



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 07/04/2014 to 07/04/2014

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
2014/04/07	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	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
2014/04/07	2025	08/05/2014			Bond Future	113.2889		113.2889	113.6311	0.302	0.0000	0.0000	0
2014/04/07	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2025	08/05/2014	111.01	Call	Bond Future	2,278.8900	2.2789	2,621.0600	2.6211	15.015	0	0	0
2014/04/07	2025	08/05/2014	110.99	Call	Bond Future	2,298.8900	2.2989	2,641.0600	2.6411	14.884	0	0	0
2014/04/07	2025	08/05/2014	111.00	Call	Bond Future	2,288.8900	2.2889	2,631.0600	2.6311	14.949	0	0	0
2014/04/07	2025	07/08/2014	109.01	Call	Bond Future	4,817.0700	4.8171	5,163.1200	5.1631	7.184	0	0	0
2014/04/07	2025	07/08/2014			Bond Future	113.8271		113.8271	114.1731	0.304	0.0000	0.0000	0
2014/04/07	2025	07/08/2014	108.99	Call	Bond Future	4,837.0700	4.8371	5,183.1200	5.1831	7.154	0	0	0
2014/04/07	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2025	07/08/2014	109.00	Call	Bond Future	4,827.0700	4.8271	5,173.1200	5.1731	7.169	0	0	0
2014/04/07	2030	08/05/2014			Bond Future	8.8301	95.2495	8.8139	95.3789	(0.183)	0.0000	0.0000	1,991
2014/04/07	2030	08/05/2014	9.00	Call	Bond Future	1,343.2100	1.3432	1,472.6700	1.4727	9.638	0	0	0
2014/04/07	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2030	08/05/2014	9.01	Call	Bond Future	1,421.3900	1.4214	1,550.8500	1.5509	9.108	0	0	0
2014/04/07	2030	08/05/2014	8.99	Call	Bond Future	1,264.9400	1.2649	1,394.4000	1.3944	10.234	0	0	0
2014/04/07	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2030	07/08/2014			Bond Future	8.9182	92.6301	8.9016	92.7604	(0.186)	0.0000	0.0000	0
2014/04/07	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2030	07/08/2014	8.99	Call	Bond Future	560.8700	0.5609	691.1600	0.6912	23.230	0	0	0
2014/04/07	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2030	07/08/2014	9.00	Call	Bond Future	638.5900	0.6386	768.8800	0.7689	20.403	0	0	0
2014/04/07	2030	07/08/2014	9.01	Call	Bond Future	716.2200	0.7162	846.5100	0.8465	18.191	0	0	0
2014/04/07	2030	06/11/2014	9.01	Call	Bond Future	108.1500	0.1081	239.6000	0.2396	121.544	0	0	0
2014/04/07	2030	06/11/2014			Bond Future	8.9960	94.0471	8.9790	94.1785	(0.189)	0.0000	0.0000	0
2014/04/07	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	85.2700	0.0853	100.000	0	0	0
2014/04/07	2030	06/11/2014	9.00	Call	Bond Future	31.0300	0.0310	162.4800	0.1625	423.622	0	0	0
2014/04/07	2030	06/11/2014	8.99	Put	Bond Future	46.1800	0.0462	0.0000	0.0000	(100.000)	0	0	0
2014/04/07	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2037	08/05/2014			Bond Future	9.0027	97.5432	9.0018	97.5519	(0.010)	0.0000	0.0000	5,914
2014/04/07	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2037	08/05/2014	9.38	Call	Bond Future	3,384.7000	3.3847	3,393.3800	3.3934	0.256	0	0	0
2014/04/07	2037	08/05/2014	9.39	Call	Bond Future	3,471.7600	3.4718	3,480.4400	3.4804	0.250	0	0	0
2014/04/07	2037	08/05/2014	9.37	Call	Bond Future	3,297.5000	3.2975	3,306.1800	3.3062	0.263	0	0	0
2014/04/07	2037	07/08/2014	9.06	Put	Bond Future	227.9100	0.2279	220.1900	0.2202	(3.387)	0	0	0
2014/04/07	2037	07/08/2014			Bond Future	9.0850	94.7068	9.0842	94.7145	(0.009)	0.0000	0.0000	3,280
2014/04/07	2037	07/08/2014	9.05	Put	Bond Future	319.2100	0.3192	311.4900	0.3115	(2.418)	0	0	0
2014/04/07	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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2014/04/07	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2037	07/08/2014	9.04	Put	Bond Future	410.6500	0.4106	402.9300	0.4029	(1.880)	0	0	0
