.99	Call	Bond Future	7,776.0900	7.7761	8,426.7900	8.4268	8.368	0	0	0
2014/04/04	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2046	08/05/2014			Bond Future	110.2331	110.2331	110.2472	110.2472	0.013	0.0000	0.0000	5,218
2014/04/04	2046	08/05/2014	104.35	Call	Bond Future	5,883.0600	5.8831	5,897.2300	5.8972	0.241	0	0	0
2014/04/04	2046	08/05/2014	104.36	Call	Bond Future	5,873.0600	5.8731	5,887.2300	5.8872	0.241	0	0	0
2014/04/04	2046	08/05/2014	104.34	Call	Bond Future	5,893.0600	5.8931	5,907.2300	5.9072	0.240	0	0	0
2014/04/04	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2046	07/08/2014			Bond Future	111.8537	111.8537	111.8677	111.8677	0.012	0.0000	0.0000	0
2014/04/04	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2046	07/08/2014	104.44	Call	Bond Future	7,413.7400	7.4137	7,427.6600	7.4277	0.188	0	0	0
2014/04/04	2046	07/08/2014	104.45	Call	Bond Future	7,403.7400	7.4037	7,417.6600	7.4177	0.188	0	0	0
2014/04/04	2046	07/08/2014	104.43	Call	Bond Future	7,423.7400	7.4237	7,437.6600	7.4377	0.188	0	0	0
2014/04/04	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2046	06/11/2014	104.45	Call	Bond Future	7,786.7600	7.7868	7,799.0200	7.7990	0.157	0	0	0
2014/04/04	2046	06/11/2014	104.43	Call	Bond Future	7,806.7600	7.8068	7,819.0200	7.8190	0.157	0	0	0
2014/04/04	2046	06/11/2014			Bond Future	112.2368	112.2368	112.2490	112.2490	0.011	0.0000	0.0000	0
2014/04/04	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2046	06/11/2014	104.44	Call	Bond Future	7,796.7600	7.7968	7,809.0200	7.8090	0.157	0	0	0

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2014/04/04	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2050	08/05/2014			Bond Future	118.8110	118.8110	119.1159	119.1159	0.257	0.0000	0.0000	900
2014/04/04	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2050	08/05/2014	114.99	Call	Bond Future	3,821.0000	3.8210	4,125.8900	4.1259	7.979	0	0	0
2014/04/04	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2050	08/05/2014	115.00	Call	Bond Future	3,811.0000	3.8110	4,115.8900	4.1159	8.000	0	0	0
2014/04/04	2050	08/05/2014	115.01	Call	Bond Future	3,801.0000	3.8010	4,105.8900	4.1059	8.021	0	0	0
2014/04/04	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2050	07/08/2014			Bond Future	119.1500	119.1500	119.4590	119.4590	0.259	0.0000	0.0000	0
2014/04/04	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	2050	07/08/2014	112.00	Call	Bond Future	7,149.9500	7.1500	7,458.9700	7.4590	4.322	0	0	0
2014/04/04	2050	07/08/2014	112.01	Call	Bond Future	7,139.9500	7.1400	7,448.9700	7.4490	4.328	0	0	0
2014/04/04	2050	07/08/2014	111.99	Call	Bond Future	7,159.9500	7.1600	7,468.9700	7.4690	4.316	0	0	0
2014/04/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	AL12	08/05/2014			Index Future	481.4720	481.4720	486.6840	486.6840	1.083	0.0000	0.0000	0
2014/04/04	AL12	07/08/2014			Index Future	488.4910	488.4910	493.7770	493.7770	1.082	0.0000	0.0000	0
2014/04/04	AL12	06/11/2014			Index Future	495.9650	495.9650	501.3240	501.3240	1.081	0.0000	0.0000	0
2014/04/04	AL37	08/05/2014			Index Future	410.9900	410.9900	412.5850	412.5850	0.388	0.0000	0.0000	0
2014/04/04	AL37	07/08/2014			Index Future	416.9820	416.9820	418.5990	418.5990	0.388	0.0000	0.0000	0
2014/04/04	AL7T	08/05/2014			Index Future	481.9800	481.9800	485.5870	485.5870	0.748	0.0000	0.0000	1
2014/04/04	AL7T	07/08/2014			Index Future	489.0070	489.0070	492.6640	492.6640	0.748	0.0000	0.0000	0
2014/04/04	ALBI	08/05/2014			Index Future	440.2310	440.2310	443.3130	443.3130	0.700	0.0000	0.0000	704
2014/04/04	ALBI	07/08/2014			Index Future	446.6490	446.6490	449.7740	449.7740	0.700	0.0000	0.0000	0
2014/04/04	ALBI	06/11/2014			Index Future	453.4830	453.4830	456.6480	456.6480	0.698	0.0000	0.0000	0
2014/04/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/04/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/04	EL28	08/05/2014	114.01	Call	Bond Future	3,774.7500	3.7748	3,789.7300	3.7897	0.397	0	0	0
2014/04/04	EL28	08/05/2014			Bond Future	117.7848	117.7848	117.7997	117.7997	0.013	0.0000	0.0000	0
2014/04/04	EL28	08/05/2014	113.99	Call	Bond Future	3,794.7500	3.7948	3,809.7300	3.8097	0.395	0	0	0
2014/04/04	EL28	08/05/2014	114.00	Call	Bond Future	3,784.7500	3.7848	3,799.7300	3.7997	0.396	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
2014/04/04	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	EL28	07/08/2014	114.00	Call	Bond Future	5,516.5800	5.5166	5,531.2900	5.5313	0.267	0	0	0
2014/04/04	EL28	07/08/2014			Bond Future	119.5166	119.5166	119.5313	119.5313	0.012	0.0000	0.0000	0
2014/04/04	EL28	07/08/2014	114.01	Call	Bond Future	5,506.5800	5.5066	5,521.2900	5.5213	0.267	0	0	0
2014/04/04	EL28	07/08/2014	113.99	Call	Bond Future	5,526.5800	5.5266	5,541.2900	5.5413	0.266	0	0	0
2014/04/04	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	ES33	08/05/2014	9.55	Put	Bond Future	1,347.3300	1.3473	440.3600	0.4404	(67.316)	0	0	0
2014/04/04	ES33	08/05/2014			Bond Future	9.7314	81.9036	9.6088	82.8106	(1.260)	0.0000	0.0000	6,292
2014/04/04	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	ES33	08/05/2014	9.54	Put	Bond Future	1,422.6200	1.4226	515.6500	0.5156	(63.753)	0	0	0
2014/04/04	ES33	08/05/2014	9.56	Put	Bond Future	1,272.1400	1.2721	365.1700	0.3652	(71.295)	0	0	0
2014/04/04	ES33	07/08/2014			Bond Future	9.8351	82.9893	9.7086	83.9094	(1.287)	0.0000	0.0000	0
2014/04/04	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	ES33	07/08/2014	10.14	Call	Bond Future	2,151.3600	2.1514	3,071.3800	3.0714	42.765	0	0	0
2014/04/04	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	ES33	07/08/2014	10.15	Call	Bond Future	2,220.4000	2.2204	3,140.4200	3.1404	41.435	0	0	0