2014/04/07	2037	06/11/2014	9.69	Call	Bond Future	4,582.8100	4.5828	4,589.8000	4.5898	0.153	0	0	0
2014/04/07	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2037	06/11/2014			Bond Future	9.1577	96.0387	9.1569	96.0457	(0.009)	0.0000	0.0000	0
2014/04/07	2037	06/11/2014	9.70	Call	Bond Future	4,665.4300	4.6654	4,672.4200	4.6724	0.150	0	0	0
2014/04/07	2037	06/11/2014	9.71	Call	Bond Future	4,747.9300	4.7479	4,754.9200	4.7549	0.147	0	0	0
2014/04/07	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2038	08/05/2014			Bond Future	114.0089	114.0089	114.0229	114.0229	0.012	0.0000	0.0000	367
2014/04/07	2038	08/05/2014	109.00	Call	Bond Future	5,008.9400	5.0089	5,022.9200	5.0229	0.279	0	0	0
2014/04/07	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2038	08/05/2014	109.01	Call	Bond Future	4,998.9400	4.9989	5,012.9200	5.0129	0.280	0	0	0
2014/04/07	2038	08/05/2014	108.99	Call	Bond Future	5,018.9400	5.0189	5,032.9200	5.0329	0.279	0	0	0
2014/04/07	2038	07/08/2014			Bond Future	114.4168	114.4168	114.4299	114.4299	0.011	0.0000	0.0000	0
2014/04/07	2038	07/08/2014	106.00	Call	Bond Future	8,416.7900	8.4168	8,429.9000	8.4299	0.156	0	0	0
2014/04/07	2038	07/08/2014	106.01	Call	Bond Future	8,406.7900	8.4068	8,419.9000	8.4199	0.156	0	0	0
2014/04/07	2038	07/08/2014	105.99	Call	Bond Future	8,426.7900	8.4268	8,439.9000	8.4399	0.156	0	0	0
2014/04/07	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2046	08/05/2014			Bond Future	110.2472	110.2472	110.2612	110.2612	0.013	0.0000	0.0000	5,218
2014/04/07	2046	08/05/2014	104.35	Call	Bond Future	5,897.2300	5.8972	5,911.1600	5.9112	0.236	0	0	0
2014/04/07	2046	08/05/2014	104.36	Call	Bond Future	5,887.2300	5.8872	5,901.1600	5.9012	0.237	0	0	0
2014/04/07	2046	08/05/2014	104.34	Call	Bond Future	5,907.2300	5.9072	5,921.1600	5.9212	0.236	0	0	0
2014/04/07	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2046	07/08/2014			Bond Future	111.8677	111.8677	111.8806	111.8806	0.012	0.0000	0.0000	0
2014/04/07	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2046	07/08/2014	104.44	Call	Bond Future	7,427.6600	7.4277	7,440.6100	7.4406	0.174	0	0	0
2014/04/07	2046	07/08/2014	104.45	Call	Bond Future	7,417.6600	7.4177	7,430.6100	7.4306	0.175	0	0	0
2014/04/07	2046	07/08/2014	104.43	Call	Bond Future	7,437.6600	7.4377	7,450.6100	7.4506	0.174	0	0	0
2014/04/07	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2046	06/11/2014	104.45	Call	Bond Future	7,799.0200	7.7990	7,811.0300	7.8110	0.154	0	0	0
2014/04/07	2046	06/11/2014			Bond Future	112.2490	112.2490	112.2610	112.2610	0.011	0.0000	0.0000	0
2014/04/07	2046	06/11/2014	104.43	Call	Bond Future	7,819.0200	7.8190	7,831.0300	7.8310	0.154	0	0	0
2014/04/07	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2046	06/11/2014	104.44	Call	Bond Future	7,809.0200	7.8090	7,821.0300	7.8210	0.154	0	0	0

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2014/04/07	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2050	08/05/2014			Bond Future	119.1159	119.1159	119.1309	119.1309	0.013	0.0000	0.0000	900
2014/04/07	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2050	08/05/2014	114.99	Call	Bond Future	4,125.8900	4.1259	4,140.8900	4.1409	0.364	0	0	0
2014/04/07	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2050	08/05/2014	115.00	Call	Bond Future	4,115.8900	4.1159	4,130.8900	4.1309	0.364	0	0	0
2014/04/07	2050	08/05/2014	115.01	Call	Bond Future	4,105.8900	4.1059	4,120.8900	4.1209	0.365	0	0	0
2014/04/07	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2050	07/08/2014			Bond Future	119.4590	119.4590	119.4728	119.4728	0.012	0.0000	0.0000	0
2014/04/07	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	2050	07/08/2014	112.00	Call	Bond Future	7,458.9700	7.4590	7,472.8200	7.4728	0.186	0	0	0