2014/04/04	ES33	07/08/2014	10.16	Call	Bond Future	2,289.3500	2.2894	3,209.3700	3.2094	40.187	0	0	0
2014/04/04	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	ES33	06/11/2014			Bond Future	9.9366	80.4762	9.8062	81.4088	(1.313)	0.0000	0.0000	0
2014/04/04	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	ES33	06/11/2014	10.29	Call	Bond Future	2,444.0200	2.4440	3,376.6400	3.3766	38.159	0	0	0
2014/04/04	ES33	06/11/2014	10.30	Call	Bond Future	2,511.4800	2.5115	3,444.1000	3.4441	37.134	0	0	0
2014/04/04	ES33	06/11/2014	10.31	Call	Bond Future	2,578.8400	2.5788	3,511.4600	3.5115	36.164	0	0	0
2014/04/04	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	GOVI	08/05/2014			GOVI	439.0970	439.0970	441.9630	441.9630	0.653	0.0000	0.0000	313
2014/04/04	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	GOVI	08/05/2014	441.99	Put	GOVI	28,930.0000	2.8930	270.0000	0.0270	(99.067)	0	0	0
2014/04/04	GOVI	08/05/2014	442.01	Put	GOVI	29,130.0000	2.9130	470.0000	0.0470	(98.387)	0	0	0
2014/04/04	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	GOVI	08/05/2014	442.00	Put	GOVI	29,030.0000	2.9030	370.0000	0.0370	(98.725)	0	0	0
2014/04/04	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	GOVI	07/08/2014			GOVI	445.4990	445.4990	448.4040	448.4040	0.652	0.0000	0.0000	220
2014/04/04	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	GOVI	07/08/2014	459.99	Put	GOVI	144,910.0000	14.4910	115,860.0000	11.5860	(20.047)	0	0	0
2014/04/04	GOVI	07/08/2014	460.01	Put	GOVI	145,110.0000	14.5110	116,060.0000	11.6060	(20.019)	0	0	0
2014/04/04	GOVI	07/08/2014	460.00	Put	GOVI	145,010.0000	14.5010	115,960.0000	11.5960	(20.033)	0	0	0
2014/04/04	GOVI	06/11/2014	449.01	Call	GOVI	33,050.0000	3.3050	62,470.0000	6.2470	89.017	0	0	0

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2014/04/04	GOVI	06/11/2014			GOVI	452.3150		452.3150	455.2570	455.2570	0.650	0.0000	0.0000	0
2014/04/04	GOVI	06/11/2014	448.99	Call	GOVI	33,250.0000		3.3250	62,670.0000	6.2670	88.481	0	0	0
2014/04/04	GOVI	06/11/2014	449.00	Call	GOVI	33,150.0000		3.3150	62,570.0000	6.2570	88.748	0	0	0
2014/04/04	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/04	IGOV	08/05/2014			Index Future	205.4910		205.4910	205.7500	205.7500	0.126	0.0000	0.0000	1,266
2014/04/04	IGOV	07/08/2014			Index Future	208.5120		208.5120	208.7740	208.7740	0.126	0.0000	0.0000	90
2014/04/04	IGOV	06/11/2014			Index Future	211.7270		211.7270	211.9890	211.9890	0.124	0.0000	0.0000	0
2014/04/04	ILBI	08/05/2014			Index Future	557.1050		557.1050	557.6910	557.6910	0.105	0.0000	0.0000	0
2014/04/04	ILBI	07/08/2014			Index Future	565.1330		565.1330	565.7270	565.7270	0.105	0.0000	0.0000	210
2014/04/04	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/04	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/04	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/04/04	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/04	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/04	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/04	JBAF	16/04/2014			Jibar Tradeable Future	5.7400		94.2600	5.7400	94.2600	0.000	0.0000	0.0000	0
2014/04/04	JBAF	21/05/2014			Jibar Tradeable Future	5.8100		94.1900	5.7900	94.2100	(0.344)	0.0000	0.0000	2,000
2014/04/04	JBAF	18/06/2014			Jibar Tradeable Future	6.0600		93.9400	5.9900	94.0100	(1.155)	0.0000	0.0000	2,000
2014/04/04	JBAF	16/07/2014			Jibar Tradeable Future	6.1300		93.8700	6.0400	93.9600	(1.468)	0.0000	0.0000	1,500
2014/04/04	JBAF	20/08/2014			Jibar Tradeable Future	6.3200		93.6800	6.2400	93.7600	(1.266)	0.0000	0.0000	700
2014/04/04	JBAF	17/09/2014			Jibar Tradeable Future	6.3900		93.6100	6.3000	93.7000	(1.408)	0.0000	0.0000	1,000
2014/04/04	JBAF	17/12/2014			Jibar Tradeable Future	6.8300		93.1700	6.7300	93.2700	(1.464)	0.0000	0.0000	0
2014/04/04	JBAF	18/03/2015			Jibar Tradeable Future	7.1700		92.8300	7.0500	92.9500	(1.674)	0.0000	0.0000	2,850
2014/04/04	JBAF	17/06/2015			Jibar Tradeable Future	7.4500		92.5500	7.3200	92.6800	(1.745)	0.0000	0.0000	5,000
2014/04/04	JBAF	16/09/2015			Jibar Tradeable Future	7.6500		92.3500	7.5400	92.4600	(1.438)	0.0000	0.0000	0
2014/04/04	JBAF	15/12/2015			Jibar Tradeable Future	7.8300		92.1700	7.7200	92.2800	(1.405)	0.0000	0.0000	0
2014/04/04	JBAF	16/03/2016			Jibar Tradeable Future	8.0100		91.9900	7.9000	92.1000	(1.373)	0.0000	0.0000	0
2014/04/04	R023	08/05/2014			Bond Future	8.4363		97.3359	8.3184	98.0422	(1.398)	0.0000	0.0000	12,906
2014/04/04	R023	08/05/2014	7.60	Call	Bond Future	52.6000		0.0526	87.3400	0.0873	66.046	0	0	0
2014/04/04	R023	08/05/2014	7.61	Call	Bond Future	55.3700		0.0554	91.6500	0.0916	65.523	0	0	0
2014/04/04	R023	08/05/2014	7.59	Put	Bond Future	5,268.6900		5.2687	4,595.6400	4.5956	(12.775)	0	0	0
2014/04/04	R023	08/05/2014	7.61	Put	Bond Future	5,146.6500		5.1466	4,476.6500	4.4767	(13.018)	0	0	0
2014/04/04	R023	08/05/2014	7.60	Put	Bond Future	5,207.5800		5.2076	4,536.0400	4.5360	(12.895)	0	0	0

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2014/04/04	R023	08/05/2014	7.59	Call	Bond Future	49.9600		0.0500	83.1900	0.0832	66.513	0	0	0
2014/04/04	R023	07/08/2014	8.51	Call	Bond Future	2,244.3800		2.2444	2,611.6800	2.6117	16.365	0	0	0
2014/04/04	R023	07/08/2014			Bond Future	8.5376		98.6429	8.4148	99.3598	(1.439)	0.0000	0.0000	0
2014/04/04	R023	07/08/2014	8.49	Call	Bond Future	2,187.8500		2.1878	2,549.4400	2.5494	16.527	0	0	0
2014/04/04	R023	07/08/2014	8.50	Call	Bond Future	2,215.7800		2.2158	2,580.2200	2.5802	16.447	0	0	0
2014/04/04	R023	07/08/2014	8.49	Put	Bond Future	2,465.1200		2.4651	2,109.8200	2.1098	(14.413)	0	0	0
2014/04/04	R023	07/08/2014	8.51	Put	Bond Future	2,405.1500		2.4051	2,055.5600	2.0556	(14.535)	0	0	0