2014/04/07	2050	07/08/2014	112.01	Call	Bond Future	7,448.9700	7.4490	7,462.8200	7.4628	0.186	0	0	0
2014/04/07	2050	07/08/2014	111.99	Call	Bond Future	7,468.9700	7.4690	7,482.8200	7.4828	0.185	0	0	0
2014/04/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	AL12	08/05/2014			Index Future	486.6840	486.6840	487.3610	487.3610	0.139	0.0000	0.0000	0
2014/04/07	AL12	07/08/2014			Index Future	493.7770	493.7770	494.4550	494.4550	0.137	0.0000	0.0000	0
2014/04/07	AL12	06/11/2014			Index Future	501.3240	501.3240	502.0040	502.0040	0.136	0.0000	0.0000	0
2014/04/07	AL37	08/05/2014			Index Future	412.5850	412.5850	413.0260	413.0260	0.107	0.0000	0.0000	0
2014/04/07	AL37	07/08/2014			Index Future	418.5990	418.5990	419.0370	419.0370	0.105	0.0000	0.0000	0
2014/04/07	AL7T	08/05/2014			Index Future	485.5870	485.5870	486.8350	486.8350	0.257	0.0000	0.0000	1
2014/04/07	AL7T	07/08/2014			Index Future	492.6640	492.6640	493.9200	493.9200	0.255	0.0000	0.0000	0
2014/04/07	ALBI	08/05/2014			Index Future	443.3130	443.3130	443.8720	443.8720	0.126	0.0000	0.0000	704
2014/04/07	ALBI	07/08/2014			Index Future	449.7740	449.7740	450.3320	450.3320	0.124	0.0000	0.0000	0
2014/04/07	ALBI	06/11/2014			Index Future	456.6480	456.6480	457.2080	457.2080	0.123	0.0000	0.0000	0
2014/04/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	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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2014/04/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/07	EL28	08/05/2014	114.01	Call	Bond Future	3,789.7300	3.7897	4,224.9600	4.2250	11.484	0	0	0
2014/04/07	EL28	08/05/2014			Bond Future	117.7997	117.7997	118.2350	118.2350	0.369	0.0000	0.0000	0
2014/04/07	EL28	08/05/2014	113.99	Call	Bond Future	3,809.7300	3.8097	4,244.9600	4.2450	11.424	0	0	0
2014/04/07	EL28	08/05/2014	114.00	Call	Bond Future	3,799.7300	3.7997	4,234.9600	4.2350	11.454	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
2014/04/07	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	EL28	07/08/2014	114.00	Call	Bond Future	5,531.2900	5.5313	5,971.5500	5.9715	7.959	0	0	0
2014/04/07	EL28	07/08/2014			Bond Future	119.5313	119.5313	119.9716	119.9716	0.368	0.0000	0.0000	0
2014/04/07	EL28	07/08/2014	114.01	Call	Bond Future	5,521.2900	5.5213	5,961.5500	5.9615	7.974	0	0	0
2014/04/07	EL28	07/08/2014	113.99	Call	Bond Future	5,541.2900	5.5413	5,981.5500	5.9815	7.945	0	0	0
2014/04/07	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	ES33	08/05/2014	9.55	Put	Bond Future	440.3600	0.4404	394.2300	0.3942	(10.476)	0	0	0
2014/04/07	ES33	08/05/2014			Bond Future	9.6088	82.8106	9.6026	82.8567	(0.064)	0.0000	0.0000	6,292
2014/04/07	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	ES33	08/05/2014	9.54	Put	Bond Future	515.6500	0.5156	469.5200	0.4695	(8.946)	0	0	0
2014/04/07	ES33	08/05/2014	9.56	Put	Bond Future	365.1700	0.3652	319.0400	0.3190	(12.632)	0	0	0
2014/04/07	ES33	07/08/2014			Bond Future	9.7086	83.9094	9.7024	83.9552	(0.064)	0.0000	0.0000	0
2014/04/07	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	ES33	07/08/2014	10.14	Call	Bond Future	3,071.3800	3.0714	3,117.2500	3.1173	1.493	0	0	0
2014/04/07	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	ES33	07/08/2014	10.15	Call	Bond Future	3,140.4200	3.1404	3,186.2900	3.1863	1.461	0	0	0
2014/04/07	ES33	07/08/2014	10.16	Call	Bond Future	3,209.3700	3.2094	3,255.2400	3.2552	1.429	0	0	0
2014/04/07	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	ES33	06/11/2014			Bond Future	9.8062	81.4088	9.7998	81.4546	(0.065)	0.0000	0.0000	0
2014/04/07	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	ES33	06/11/2014	10.29	Call	Bond Future	3,376.6400	3.3766	3,422.4700	3.4225	1.357	0	0	0
2014/04/07	ES33	06/11/2014	10.30	Call	Bond Future	3,444.1000	3.4441	3,489.9300	3.4899	1.331	0	0	0
2014/04/07	ES33	06/11/2014	10.31	Call	Bond Future	3,511.4600	3.5115	3,557.2900	3.5573	1.305	0	0	0
2014/04/07	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	5,190.0000	0.5190	100.000	0	0	0
2014/04/07	GOVI	08/05/2014			GOVI	441.9630	441.9630	442.5190	442.5190	0.126	0.0000	0.0000	315
2014/04/07	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	5,090.0000	0.5090	100.000	0	0	0
2014/04/07	GOVI	08/05/2014	441.99	Put	GOVI	270.0000	0.0270	0.0000	0.0000	(100.000)	0	0	0
2014/04/07	GOVI	08/05/2014	442.01	Put	GOVI	470.0000	0.0470	0.0000	0.0000	(100.000)	0	0	0
2014/04/07	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	5,290.0000	0.5290	100.000	0	0	0
2014/04/07	GOVI	08/05/2014	442.00	Put	GOVI	370.0000	0.0370	0.0000	0.0000	(100.000)	0	0	0
2014/04/07	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	GOVI	07/08/2014			GOVI	448.4040	448.4040	448.9590	448.9590	0.124	0.0000	0.0000	220
2014/04/07	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	GOVI	07/08/2014	459.99	Put	GOVI	115,860.0000	11.5860	110,310.0000	11.0310	(4.790)	0	0	0
2014/04/07	GOVI	07/08/2014	460.01	Put	GOVI	116,060.0000	11.6060	110,510.0000	11.0510	(4.782)	0	0	0
2014/04/07	GOVI	07/08/2014	460.00	Put	GOVI	115,960.0000	11.5960	110,410.0000	11.0410	(4.786)	0	0	0
2014/04/07	GOVI	06/11/2014	449.01	Call	GOVI	62,470.0000	6.2470	68,040.0000	6.8040	8.916	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/07	GOVI	06/11/2014			GOVI	455.2570		455.2570	455.8140	455.8140	0.122	0.0000	0.0000	0
2014/04/07	GOVI	06/11/2014	448.99	Call	GOVI	62,670.0000		6.2670	68,240.0000	6.8240	8.888	0	0	0
2014/04/07	GOVI	06/11/2014	449.00	Call	GOVI	62,570.0000		6.2570	68,140.0000	6.8140	8.902	0	0	0
2014/04/07	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/07	IGOV	08/05/2014			Index Future	205.7500		205.7500	206.5360	206.5360	0.382	0.0000	0.0000	1,266
2014/04/07	IGOV	07/08/2014			Index Future	208.7740		208.7740	209.5670	209.5670	0.380	0.0000	0.0000	90
2014/04/07	IGOV	06/11/2014			Index Future	211.9890		211.9890	212.7920	212.7920	0.379	0.0000	0.0000	0
2014/04/07	ILBI	08/05/2014			Index Future	557.6910		557.6910	559.6760	559.6760	0.356	0.0000	0.0000	0
2014/04/07	ILBI	07/08/2014			Index Future	565.7270		565.7270	567.7380	567.7380	0.355	0.0000	0.0000	210
2014/04/07	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/07	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/07	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/04/07	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/07	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/07	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/07	JBAF	16/04/2014			Jibar Tradeable Future	5.7400		94.2600	5.7300	94.2700	(0.174)	0.0000	0.0000	0
2014/04/07	JBAF	21/05/2014			Jibar Tradeable Future	5.7900		94.2100	5.7800	94.2200	(0.173)	0.0000	0.0000	2,000
2014/04/07	JBAF	18/06/2014			Jibar Tradeable Future	5.9900		94.0100	5.9600	94.0400	(0.501)	0.0000	0.0000	2,000
2014/04/07	JBAF	16/07/2014			Jibar Tradeable Future	6.0400		93.9600	6.0100	93.9900	(0.497)	0.0000	0.0000	1,500
2014/04/07	JBAF	20/08/2014			Jibar Tradeable Future	6.2400		93.7600	6.2000	93.8000	(0.641)	0.0000	0.0000	700
2014/04/07	JBAF	17/09/2014			Jibar Tradeable Future	6.3000		93.7000	6.2500	93.7500	(0.794)	0.0000	0.0000	1,000
2014/04/07	JBAF	17/12/2014			Jibar Tradeable Future	6.7300		93.2700	6.7000	93.3000	(0.446)	0.0000	0.0000	0
2014/04/07	JBAF	18/03/2015			Jibar Tradeable Future	7.0500		92.9500	7.0000	93.0000	(0.709)	0.0000	0.0000	2,850