2014/04/04	R023	07/08/2014	8.50	Put	Bond Future	2,434.7800		2.4348	2,082.3300	2.0823	(14.476)	0	0	0
2014/04/04	R023	06/11/2014			Bond Future	8.6364		96.2328	8.5086	96.9589	(1.480)	0.0000	0.0000	0
2014/04/04	R023	06/11/2014	8.59	Put	Bond Future	3,249.8900		3.2499	2,895.0600	2.8951	(10.918)	0	0	0
2014/04/04	R023	06/11/2014	8.61	Put	Bond Future	3,193.1400		3.1931	2,842.5000	2.8425	(10.981)	0	0	0
2014/04/04	R023	06/11/2014	8.59	Call	Bond Future	2,986.8800		2.9869	3,358.1500	3.3581	12.430	0	0	0
2014/04/04	R023	06/11/2014	8.60	Put	Bond Future	3,221.4200		3.2214	2,868.6900	2.8687	(10.950)	0	0	0
2014/04/04	R023	06/11/2014	8.60	Call	Bond Future	3,015.1200		3.0151	3,388.4900	3.3885	12.383	0	0	0
2014/04/04	R023	06/11/2014	8.61	Call	Bond Future	3,043.5100		3.0435	3,418.9700	3.4190	12.336	0	0	0
2014/04/04	R157	08/05/2014	5.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R157	08/05/2014			Bond Future	6.8722		110.4861	6.8052	110.5757	(0.975)	0.0000	0.0000	22,838
2014/04/04	R157	08/05/2014	5.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R157	08/05/2014	5.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R157	08/05/2014	5.20	Put	Bond Future	2,267.6900		2.2677	2,178.1300	2.1781	(3.949)	0	0	0
2014/04/04	R157	08/05/2014	5.19	Put	Bond Future	2,281.4500		2.2815	2,191.8900	2.1919	(3.926)	0	0	0
2014/04/04	R157	08/05/2014	5.21	Put	Bond Future	2,253.9300		2.2539	2,164.3700	2.1644	(3.974)	0	0	0
2014/04/04	R157	07/08/2014	6.76	Put	Bond Future	584.7400		0.5847	525.7700	0.5258	(10.085)	0	0	0
2014/04/04	R157	07/08/2014			Bond Future	7.1026		112.0969	7.0195	112.1873	(1.170)	0.0000	0.0000	12,800
2014/04/04	R157	07/08/2014	6.75	Put	Bond Future	591.9500		0.5920	532.5900	0.5326	(10.028)	0	0	0
2014/04/04	R157	07/08/2014	6.74	Call	Bond Future	204.1700		0.2042	234.7800	0.2348	14.992	0	0	0
2014/04/04	R157	07/08/2014	6.75	Call	Bond Future	207.8300		0.2078	238.8300	0.2388	14.916	0	0	0
2014/04/04	R157	07/08/2014	6.76	Call	Bond Future	211.5400		0.2115	242.9300	0.2429	14.839	0	0	0
2014/04/04	R157	07/08/2014	6.74	Put	Bond Future	599.2100		0.5992	539.4600	0.5395	(9.971)	0	0	0
2014/04/04	R157	06/11/2014	6.19	Put	Bond Future	1,098.4100		1.0984	1,023.0400	1.0230	(6.862)	0	0	0
2014/04/04	R157	06/11/2014			Bond Future	7.3948		106.9989	7.2877	107.0888	(1.449)	0.0000	0.0000	0
2014/04/04	R157	06/11/2014	6.21	Put	Bond Future	1,084.0600		1.0841	1,009.0600	1.0091	(6.918)	0	0	0
2014/04/04	R157	06/11/2014	6.20	Put	Bond Future	1,091.2200		1.0912	1,016.0400	1.0160	(6.890)	0	0	0
2014/04/04	R157	06/11/2014	6.21	Call	Bond Future	84.0200		0.0840	98.8300	0.0988	17.627	0	0	0
2014/04/04	R157	06/11/2014	6.19	Call	Bond Future	81.3600		0.0814	95.8000	0.0958	17.748	0	0	0
2014/04/04	R157	06/11/2014	6.20	Call	Bond Future	82.6800		0.0827	97.3100	0.0973	17.695	0	0	0
2014/04/04	R186	08/05/2014	8.40	Call	Bond Future	1,133.8800		1.1339	1,564.4400	1.5644	37.972	0	0	1,000
2014/04/04	R186	08/05/2014	7.50	Put	Bond Future	9,333.3800		9.3334	8,313.6500	8.3137	(10.926)	0	0	0
2014/04/04	R186	08/05/2014	8.25	Put	Bond Future	3,264.3200		3.2643	2,538.5200	2.5385	(22.234)	0	0	0
2014/04/04	R186	08/05/2014	8.75	Put	Bond Future	987.7200		0.9877	658.9200	0.6589	(33.289)	0	0	0
2014/04/04	R186	08/05/2014			Bond Future	8.5485		118.9889	8.4257	120.0276	(1.436)	0.0000	0.0000	51,819
2014/04/04	R186	08/05/2014	7.09	Put	Bond Future	13,236.1900		13.2362	12,199.0300	12.1990	(7.836)	0	0	0
2014/04/04	R186	08/05/2014	8.80	Put	Bond Future	854.3300		0.8543	560.2300	0.5602	(34.425)	0	0	900
2014/04/04	R186	08/05/2014	9.25	Put	Bond Future	185.5300		0.1855	103.0200	0.1030	(44.473)	0	0	10,000
2014/04/04	R186	08/05/2014	9.75	Put	Bond Future	19.8100		0.0198	8.8500	0.0089	(55.326)	0	0	6,000
2014/04/04	R186	08/05/2014	9.10	Call	Bond Future	4,831.7300		4.8317	5,737.6000	5.7376	18.748	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		
2014/04/04	R186	08/05/2014	7.10	Call	Bond Future		1.6500		0.0017	3.3500	0.0034	103.030	0	0	0
2014/04/04	R186	08/05/2014	9.00	Put	Bond Future		455.4500		0.4555	278.0800	0.2781	(38.944)	0	0	400
2014/04/04	R186	08/05/2014	7.11	Call	Bond Future		1.7800		0.0018	3.6000	0.0036	102.247	0	0	0
2014/04/04	R186	08/05/2014	8.50	Call	Bond Future		1,489.3700		1.4894	2,002.7200	2.0027	34.468	0	0	900
2014/04/04	R186	08/05/2014	9.75	Call	Bond Future		9,528.9600		9.5290	10,556.7500	10.5567	10.786	0	0	0
2014/04/04	R186	08/05/2014	7.09	Call	Bond Future		1.5300		0.0015	3.1200	0.0031	103.922	0	0	0
2014/04/04	R186	08/05/2014	8.80	Call	Bond Future		2,942.0900		2.9421	3,686.7400	3.6867	25.310	0	0	0
2014/04/04	R186	08/05/2014	8.25	Call	Bond Future		715.5600		0.7156	1,028.5100	1.0285	43.735	0	0	10,000
2014/04/04	R186	08/05/2014	9.25	Call	Bond Future		5,877.8200		5.8778	6,834.0600	6.8341	16.269	0	0	0
2014/04/04	R186	08/05/2014	9.10	Put	Bond Future		322.6700		0.3227	189.7900	0.1898	(41.181)	0	0	1,500
2014/04/04	R186	08/05/2014	7.11	Put	Bond Future		13,041.0700		13.0411	12,004.1400	12.0041	(7.951)	0	0	0
2014/04/04	R186	08/05/2014	8.40	Put	Bond Future		2,392.0900		2.3921	1,783.9000	1.7839	(25.425)	0	0	0
2014/04/04	R186	08/05/2014	7.50	Call	Bond Future		23.5400		0.0235	42.5600	0.0426	80.799	0	0	1,933
2014/04/04	R186	08/05/2014	8.50	Put	Bond Future		1,898.2000		1.8982	1,372.8000	1.3728	(27.679)	0	0	1,933
2014/04/04	R186	08/05/2014	8.75	Call	Bond Future		2,664.6800		2.6647	3,374.6300	3.3746	26.643	0	0	6,000
2014/04/04	R186	08/05/2014	7.10	Put	Bond Future		13,138.5700		13.1386	12,101.5200	12.1015	(7.893)	0	0	0
2014/04/04	R186	08/05/2014	9.00	Call	Bond Future		4,165.6200		4.1656	5,027.0000	5.0270	20.678	0	0	0
2014/04/04	R186	07/08/2014	8.31	Call	Bond Future		2,075.7800		2.0758	2,491.3000	2.4913	20.018	0	0	0