2014/04/07	JBAF	17/06/2015			Jibar Tradeable Future	7.3200		92.6800	7.2700	92.7300	(0.683)	0.0000	0.0000	5,000
2014/04/07	JBAF	16/09/2015			Jibar Tradeable Future	7.5400		92.4600	7.4800	92.5200	(0.796)	0.0000	0.0000	0
2014/04/07	JBAF	15/12/2015			Jibar Tradeable Future	7.7200		92.2800	7.6700	92.3300	(0.648)	0.0000	0.0000	0
2014/04/07	JBAF	16/03/2016			Jibar Tradeable Future	7.9000		92.1000	7.8400	92.1600	(0.759)	0.0000	0.0000	0
2014/04/07	R023	08/05/2014			Bond Future	8.3184		98.0422	8.2767	98.2934	(0.501)	0.0000	0.0000	12,906
2014/04/07	R023	08/05/2014	7.60	Call	Bond Future	87.3400		0.0873	87.3100	0.0873	(0.034)	0	0	0
2014/04/07	R023	08/05/2014	7.61	Call	Bond Future	91.6500		0.0916	91.8000	0.0918	0.164	0	0	0
2014/04/07	R023	08/05/2014	7.59	Put	Bond Future	4,595.6400		4.5956	4,344.2600	4.3443	(5.470)	0	0	0
2014/04/07	R023	08/05/2014	7.61	Put	Bond Future	4,476.6500		4.4767	4,225.6000	4.2256	(5.608)	0	0	0
2014/04/07	R023	08/05/2014	7.60	Put	Bond Future	4,536.0400		4.5360	4,284.8100	4.2848	(5.539)	0	0	0

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2014/04/07	R023	08/05/2014	7.59	Call	Bond Future	83.1900	0.0832	83.0100	0.0830	(0.216)	0	0	0
2014/04/07	R023	07/08/2014	8.51	Call	Bond Future	2,611.6800	2.6117	2,725.7300	2.7257	4.367	0	0	0
2014/04/07	R023	07/08/2014			Bond Future	8.4148	99.3598	8.3715	99.6139	(0.514)	0.0000	0.0000	0
2014/04/07	R023	07/08/2014	8.49	Call	Bond Future	2,549.4400	2.5494	2,661.4100	2.6614	4.392	0	0	0
2014/04/07	R023	07/08/2014	8.50	Call	Bond Future	2,580.2200	2.5802	2,693.2400	2.6932	4.380	0	0	0
2014/04/07	R023	07/08/2014	8.49	Put	Bond Future	2,109.8200	2.1098	1,967.6900	1.9677	(6.737)	0	0	0
2014/04/07	R023	07/08/2014	8.51	Put	Bond Future	2,055.5600	2.0556	1,915.5100	1.9155	(6.813)	0	0	0
2014/04/07	R023	07/08/2014	8.50	Put	Bond Future	2,082.3300	2.0823	1,941.2500	1.9413	(6.775)	0	0	0
2014/04/07	R023	06/11/2014			Bond Future	8.5086	96.9589	8.4637	97.2161	(0.529)	0.0000	0.0000	0
2014/04/07	R023	06/11/2014	8.59	Put	Bond Future	2,895.0600	2.8951	2,756.6800	2.7567	(4.780)	0	0	0
2014/04/07	R023	06/11/2014	8.61	Put	Bond Future	2,842.5000	2.8425	2,705.6100	2.7056	(4.816)	0	0	0
2014/04/07	R023	06/11/2014	8.59	Call	Bond Future	3,358.1500	3.3581	3,476.9200	3.4769	3.537	0	0	0
2014/04/07	R023	06/11/2014	8.60	Put	Bond Future	2,868.6900	2.8687	2,731.0500	2.7311	(4.798)	0	0	0
2014/04/07	R023	06/11/2014	8.60	Call	Bond Future	3,388.4900	3.3885	3,508.0000	3.5080	3.527	0	0	0
2014/04/07	R023	06/11/2014	8.61	Call	Bond Future	3,418.9700	3.4190	3,539.2300	3.5392	3.517	0	0	0
2014/04/07	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R157	08/05/2014			Bond Future	6.8052	110.5757	6.8030	110.5786	(0.032)	0.0000	0.0000	22,769
2014/04/07	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R157	08/05/2014	5.20	Put	Bond Future	2,178.1300	2.1781	2,175.1800	2.1752	(0.135)	0	0	0
2014/04/07	R157	08/05/2014	5.19	Put	Bond Future	2,191.8900	2.1919	2,188.9400	2.1889	(0.135)	0	0	0
2014/04/07	R157	08/05/2014	5.21	Put	Bond Future	2,164.3700	2.1644	2,161.4200	2.1614	(0.136)	0	0	0
2014/04/07	R157	07/08/2014	6.76	Put	Bond Future	525.7700	0.5258	520.4300	0.5204	(1.016)	0	0	0
2014/04/07	R157	07/08/2014			Bond Future	7.0195	112.1873	7.0178	112.1891	(0.024)	0.0000	0.0000	12,800
2014/04/07	R157	07/08/2014	6.75	Put	Bond Future	532.5900	0.5326	527.2600	0.5273	(1.001)	0	0	0
2014/04/07	R157	07/08/2014	6.74	Call	Bond Future	234.7800	0.2348	231.2500	0.2313	(1.504)	0	0	0
2014/04/07	R157	07/08/2014	6.75	Call	Bond Future	238.8300	0.2388	235.2900	0.2353	(1.482)	0	0	0
2014/04/07	R157	07/08/2014	6.76	Call	Bond Future	242.9300	0.2429	239.3800	0.2394	(1.461)	0	0	0