2014/04/04	R186	07/08/2014			Bond Future		8.6397		115.4304	8.5125	116.4837	(1.472)	0.0000	0.0000	100
2014/04/04	R186	07/08/2014	8.92	Put	Bond Future		2,266.7600		2.2668	1,882.2000	1.8822	(16.965)	0	0	840
2014/04/04	R186	07/08/2014	8.29	Call	Bond Future		2,014.9200		2.0149	2,422.1000	2.4221	20.208	0	0	0
2014/04/04	R186	07/08/2014	8.30	Call	Bond Future		2,045.2000		2.0452	2,456.5500	2.4566	20.113	0	0	0
2014/04/04	R186	07/08/2014	8.29	Put	Bond Future		4,943.4800		4.9435	4,297.3300	4.2973	(13.071)	0	0	0
2014/04/04	R186	07/08/2014	8.31	Put	Bond Future		4,834.0600		4.8341	4,196.2500	4.1963	(13.194)	0	0	0
2014/04/04	R186	07/08/2014	8.92	Call	Bond Future		4,540.1200		4.5401	5,208.8900	5.2089	14.730	0	0	0
2014/04/04	R186	07/08/2014	8.30	Put	Bond Future		4,888.5800		4.8886	4,246.6000	4.2466	(13.132)	0	0	0
2014/04/04	R186	06/11/2014	8.15	Put	Bond Future		7,217.2900		7.2173	6,534.8200	6.5348	(9.456)	0	0	0
2014/04/04	R186	06/11/2014	8.14	Call	Bond Future		2,428.3100		2.4283	2,810.1800	2.8102	15.726	0	0	0
2014/04/04	R186	06/11/2014			Bond Future		8.7246		117.1976	8.5929	118.2650	(1.509)	0.0000	0.0000	0
2014/04/04	R186	06/11/2014	9.17	Call	Bond Future		6,430.1900		6.4302	7,123.8300	7.1238	10.787	0	0	0
2014/04/04	R186	06/11/2014	8.15	Call	Bond Future		2,455.9500		2.4559	2,840.8500	2.8408	15.672	0	0	0
2014/04/04	R186	06/11/2014	8.16	Call	Bond Future		2,483.8000		2.4838	2,871.7300	2.8717	15.618	0	0	0
2014/04/04	R186	06/11/2014	9.17	Put	Bond Future		2,921.2800		2.9213	2,547.5500	2.5475	(12.793)	0	0	2,010
2014/04/04	R186	06/11/2014	8.14	Put	Bond Future		7,274.9600		7.2750	6,589.4600	6.5895	(9.423)	0	0	0
2014/04/04	R186	06/11/2014	8.16	Put	Bond Future		7,159.9200		7.1599	6,480.4800	6.4805	(9.489)	0	0	0
2014/04/04	R197	08/05/2014	250.01	Put	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R197	08/05/2014			Bond Future		280.2492		280.2492	280.2816	280.2816	0.012	0.0000	0.0000	1,912
2014/04/04	R197	08/05/2014	250.00	Put	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R197	08/05/2014	250.01	Call	Bond Future		30,239.1500		30.2391	30,271.5900	30.2716	0.107	0	0	0
2014/04/04	R197	08/05/2014	249.99	Call	Bond Future		30,259.1500		30.2591	30,291.5900	30.2916	0.107	0	0	0
2014/04/04	R197	08/05/2014	250.00	Call	Bond Future		30,249.1500		30.2491	30,281.5900	30.2816	0.107	0	0	0
2014/04/04	R197	08/05/2014	249.99	Put	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R197	07/08/2014			Bond Future		278.5497		278.5497	278.5813	278.5813	0.011	0.0000	0.0000	0
2014/04/04	R197	07/08/2014	269.99	Put	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R197	07/08/2014	270.00	Call	Bond Future		8,549.6900		8.5497	8,581.2700	8.5813	0.369	0	0	0
2014/04/04	R197	07/08/2014	270.01	Call	Bond Future		8,539.6900		8.5397	8,571.2700	8.5713	0.370	0	0	0
2014/04/04	R197	07/08/2014	269.99	Call	Bond Future		8,559.6900		8.5597	8,591.2700	8.5913	0.369	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	
2014/04/04	R197	07/08/2014	270.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/04/04	R197	07/08/2014	270.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0	0	0	
2014/04/04	R201	08/05/2014			Bond Future		6.4184	104.7928	6.3512	104.8329	(1.048)	0.0000	0.0000	0
2014/04/04	R201	08/05/2014	4.75	Call	Bond Future		0.1000	0.0001	0.1300	0.0001	30.000	0	0	0
2014/04/04	R201	08/05/2014	4.76	Call	Bond Future		0.1000	0.0001	0.1300	0.0001	30.000	0	0	0
2014/04/04	R201	08/05/2014	4.74	Call	Bond Future		0.0900	0.0001	0.1200	0.0001	33.333	0	0	0
2014/04/04	R201	08/05/2014	4.76	Put	Bond Future		996.3700	0.9964	956.3400	0.9563	(4.018)	0	0	0
2014/04/04	R201	08/05/2014	4.75	Put	Bond Future		1,002.4300	1.0024	962.4000	0.9624	(3.993)	0	0	0
2014/04/04	R201	08/05/2014	4.74	Put	Bond Future		1,008.4800	1.0085	968.4500	0.9684	(3.969)	0	0	0
2014/04/04	R201	07/08/2014	5.31	Put	Bond Future		578.8800	0.5789	546.3300	0.5463	(5.623)	0	0	0
2014/04/04	R201	07/08/2014			Bond Future		6.7407	101.9095	6.6283	101.9497	(1.667)	0.0000	0.0000	0
2014/04/04	R201	07/08/2014	5.30	Put	Bond Future		581.7800	0.5818	549.1600	0.5492	(5.607)	0	0	0
2014/04/04	R201	07/08/2014	5.31	Call	Bond Future		65.3700	0.0654	72.9600	0.0730	11.611	0	0	0
2014/04/04	R201	07/08/2014	5.29	Call	Bond Future		63.9700	0.0640	71.4300	0.0714	11.662	0	0	0
2014/04/04	R201	07/08/2014	5.30	Call	Bond Future		64.6700	0.0647	72.1900	0.0722	11.628	0	0	0
2014/04/04	R201	07/08/2014	5.29	Put	Bond Future		584.6900	0.5847	552.0100	0.5520	(5.589)	0	0	0
2014/04/04	R202	08/05/2014	215.00	Call	Bond Future		4,943.4300	4.9434	5,151.8600	5.1519	4.216	0	0	0
2014/04/04	R202	08/05/2014			Bond Future		218.4719	218.4719	218.8216	218.8216	0.160	0.0000	0.0000	44,663
2014/04/04	R202	08/05/2014	215.01	Call	Bond Future		4,936.6400	4.9366	5,144.8800	5.1449	4.218	0	0	0
2014/04/04	R202	08/05/2014	214.99	Put	Bond Future		1,468.3500	1.4684	1,327.2700	1.3273	(9.608)	0	0	0
2014/04/04	R202	08/05/2014	215.01	Put	Bond Future		1,474.7700	1.4748	1,333.3000	1.3333	(9.593)	0	0	0
2014/04/04	R202	08/05/2014	214.99	Call	Bond Future		4,950.2200	4.9502	5,158.8500	5.1588	4.215	0	0	0
2014/04/04	R202	08/05/2014	215.00	Put	Bond Future		1,471.5600	1.4716	1,330.2800	1.3303	(9.601)	0	0	0
2014/04/04	R202	07/08/2014	207.99	Call	Bond Future		12,221.3700	12.2214	12,489.1800	12.4892	2.191	0	0	0
2014/04/04	R202	07/08/2014	208.00	Put	Bond Future		1,620.9400	1.6209	1,534.6700	1.5347	(5.322)	0	0	0
2014/04/04	R202	07/08/2014			Bond Future		218.5927	218.5927	218.9467	218.9467	0.162	0.0000	0.0000	0
2014/04/04	R202	07/08/2014	207.99	Put	Bond Future		1,618.7100	1.6187	1,532.5300	1.5325	(5.324)	0	0	0
2014/04/04	R202	07/08/2014	208.01	Put	Bond Future		1,623.1700	1.6232	1,536.8200	1.5368	(5.320)	0	0	0
2014/04/04	R202	07/08/2014	208.00	Call	Bond Future		12,213.6000	12.2136	12,481.3200	12.4813	2.192	0	0	0
2014/04/04	R202	07/08/2014	208.01	Call	Bond Future		12,205.8300	12.2058	12,473.4700	12.4735	2.193	0	0	0
2014/04/04	R203	08/05/2014	5.74	Call	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/04	R203	08/05/2014	5.76	Call	Bond Future		0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2014/04/04	R203	08/05/2014	6.84	Call	Bond Future		22.3400	0.0223	30.9900	0.0310	38.720	0	0	29
2014/04/04	R203	08/05/2014	7.40	Put	Bond Future		1,108.7200	1.1087	939.5600	0.9396	(15.257)	0	0	0
2014/04/04	R203	08/05/2014			Bond Future		7.6943	102.9152	7.6151	103.1475	(1.030)	0.0000	0.0000	16,949
2014/04/04	R203	08/05/2014	5.76	Put	Bond Future		5,862.5100	5.8625	5,630.2500	5.6302	(3.962)	0	0	0
2014/04/04	R203	08/05/2014	6.84	Put	Bond Future		2,561.7400	2.5617	2,338.1200	2.3381	(8.729)	0	0	0
2014/04/04	R203	08/05/2014	5.75	Put	Bond Future		5,893.8900	5.8939	5,661.6200	5.6616	(3.941)	0	0	0
2014/04/04	R203	08/05/2014	5.74	Put	Bond Future		5,925.2700	5.9253	5,693.0000	5.6930	(3.920)	0	0	0
2014/04/04	R203	08/05/2014	7.40	Call	Bond Future		242.5500	0.2425	305.6600	0.3057	26.019	0	0	16
2014/04/04	R203	08/05/2014	5.75	Call	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/04	R203	07/08/2014	7.30	Call	Bond Future		435.3800	0.4354	501.3700	0.5014	15.157	0	0	0
2014/04/04	R203	07/08/2014			Bond Future		7.8554	104.4156	7.7690	104.6508	(1.100)	0.0000	0.0000	0
2014/04/04	R203	07/08/2014	7.31	Call	Bond Future		443.1600	0.4432	510.0200	0.5100	15.087	0	0	0
2014/04/04	R203	07/08/2014	6.84	Put	Bond Future		2,981.5200	2.9815	2,778.8200	2.7788	(6.799)	0	0	0

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2014/04/04	R203	07/08/2014	7.29	Put	Bond Future	1,979.2700	1.9793	1,809.2100	1.8092	(8.592)	0	0	0
2014/04/04	R203	07/08/2014	7.31	Put	Bond Future	1,939.3600	1.9394	1,771.0300	1.7710	(8.680)	0	0	0
2014/04/04	R203	07/08/2014	7.29	Call	Bond Future	427.6900	0.4277	492.8200	0.4928	15.228	0	0	0
2014/04/04	R203	07/08/2014	7.30	Put	Bond Future	1,959.2600	1.9593	1,790.0600	1.7901	(8.636)	0	0	0
2014/04/04	R203	07/08/2014	6.84	Call	Bond Future	173.9900	0.1740	206.4800	0.2065	18.673	0	0	46
2014/04/04	R203	06/11/2014	6.86	Call	Bond Future	328.9300	0.3289	373.6200	0.3736	13.586	0	0	0
2014/04/04	R203	06/11/2014			Bond Future	8.0225	101.8497	7.9282	102.0867	(1.176)	0.0000	0.0000	0
2014/04/04	R203	06/11/2014	6.98	Call	Bond Future	388.6700	0.3887	439.6100	0.4396	13.106	0	0	14
2014/04/04	R203	06/11/2014	6.84	Call	Bond Future	319.7000	0.3197	363.4100	0.3634	13.672	0	0	45
2014/04/04	R203	06/11/2014	6.85	Call	Bond Future	324.2900	0.3243	368.4900	0.3685	13.630	0	0	0
2014/04/04	R203	06/11/2014	6.98	Put	Bond Future	3,046.6300	3.0466	2,860.6300	2.8606	(6.105)	0	0	0
2014/04/04	R203	06/11/2014	6.84	Put	Bond Future	3,341.2400	3.3412	3,148.0100	3.1480	(5.783)	0	0	0
2014/04/04	R203	06/11/2014	6.86	Put	Bond Future	3,298.4300	3.2984	3,106.1800	3.1062	(5.829)	0	0	0
2014/04/04	R203	06/11/2014	6.85	Put	Bond Future	3,319.8100	3.3198	3,127.0700	3.1271	(5.806)	0	0	0
2014/04/04	R203	05/02/2015	7.69	Call	Bond Future	980.4100	0.9804	1,072.8700	1.0729	9.431	0	0	55
2014/04/04	R203	05/02/2015			Bond Future	8.2033	103.4676	8.0989	103.7075	(1.272)	0.0000	0.0000	0
2014/04/04	R203	05/02/2015	8.34	Put	Bond Future	1,377.2400	1.3772	1,267.3700	1.2674	(7.978)	0	0	0
2014/04/04	R203	05/02/2015	8.35	Call	Bond Future	1,703.1800	1.7032	1,833.7700	1.8338	7.667	0	0	0
2014/04/04	R203	05/02/2015	8.36	Call	Bond Future	1,716.0200	1.7160	1,847.1700	1.8472	7.643	0	0	0
2014/04/04	R203	05/02/2015	8.34	Call	Bond Future	1,690.4000	1.6904	1,820.4200	1.8204	7.692	0	0	0
2014/04/04	R203	05/02/2015	8.36	Put	Bond Future	1,357.1500	1.3572	1,248.4100	1.2484	(8.012)	0	0	0
2014/04/04	R203	05/02/2015	7.69	Put	Bond Future	2,167.4200	2.1674	2,019.9900	2.0200	(6.802)	0	0	0
2014/04/04	R203	05/02/2015	8.35	Put	Bond Future	1,367.1600	1.3672	1,257.8600	1.2579	(7.995)	0	0	0
2014/04/04	R204	08/05/2014			Bond Future	7.9330	103.3840	7.8545	103.6834	(0.990)	0.0000	0.0000	31,046
2014/04/04	R204	08/05/2014	6.05	Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2014/04/04	R204	08/05/2014	6.06	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2014/04/04	R204	08/05/2014	6.04	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2014/04/04	R204	08/05/2014	6.05	Put	Bond Future	7,488.3000	7.4883	7,188.9600	7.1890	(3.997)	0	0	0
2014/04/04	R204	08/05/2014	6.04	Put	Bond Future	7,529.8500	7.5299	7,230.5000	7.2305	(3.976)	0	0	0
2014/04/04	R204	08/05/2014	6.06	Put	Bond Future	7,446.7700	7.4468	7,147.4200	7.1474	(4.020)	0	0	0
2014/04/04	R204	07/08/2014			Bond Future	8.0726	100.8583	7.9887	101.1616	(1.039)	0.0000	0.0000	300
2014/04/04	R204	07/08/2014	7.44	Put	Bond Future	2,834.3300	2.8343	2,608.7100	2.6087	(7.960)	0	0	0
2014/04/04	R204	07/08/2014	7.46	Put	Bond Future	2,779.0000	2.7790	2,555.5000	2.5555	(8.042)	0	0	0
2014/04/04	R204	07/08/2014	7.45	Put	Bond Future	2,806.6000	2.8066	2,582.0300	2.5820	(8.001)	0	0	0
2014/04/04	R204	07/08/2014	7.78	Call	Bond Future	910.2000	0.9102	1,026.9300	1.0269	12.825	0	0	0
2014/04/04	R204	07/08/2014	7.46	Call	Bond Future	537.5700	0.5376	617.3300	0.6173	14.837	0	0	0
2014/04/04	R204	07/08/2014	7.44	Call	Bond Future	518.6900	0.5187	596.3300	0.5963	14.968	0	0	0
2014/04/04	R204	07/08/2014	7.78	Put	Bond Future	1,973.1300	1.9731	1,786.6000	1.7866	(9.454)	0	0	530
2014/04/04	R204	07/08/2014	7.45	Call	Bond Future	528.0700	0.5281	606.7600	0.6068	14.901	0	0	0
2014/04/04	R204	06/11/2014	7.99	Put	Bond Future	2,216.8100	2.2168	2,046.4900	2.0465	(7.683)	0	0	1,270
2014/04/04	R204	06/11/2014			Bond Future	8.2069	102.4024	8.1175	102.7085	(1.090)	0.0000	0.0000	0