2014/04/07	R157	07/08/2014	6.74	Put	Bond Future	539.4600	0.5395	534.1400	0.5341	(0.986)	0	0	0
2014/04/07	R157	06/11/2014	6.19	Put	Bond Future	1,023.0400	1.0230	1,020.5400	1.0205	(0.244)	0	0	0
2014/04/07	R157	06/11/2014			Bond Future	7.2877	107.0888	7.2867	107.0896	(0.014)	0.0000	0.0000	0
2014/04/07	R157	06/11/2014	6.21	Put	Bond Future	1,009.0600	1.0091	1,006.5400	1.0065	(0.250)	0	0	0
2014/04/07	R157	06/11/2014	6.20	Put	Bond Future	1,016.0400	1.0160	1,013.5300	1.0135	(0.247)	0	0	0
2014/04/07	R157	06/11/2014	6.21	Call	Bond Future	98.8300	0.0988	97.1500	0.0971	(1.700)	0	0	0
2014/04/07	R157	06/11/2014	6.19	Call	Bond Future	95.8000	0.0958	94.1400	0.0941	(1.733)	0	0	0
2014/04/07	R157	06/11/2014	6.20	Call	Bond Future	97.3100	0.0973	95.6400	0.0956	(1.716)	0	0	0
2014/04/07	R186	08/05/2014	8.40	Call	Bond Future	1,564.4400	1.5644	1,600.5800	1.6006	2.310	0	0	1,000
2014/04/07	R186	08/05/2014	7.50	Put	Bond Future	8,313.6500	8.3137	8,083.4500	8.0835	(2.769)	0	0	0
2014/04/07	R186	08/05/2014	8.25	Put	Bond Future	2,538.5200	2.5385	2,326.2400	2.3262	(8.362)	0	0	0
2014/04/07	R186	08/05/2014	8.75	Put	Bond Future	658.9200	0.6589	545.0200	0.5450	(17.286)	0	0	0
2014/04/07	R186	08/05/2014			Bond Future	8.4257	120.0276	8.3994	120.2524	(0.313)	0.0000	0.0000	51,619
2014/04/07	R186	08/05/2014	7.09	Put	Bond Future	12,199.0300	12.1990	11,973.4500	11.9735	(1.849)	0	0	0
2014/04/07	R186	08/05/2014	8.80	Put	Bond Future	560.2300	0.5602	457.1400	0.4571	(18.401)	0	0	900
2014/04/07	R186	08/05/2014	9.25	Put	Bond Future	103.0200	0.1030	72.3800	0.0724	(29.742)	0	0	10,000
2014/04/07	R186	08/05/2014	9.75	Put	Bond Future	8.8500	0.0089	4.9400	0.0049	(44.181)	0	0	6,000
2014/04/07	R186	08/05/2014	9.10	Call	Bond Future	5,737.6000	5.7376	5,913.5000	5.9135	3.066	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/07	R186	08/05/2014	7.10	Call	Bond Future	3.3500		0.0034	2.4900	0.0025	(25.672)	0	0	0
2014/04/07	R186	08/05/2014	9.00	Put	Bond Future	278.0800		0.2781	213.6100	0.2136	(23.184)	0	0	400
2014/04/07	R186	08/05/2014	7.11	Call	Bond Future	3.6000		0.0036	2.6800	0.0027	(25.556)	0	0	0
2014/04/07	R186	08/05/2014	8.50	Call	Bond Future	2,002.7200		2.0027	2,058.7000	2.0587	2.795	0	0	900
2014/04/07	R186	08/05/2014	9.75	Call	Bond Future	10,556.7500		10.5567	10,777.6000	10.7776	2.092	0	0	0
2014/04/07	R186	08/05/2014	7.09	Call	Bond Future	3.1200		0.0031	2.3000	0.0023	(26.282)	0	0	0
2014/04/07	R186	08/05/2014	8.80	Call	Bond Future	3,686.7400		3.6867	3,808.4100	3.8084	3.300	0	0	0
2014/04/07	R186	08/05/2014	8.25	Call	Bond Future	1,028.5100		1.0285	1,040.9900	1.0410	1.213	0	0	10,000
2014/04/07	R186	08/05/2014	9.25	Call	Bond Future	6,834.0600		6.8341	7,028.1800	7.0282	2.840	0	0	0
2014/04/07	R186	08/05/2014	9.10	Put	Bond Future	189.7900		0.1898	140.9300	0.1409	(25.744)	0	0	1,500
2014/04/07	R186	08/05/2014	7.11	Put	Bond Future	12,004.1400		12.0041	11,778.4600	11.7785	(1.880)	0	0	0
2014/04/07	R186	08/05/2014	8.40	Put	Bond Future	1,783.9000		1.7839	1,595.2800	1.5953	(10.573)	0	0	0
2014/04/07	R186	08/05/2014	7.50	Call	Bond Future	42.5600		0.0426	37.1200	0.0371	(12.782)	0	0	1,933
2014/04/07	R186	08/05/2014	8.50	Put	Bond Future	1,372.8000		1.3728	1,204.0200	1.2040	(12.295)	0	0	1,933
2014/04/07	R186	08/05/2014	8.75	Call	Bond Future	3,374.6300		3.3746	3,485.4900	3.4855	3.285	0	0	6,000
2014/04/07	R186	08/05/2014	7.10	Put	Bond Future	12,101.5200		12.1015	11,875.9000	11.8759	(1.864)	0	0	0
2014/04/07	R186	08/05/2014	9.00	Call	Bond Future	5,027.0000		5.0270	5,187.2900	5.1873	3.189	0	0	0
2014/04/07	R186	07/08/2014	8.31	Call	Bond Future	2,491.3000		2.4913	2,551.4900	2.5515	2.416	0	0	0
2014/04/07	R186	07/08/2014	8.29	Call	Bond Future	2,422.1000		2.4221	2,480.5800	2.4806	2.414	0	0	0