2014/04/04	R204	06/11/2014	6.99	Put	Bond Future	4,690.7900	4.6908	4,439.6200	4.4396	(5.355)	0	0	0
2014/04/04	R204	06/11/2014	7.01	Put	Bond Future	4,631.3500	4.6313	4,381.4500	4.3814	(5.396)	0	0	0
2014/04/04	R204	06/11/2014	7.00	Put	Bond Future	4,660.9300	4.6609	4,410.3800	4.4104	(5.376)	0	0	0
2014/04/04	R204	06/11/2014	6.99	Call	Bond Future	425.0900	0.4251	480.0300	0.4800	12.924	0	0	0
2014/04/04	R204	06/11/2014	7.99	Call	Bond Future	1,472.5000	1.4725	1,608.2900	1.6083	9.222	0	0	0
2014/04/04	R204	06/11/2014	7.00	Call	Bond Future	431.1800	0.4312	486.7400	0.4867	12.886	0	0	0

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2014/04/04	R204	06/11/2014	7.01	Call	Bond Future	437.5500	0.4376	493.7600	0.4938	12.847	0	0	0
2014/04/04	R207	08/05/2014	6.19	Put	Bond Future	9,185.8800	9.1859	8,733.2300	8.7332	(4.928)	0	0	0
2014/04/04	R207	08/05/2014	6.21	Put	Bond Future	9,088.5800	9.0886	8,635.9300	8.6359	(4.980)	0	0	0
2014/04/04	R207	08/05/2014			Bond Future	8.1844	98.1723	8.0808	98.6249	(1.267)	0.0000	0.0000	20,248
2014/04/04	R207	08/05/2014	6.20	Put	Bond Future	9,137.2200	9.1372	8,684.5700	8.6846	(4.954)	0	0	0
2014/04/04	R207	08/05/2014	6.20	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2014/04/04	R207	08/05/2014	6.21	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2014/04/04	R207	08/05/2014	6.19	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2014/04/04	R207	07/08/2014	7.69	Call	Bond Future	650.6200	0.6506	776.1500	0.7761	19.294	0	0	0
2014/04/04	R207	07/08/2014	7.70	Put	Bond Future	3,277.4800	3.2775	2,945.8300	2.9458	(10.119)	0	0	0
2014/04/04	R207	07/08/2014			Bond Future	8.3162	95.9624	8.2066	96.4212	(1.318)	0.0000	0.0000	100
2014/04/04	R207	07/08/2014	7.70	Call	Bond Future	662.0000	0.6620	789.1300	0.7891	19.204	0	0	0
2014/04/04	R207	07/08/2014	7.71	Call	Bond Future	673.5200	0.6735	802.2700	0.8023	19.116	0	0	0
2014/04/04	R207	07/08/2014	7.69	Put	Bond Future	3,309.2600	3.3093	2,976.0100	2.9760	(10.070)	0	0	0
2014/04/04	R207	07/08/2014	7.71	Put	Bond Future	3,245.8600	3.2459	2,915.8300	2.9158	(10.168)	0	0	0
2014/04/04	R207	06/11/2014	7.36	Put	Bond Future	5,086.0700	5.0861	4,725.4300	4.7254	(7.091)	0	0	0
2014/04/04	R207	06/11/2014			Bond Future	8.4367	97.4318	8.3211	97.8959	(1.370)	0.0000	0.0000	0
2014/04/04	R207	06/11/2014	7.35	Put	Bond Future	5,119.4200	5.1194	4,757.7200	4.7577	(7.065)	0	0	0
2014/04/04	R207	06/11/2014	7.36	Call	Bond Future	654.9100	0.6549	758.3500	0.7583	15.795	0	0	0
2014/04/04	R207	06/11/2014	7.34	Call	Bond Future	637.0700	0.6371	738.3800	0.7384	15.902	0	0	0
2014/04/04	R207	06/11/2014	7.35	Call	Bond Future	645.9400	0.6459	748.3200	0.7483	15.850	0	0	0
2014/04/04	R207	06/11/2014	7.34	Put	Bond Future	5,152.8900	5.1529	4,790.1200	4.7901	(7.040)	0	0	0
2014/04/04	R208	08/05/2014	6.31	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2014/04/04	R208	08/05/2014			Bond Future	8.3063	92.7454	8.1981	93.2777	(1.302)	0.0000	0.0000	11,721
2014/04/04	R208	08/05/2014	6.29	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2014/04/04	R208	08/05/2014	6.31	Put	Bond Future	10,464.3000	10.4643	9,931.9800	9.9320	(5.087)	0	0	0
2014/04/04	R208	08/05/2014	6.30	Put	Bond Future	10,520.2900	10.5203	9,987.9700	9.9880	(5.060)	0	0	0
2014/04/04	R208	08/05/2014	6.29	Put	Bond Future	10,576.3000	10.5763	10,043.9700	10.0440	(5.033)	0	0	0
2014/04/04	R208	08/05/2014	6.30	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2014/04/04	R208	07/08/2014	8.28	Call	Bond Future	1,587.7800	1.5878	1,837.4700	1.8375	15.726	0	0	0
2014/04/04	R208	07/08/2014			Bond Future	8.4205	94.0975	8.3071	94.6372	(1.346)	0.0000	0.0000	100
2014/04/04	R208	07/08/2014	7.80	Call	Bond Future	771.1500	0.7711	922.5100	0.9225	19.628	0	0	0
2014/04/04	R208	07/08/2014	7.79	Put	Bond Future	3,810.0600	3.8101	3,419.9200	3.4199	(10.240)	0	0	0
2014/04/04	R208	07/08/2014	7.81	Put	Bond Future	3,737.4600	3.7375	3,351.0700	3.3511	(10.338)	0	0	0
2014/04/04	R208	07/08/2014	7.80	Put	Bond Future	3,773.6600	3.7737	3,385.3900	3.3854	(10.289)	0	0	0
2014/04/04	R208	07/08/2014	8.28	Put	Bond Future	2,257.2100	2.2572	1,967.2700	1.9673	(12.845)	0	0	630
2014/04/04	R208	07/08/2014	7.81	Call	Bond Future	784.2800	0.7843	937.5200	0.9375	19.539	0	0	0
2014/04/04	R208	07/08/2014	7.79	Call	Bond Future	758.1800	0.7582	907.6700	0.9077	19.717	0	0	0
2014/04/04	R208	06/11/2014	7.46	Call	Bond Future	753.5300	0.7535	876.8400	0.8768	16.364	0	0	0
2014/04/04	R208	06/11/2014			Bond Future	8.5304	92.1390	8.4117	92.6853	(1.391)	0.0000	0.0000	0
2014/04/04	R208	06/11/2014	7.44	Call	Bond Future	734.0000	0.7340	854.8500	0.8548	16.465	0	0	0
2014/04/04	R208	06/11/2014	7.45	Call	Bond Future	743.7100	0.7437	865.7900	0.8658	16.415	0	0	0
2014/04/04	R208	06/11/2014	8.50	Put	Bond Future	2,574.5100	2.5745	2,307.6100	2.3076	(10.367)	0	0	1,520
2014/04/04	R208	06/11/2014	7.44	Put	Bond Future	5,906.1100	5.9061	5,480.6600	5.4807	(7.204)	0	0	0
2014/04/04	R208	06/11/2014	7.46	Put	Bond Future	5,827.6000	5.8276	5,404.6100	5.4046	(7.258)	0	0	0
2014/04/04	R208	06/11/2014	8.50	Call	Bond Future	2,434.8400	2.4348	2,714.2400	2.7142	11.475	0	0	0

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2014/04/04	R208	06/11/2014	7.45	Put	Bond Future	5,866.7900	5.8668	5,442.5700	5.4426	(7.231)	0	0	0
2014/04/04	R209	08/05/2014	9.63	Call	Bond Future	4,454.8000	4.4548	5,250.5200	5.2505	17.862	0	0	0
2014/04/04	R209	08/05/2014			Bond Future	9.0513	74.2333	8.9291	75.1541	(1.350)	0.0000	0.0000	25,078
2014/04/04	R209	08/05/2014	7.85	Call	Bond Future	14.0100	0.0140	24.6500	0.0246	75.946	0	0	0
2014/04/04	R209	08/05/2014	9.00	Put	Bond Future	1,816.4300	1.8164	1,349.6100	1.3496	(25.700)	0	0	0