2014/04/07	R186	07/08/2014			Bond Future	8.5125		116.4837	8.4853	116.7105	(0.319)	0.0000	0.0000	100
2014/04/07	R186	07/08/2014	8.92	Put	Bond Future	1,882.2000		1.8822	1,772.4300	1.7724	(5.832)	0	0	840
2014/04/07	R186	07/08/2014	8.30	Call	Bond Future	2,456.5500		2.4566	2,515.8800	2.5159	2.415	0	0	0
2014/04/07	R186	07/08/2014	8.29	Put	Bond Future	4,297.3300		4.2973	4,129.0100	4.1290	(3.917)	0	0	0
2014/04/07	R186	07/08/2014	8.31	Put	Bond Future	4,196.2500		4.1963	4,029.6400	4.0296	(3.970)	0	0	0
2014/04/07	R186	07/08/2014	8.92	Call	Bond Future	5,208.8900		5.2089	5,325.9200	5.3259	2.247	0	0	0
2014/04/07	R186	07/08/2014	8.30	Put	Bond Future	4,246.6000		4.2466	4,079.1300	4.0791	(3.944)	0	0	0
2014/04/07	R186	06/11/2014	8.15	Put	Bond Future	6,534.8200		6.5348	6,365.9400	6.3659	(2.584)	0	0	0
2014/04/07	R186	06/11/2014	8.14	Call	Bond Future	2,810.1800		2.8102	2,869.8500	2.8699	2.123	0	0	0
2014/04/07	R186	06/11/2014			Bond Future	8.5929		118.2650	8.5648	118.4942	(0.326)	0.0000	0.0000	0
2014/04/07	R186	06/11/2014	9.17	Call	Bond Future	7,123.8300		7.1238	7,251.2000	7.2512	1.788	0	0	0
2014/04/07	R186	06/11/2014	8.15	Call	Bond Future	2,840.8500		2.8408	2,901.1300	2.9011	2.122	0	0	0
2014/04/07	R186	06/11/2014	8.16	Call	Bond Future	2,871.7300		2.8717	2,932.6100	2.9326	2.120	0	0	0
2014/04/07	R186	06/11/2014	9.17	Put	Bond Future	2,547.5500		2.5475	2,445.7600	2.4458	(3.996)	0	0	2,010
2014/04/07	R186	06/11/2014	8.14	Put	Bond Future	6,589.4600		6.5895	6,419.9700	6.4200	(2.572)	0	0	0
2014/04/07	R186	06/11/2014	8.16	Put	Bond Future	6,480.4800		6.4805	6,312.2000	6.3122	(2.597)	0	0	0
2014/04/07	R197	08/05/2014	250.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R197	08/05/2014			Bond Future	280.2816		280.2816	281.8419	281.8419	0.557	0.0000	0.0000	1,912
2014/04/07	R197	08/05/2014	250.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R197	08/05/2014	250.01	Call	Bond Future	30,271.5900		30.2716	31,831.9200	31.8319	5.154	0	0	0
2014/04/07	R197	08/05/2014	249.99	Call	Bond Future	30,291.5900		30.2916	31,851.9200	31.8519	5.151	0	0	0
2014/04/07	R197	08/05/2014	250.00	Call	Bond Future	30,281.5900		30.2816	31,841.9200	31.8419	5.153	0	0	0
2014/04/07	R197	08/05/2014	249.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R197	07/08/2014			Bond Future	278.5813		278.5813	280.1616	280.1616	0.567	0.0000	0.0000	0
2014/04/07	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R197	07/08/2014	270.00	Call	Bond Future	8,581.2700		8.5813	10,161.5900	10.1616	18.416	0	0	0
2014/04/07	R197	07/08/2014	270.01	Call	Bond Future	8,571.2700		8.5713	10,151.5900	10.1516	18.437	0	0	0
2014/04/07	R197	07/08/2014	269.99	Call	Bond Future	8,591.2700		8.5913	10,171.5900	10.1716	18.394	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	
2014/04/07	R197	07/08/2014	270.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/04/07	R197	07/08/2014	270.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/04/07	R201	08/05/2014			Bond Future		6.3512	104.8329	6.3542	104.8311	0.047	0.0000	0.0000	0
2014/04/07	R201	08/05/2014	4.75	Call	Bond Future		0.1300	0.0001	0.0700	0.0001	(46.154)	0	0	0
2014/04/07	R201	08/05/2014	4.76	Call	Bond Future		0.1300	0.0001	0.0800	0.0001	(38.462)	0	0	0
2014/04/07	R201	08/05/2014	4.74	Call	Bond Future		0.1200	0.0001	0.0700	0.0001	(41.667)	0	0	0
2014/04/07	R201	08/05/2014	4.76	Put	Bond Future		956.3400	0.9563	958.0800	0.9581	0.182	0	0	0
2014/04/07	R201	08/05/2014	4.75	Put	Bond Future		962.4000	0.9624	964.1300	0.9641	0.180	0	0	0
2014/04/07	R201	08/05/2014	4.74	Put	Bond Future		968.4500	0.9684	970.1900	0.9702	0.180	0	0	0
2014/04/07	R201	07/08/2014	5.31	Put	Bond Future		546.3300	0.5463	546.5100	0.5465	0.033	0	0	0