2014/04/04	R209	08/05/2014	9.50	Call	Bond Future	3,722.9100	3.7229	4,468.7200	4.4687	20.033	0	0	0
2014/04/04	R209	08/05/2014	7.86	Call	Bond Future	14.8600	0.0149	26.0700	0.0261	75.437	0	0	0
2014/04/04	R209	08/05/2014	8.50	Put	Bond Future	4,617.2400	4.6172	3,849.0000	3.8490	(16.639)	0	0	0
2014/04/04	R209	08/05/2014	9.75	Put	Bond Future	218.9000	0.2189	129.6600	0.1297	(40.767)	0	0	7,262
2014/04/04	R209	08/05/2014	9.85	Put	Bond Future	154.5500	0.1546	88.5500	0.0886	(42.705)	0	0	10,000
2014/04/04	R209	08/05/2014	7.84	Call	Bond Future	13.2100	0.0132	23.2900	0.0233	76.306	0	0	0
2014/04/04	R209	08/05/2014	7.85	Put	Bond Future	9,902.1000	9.9021	8,991.9100	8.9919	(9.192)	0	0	0
2014/04/04	R209	08/05/2014	9.50	Put	Bond Future	489.0500	0.4891	314.0300	0.3140	(35.788)	0	0	640
2014/04/04	R209	08/05/2014	7.84	Put	Bond Future	9,991.9600	9.9920	9,081.2100	9.0812	(9.115)	0	0	0
2014/04/04	R209	08/05/2014	9.63	Put	Bond Future	325.8300	0.3258	200.7200	0.2007	(38.397)	0	0	883
2014/04/04	R209	08/05/2014	9.85	Call	Bond Future	5,757.6800	5.7577	6,612.5100	6.6125	14.847	0	0	0
2014/04/04	R209	08/05/2014	7.86	Put	Bond Future	9,812.4300	9.8124	8,902.8100	8.9028	(9.270)	0	0	0
2014/04/04	R209	08/05/2014	8.50	Call	Bond Future	316.3200	0.3163	468.9100	0.4689	48.239	0	0	640
2014/04/04	R209	08/05/2014	9.00	Call	Bond Future	1,432.2400	1.4322	1,886.2500	1.8863	31.699	0	0	640
2014/04/04	R209	08/05/2014	9.75	Call	Bond Future	5,158.1900	5.1582	5,989.7800	5.9898	16.122	0	0	0
2014/04/04	R209	07/08/2014	9.04	Put	Bond Future	3,487.1800	3.4872	3,018.3300	3.0183	(13.445)	0	0	0
2014/04/04	R209	07/08/2014			Bond Future	9.1282	75.3156	9.0026	76.2494	(1.376)	0.0000	0.0000	100
2014/04/04	R209	07/08/2014	9.06	Put	Bond Future	3,408.0400	3.4080	2,946.2100	2.9462	(13.551)	0	0	0
2014/04/04	R209	07/08/2014	9.05	Put	Bond Future	3,447.4400	3.4474	2,982.1000	2.9821	(13.498)	0	0	0
2014/04/04	R209	07/08/2014	9.05	Call	Bond Future	2,868.3700	2.8684	3,336.8600	3.3369	16.333	0	0	0
2014/04/04	R209	07/08/2014	9.06	Call	Bond Future	2,903.4300	2.9034	3,375.4300	3.3754	16.257	0	0	0
2014/04/04	R209	07/08/2014	9.04	Call	Bond Future	2,833.5300	2.8335	3,298.5100	3.2985	16.410	0	0	0
2014/04/04	R209	06/11/2014			Bond Future	9.2009	73.3214	9.0719	74.2682	(1.403)	0.0000	0.0000	0
2014/04/04	R209	06/11/2014	8.99	Put	Bond Future	5,063.6700	5.0637	4,569.1800	4.5692	(9.765)	0	0	0
2014/04/04	R209	06/11/2014	9.01	Put	Bond Future	4,978.8900	4.9789	4,489.7100	4.4897	(9.825)	0	0	0
2014/04/04	R209	06/11/2014	9.00	Put	Bond Future	5,020.7000	5.0207	4,528.8600	4.5289	(9.796)	0	0	0
2014/04/04	R209	06/11/2014	8.99	Call	Bond Future	3,506.1400	3.5061	3,958.4700	3.9585	12.901	0	0	0
2014/04/04	R209	06/11/2014	9.00	Call	Bond Future	3,538.1700	3.5382	3,993.1500	3.9931	12.859	0	0	0
2014/04/04	R209	06/11/2014	9.01	Call	Bond Future	3,571.2500	3.5713	4,028.8900	4.0289	12.815	0	0	0
2014/04/04	R210	08/05/2014			Bond Future	163.5932	163.5932	163.6129	163.6129	0.012	0.0000	0.0000	719
2014/04/04	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R210	08/05/2014	160.01	Call	Bond Future	3,583.2200	3.5832	3,602.9200	3.6029	0.550	0	0	0
2014/04/04	R210	08/05/2014	159.99	Call	Bond Future	3,603.2200	3.6032	3,622.9200	3.6229	0.547	0	0	0
2014/04/04	R210	08/05/2014	160.00	Call	Bond Future	3,593.2200	3.5932	3,612.9200	3.6129	0.548	0	0	0
2014/04/04	R210	07/08/2014			Bond Future	165.9985	165.9985	166.0176	166.0176	0.012	0.0000	0.0000	0
2014/04/04	R210	07/08/2014	159.00	Call	Bond Future	6,998.4800	6.9985	7,017.6400	7.0176	0.274	0	0	0
2014/04/04	R210	07/08/2014	159.01	Call	Bond Future	6,988.4800	6.9885	7,007.6400	7.0076	0.274	0	0	0
2014/04/04	R210	07/08/2014	158.99	Call	Bond Future	7,008.4800	7.0085	7,027.6400	7.0276	0.273	0	0	0
2014/04/04	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/04/04	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R211	08/05/2014	130.00	Put	Bond Future	2,350.3400	2.3503	2,338.3300	2.3383	(0.511)	0	0	0
2014/04/04	R211	08/05/2014			Bond Future	127.6497	127.6497	127.6617	127.6617	0.009	0.0000	0.0000	390
2014/04/04	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R211	08/05/2014	129.99	Put	Bond Future	2,340.3400	2.3403	2,328.3300	2.3283	(0.513)	0	0	0
2014/04/04	R211	08/05/2014	130.01	Put	Bond Future	2,360.3400	2.3603	2,348.3300	2.3483	(0.509)	0	0	0
2014/04/04	R211	07/08/2014	127.99	Put	Bond Future	27.9000	0.0279	16.2800	0.0163	(41.649)	0	0	0
2014/04/04	R211	07/08/2014			Bond Future	127.9621	127.9621	127.9737	127.9737	0.009	0.0000	0.0000	0
2014/04/04	R211	07/08/2014	128.01	Put	Bond Future	47.9000	0.0479	36.2800	0.0363	(24.259)	0	0	0
2014/04/04	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R211	07/08/2014	128.00	Put	Bond Future	37.9000	0.0379	26.2800	0.0263	(30.660)	0	0	0
2014/04/04	R212	08/05/2014			Bond Future	132.1455	132.1455	132.2070	132.2070	0.047	0.0000	0.0000	21,797
2014/04/04	R212	08/05/2014	132.00	Call	Bond Future	145.5100	0.1455	206.9700	0.2070	42.238	0	0	0
2014/04/04	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R212	08/05/2014	132.01	Call	Bond Future	135.5100	0.1355	196.9700	0.1970	45.355	0	0	0
2014/04/04	R212	08/05/2014	131.99	Call	Bond Future	155.5100	0.1555	216.9700	0.2170	39.522	0	0	0
2014/04/04	R212	07/08/2014	128.99	Call	Bond Future	3,381.4100	3.3814	3,443.1400	3.4431	1.826	0	0	0
2014/04/04	R212	07/08/2014			Bond Future	132.3714	132.3714	132.4331	132.4331	0.047	0.0000	0.0000	0
2014/04/04	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R212	07/08/2014	129.00	Call	Bond Future	3,371.4100	3.3714	3,433.1400	3.4331	1.831	0	0	0
2014/04/04	R212	07/08/2014	129.01	Call	Bond Future	3,361.4100	3.3614	3,423.1400	3.4231	1.836	0	0	0
2014/04/04	R213	08/05/2014	7.65	Put	Bond Future	10,425.1000	10.4251	9,497.1600	9.4972	(8.901)	0	0	0
2014/04/04	R213	08/05/2014			Bond Future	8.9133	84.8843	8.7910	85.8182	(1.372)	0.0000	0.0000	21,707
2014/04/04	R213	08/05/2014	7.64	Put	Bond Future	10,514.3700	10.5144	9,586.0800	9.5861	(8.829)	0	0	0
2014/04/04	R213	08/05/2014	7.66	Put	Bond Future	10,335.9800	10.3360	9,408.4000	9.4084	(8.974)	0	0	0
2014/04/04	R213	08/05/2014	7.65	Call	Bond Future	6.9100	0.0069	12.9200	0.0129	86.975	0	0	0
2014/04/04	R213	08/05/2014	7.64	Call	Bond Future	6.4800	0.0065	12.1400	0.0121	87.346	0	0	0
2014/04/04	R213	08/05/2014	7.66	Call	Bond Future	7.3700	0.0074	13.7400	0.0137	86.431	0	0	0
2014/04/04	R213	07/08/2014	8.86	Call	Bond Future	2,634.1000	2.6341	3,086.0900	3.0861	17.159	0	0	0
2014/04/04	R213	07/08/2014			Bond Future	8.9950	86.1219	8.8690	87.0690	(1.401)	0.0000	0.0000	0
2014/04/04	R213	07/08/2014	8.84	Call	Bond Future	2,566.4600	2.5665	3,011.1100	3.0111	17.325	0	0	0
2014/04/04	R213	07/08/2014	8.85	Call	Bond Future	2,600.1500	2.6001	3,048.4800	3.0485	17.242	0	0	0
2014/04/04	R213	07/08/2014	8.84	Put	Bond Future	3,734.0300	3.7340	3,231.5900	3.2316	(13.456)	0	0	0
2014/04/04	R213	07/08/2014	8.86	Put	Bond Future	3,649.7400	3.6497	3,154.6400	3.1546	(13.565)	0	0	0
2014/04/04	R213	07/08/2014	8.85	Put	Bond Future	3,691.7100	3.6917	3,192.9500	3.1930	(13.510)	0	0	0
2014/04/04	R213	06/11/2014	8.84	Call	Bond Future	3,381.9100	3.3819	3,830.2400	3.8302	13.257	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
2014/04/04	R213	06/11/2014	8.85	Put	Bond Future	5,081.2200	5.0812	4,572.1600	4.5722	(10.018)	0	0	0
2014/04/04	R213	06/11/2014			Bond Future	9.0738	83.8982	8.9441	84.8583	(1.429)	0.0000	0.0000	0
2014/04/04	R213	06/11/2014	8.85	Call	Bond Future	3,414.0400	3.4140	3,865.1000	3.8651	13.212	0	0	0
2014/04/04	R213	06/11/2014	8.86	Call	Bond Future	3,446.3400	3.4463	3,900.1400	3.9001	13.168	0	0	0
2014/04/04	R213	06/11/2014	8.84	Put	Bond Future	5,124.7000	5.1247	4,612.9100	4.6129	(9.987)	0	0	0
2014/04/04	R213	06/11/2014	8.86	Put	Bond Future	5,038.0000	5.0380	4,531.6800	4.5317	(10.050)	0	0	0
2014/04/04	R214	08/05/2014			Bond Future	9.1206	75.1897	8.9934	76.1897	(1.395)	0.0000	0.0000	5,055
2014/04/04	R214	08/05/2014	9.00	Call	Bond Future	1,230.8400	1.2308	1,675.1700	1.6752	36.100	0	0	0
2014/04/04	R214	08/05/2014	8.99	Put	Bond Future	2,225.8200	2.2258	1,662.5400	1.6625	(25.307)	0	0	0
2014/04/04	R214	08/05/2014	9.01	Put	Bond Future	2,131.7000	2.1317	1,583.5100	1.5835	(25.716)	0	0	0
2014/04/04	R214	08/05/2014	9.00	Put	Bond Future	2,178.1600	2.1782	1,622.4100	1.6224	(25.515)	0	0	0
2014/04/04	R214	08/05/2014	9.01	Call	Bond Future	1,263.7300	1.2637	1,715.6200	1.7156	35.758	0	0	0
2014/04/04	R214	08/05/2014	8.99	Call	Bond Future	1,199.0200	1.1990	1,635.8200	1.6358	36.430	0	0	0
2014/04/04	R214	07/08/2014	9.54	Put	Bond Future	2,142.9400	2.1429	1,791.8500	1.7919	(16.384)	0	0	0
2014/04/04	R214	07/08/2014			Bond Future	9.1958	76.1927	9.0650	77.2071	(1.423)	0.0000	0.0000	0
2014/04/04	R214	07/08/2014	9.56	Put	Bond Future	2,089.0100	2.0890	1,744.4900	1.7445	(16.492)	0	0	0
2014/04/04	R214	07/08/2014	9.55	Put	Bond Future	2,115.8300	2.1158	1,768.0400	1.7680	(16.438)	0	0	0
2014/04/04	R214	07/08/2014	9.56	Call	Bond Future	4,794.3200	4.7943	5,464.2100	5.4642	13.973	0	0	0
2014/04/04	R214	07/08/2014	9.54	Call	Bond Future	4,704.0700	4.7041	5,367.3900	5.3674	14.101	0	0	0
2014/04/04	R214	07/08/2014	9.55	Call	Bond Future	4,749.1100	4.7491	5,415.7300	5.4157	14.037	0	0	0
2014/04/04	R214	06/11/2014	9.64	Call	Bond Future	5,940.3200	5.9403	6,591.7400	6.5917	10.966	0	0	0
2014/04/04	R214	06/11/2014			Bond Future	9.2681	74.0719	9.1337	75.1005	(1.450)	0.0000	0.0000	0
2014/04/04	R214	06/11/2014	9.65	Call	Bond Future	5,982.5200	5.9825	6,636.4100	6.6364	10.930	0	0	0
2014/04/04	R214	06/11/2014	9.66	Call	Bond Future	6,024.8200	6.0248	6,681.1600	6.6812	10.894	0	0	0
2014/04/04	R214	06/11/2014	9.64	Put	Bond Future	3,215.5400	3.2155	2,838.3700	2.8384	(11.730)	0	0	0
2014/04/04	R214	06/11/2014	9.66	Put	Bond Future	3,158.3700	3.1584	2,786.1200	2.7861	(11.786)	0	0	0
2014/04/04	R214	06/11/2014	9.65	Put	Bond Future	3,186.8400	3.1868	2,812.1400	2.8121	(11.758)	0	0	0
2014/04/04	R248	08/05/2014	9.04	Put	Bond Future	1,677.7100	1.6777	401.0800	0.4011	(76.094)	0	0	0
2014/04/04	R248	08/05/2014			Bond Future	9.2067	97.0122	9.0794	98.2888	(1.383)	0.0000	0.0000	13,515
2014/04/04	R248	08/05/2014	9.06	Put	Bond Future	1,473.6400	1.4736	197.0100	0.1970	(86.631)	0	0	0
2014/04/04	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R248	08/05/2014	9.05	Put	Bond Future	1,575.5800	1.5756	298.9500	0.2989	(81.026)	0	0	0
2014/04/04	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R248	07/08/2014			Bond Future	9.2850	98.3053	9.1538	99.6001	(1.412)	0.0000	0.0000	0
2014/04/04	R248	07/08/2014	9.65	Call	Bond Future	3,444.7900	3.4448	4,739.5700	4.7396	37.587	0	0	0
2014/04/04	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R248	07/08/2014	9.66	Call	Bond Future	3,535.9700	3.5360	4,830.7500	4.8307	36.617	0	0	0
2014/04/04	R248	07/08/2014	9.64	Call	Bond Future	3,353.4400	3.3534	4,648.2200	4.6482	38.611	0	0	0
2014/04/04	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R248	06/11/2014			Bond Future	9.3603	95.3853	9.2255	96.6981	(1.441)	0.0000	0.0000	0
2014/04/04	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/04	R248	06/11/2014	9.72	Call	Bond Future	3,346.9000	3.3469	4,659.6900	4.6597	39.224	0	0	0
2014/04/04	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/04/04	R248 06/11/2014	9.73	Call	Bond Future	3,436.8800	3.4369	4,749.6700	4.7497	38.197	0	0	0
2014/04/04	R248 06/11/2014	9.74	Call	Bond Future	3,526.6900	3.5267	4,839.4800	4.8395	37.224	0	0	0

Total **425315**