2014/04/07	R201	07/08/2014			Bond Future		6.6283	101.9497	6.6365	101.9468	0.123	0.0000	0.0000	0
2014/04/07	R201	07/08/2014	5.30	Put	Bond Future		549.1600	0.5492	549.3600	0.5494	0.036	0	0	0
2014/04/07	R201	07/08/2014	5.31	Call	Bond Future		72.9600	0.0730	70.2400	0.0702	(3.728)	0	0	0
2014/04/07	R201	07/08/2014	5.29	Call	Bond Future		71.4300	0.0714	68.7500	0.0688	(3.752)	0	0	0
2014/04/07	R201	07/08/2014	5.30	Call	Bond Future		72.1900	0.0722	69.4900	0.0695	(3.740)	0	0	0
2014/04/07	R201	07/08/2014	5.29	Put	Bond Future		552.0100	0.5520	552.2300	0.5522	0.040	0	0	0
2014/04/07	R202	08/05/2014	215.00	Call	Bond Future		5,151.8600	5.1519	5,536.1900	5.5362	7.460	0	0	0
2014/04/07	R202	08/05/2014			Bond Future		218.8216	218.8216	219.4951	219.4951	0.308	0.0000	0.0000	44,663
2014/04/07	R202	08/05/2014	215.01	Call	Bond Future		5,144.8800	5.1449	5,528.7900	5.5288	7.462	0	0	0
2014/04/07	R202	08/05/2014	214.99	Put	Bond Future		1,327.2700	1.3273	1,038.5400	1.0385	(21.754)	0	0	0
2014/04/07	R202	08/05/2014	215.01	Put	Bond Future		1,333.3000	1.3333	1,043.7300	1.0437	(21.718)	0	0	0
2014/04/07	R202	08/05/2014	214.99	Call	Bond Future		5,158.8500	5.1588	5,543.6000	5.5436	7.458	0	0	0
2014/04/07	R202	08/05/2014	215.00	Put	Bond Future		1,330.2800	1.3303	1,041.1300	1.0411	(21.736)	0	0	0
2014/04/07	R202	07/08/2014	207.99	Call	Bond Future		12,489.1800	12.4892	12,997.5000	12.9975	4.070	0	0	0
2014/04/07	R202	07/08/2014	208.00	Put	Bond Future		1,534.6700	1.5347	1,361.8700	1.3619	(11.260)	0	0	0
2014/04/07	R202	07/08/2014			Bond Future		218.9467	218.9467	219.6276	219.6276	0.311	0.0000	0.0000	0
2014/04/07	R202	07/08/2014	207.99	Put	Bond Future		1,532.5300	1.5325	1,359.9100	1.3599	(11.264)	0	0	0
2014/04/07	R202	07/08/2014	208.01	Put	Bond Future		1,536.8200	1.5368	1,363.8400	1.3638	(11.256)	0	0	0
2014/04/07	R202	07/08/2014	208.00	Call	Bond Future		12,481.3200	12.4813	12,989.4600	12.9895	4.071	0	0	0
2014/04/07	R202	07/08/2014	208.01	Call	Bond Future		12,473.4700	12.4735	12,981.4300	12.9814	4.072	0	0	0
2014/04/07	R203	08/05/2014	5.74	Call	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/07	R203	08/05/2014	5.76	Call	Bond Future		0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/07	R203	08/05/2014	6.84	Call	Bond Future		30.9900	0.0310	25.5100	0.0255	(17.683)	0	0	29
2014/04/07	R203	08/05/2014	7.40	Put	Bond Future		939.5600	0.9396	902.9300	0.9029	(3.899)	0	0	0
2014/04/07	R203	08/05/2014			Bond Future		7.6151	103.1475	7.6083	103.1676	(0.090)	0.0000	0.0000	16,949
2014/04/07	R203	08/05/2014	5.76	Put	Bond Future		5,630.2500	5.6302	5,610.1300	5.6101	(0.357)	0	0	0
2014/04/07	R203	08/05/2014	6.84	Put	Bond Future		2,338.1200	2.3381	2,312.5300	2.3125	(1.094)	0	0	0
2014/04/07	R203	08/05/2014	5.75	Put	Bond Future		5,661.6200	5.6616	5,641.5100	5.6415	(0.355)	0	0	0
2014/04/07	R203	08/05/2014	5.74	Put	Bond Future		5,693.0000	5.6930	5,672.8900	5.6729	(0.353)	0	0	0
2014/04/07	R203	08/05/2014	7.40	Call	Bond Future		305.6600	0.3057	289.1400	0.2891	(5.405)	0	0	16
2014/04/07	R203	08/05/2014	5.75	Call	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/07	R203	07/08/2014	7.30	Call	Bond Future		501.3700	0.5014	496.5500	0.4966	(0.961)	0	0	0
2014/04/07	R203	07/08/2014			Bond Future		7.7690	104.6508	7.7620	104.6701	(0.091)	0.0000	0.0000	0
2014/04/07	R203	07/08/2014	7.31	Call	Bond Future		510.0200	0.5100	505.2100	0.5052	(0.943)	0	0	0
2014/04/07	R203	07/08/2014	6.84	Put	Bond Future		2,778.8200	2.7788	2,755.2600	2.7553	(0.848)	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
2014/04/07	R203	07/08/2014	7.29	Put	Bond Future	1,809.2100	1.8092	1,785.0800	1.7851	(1.334)	0	0	0
2014/04/07	R203	07/08/2014	7.31	Put	Bond Future	1,771.0300	1.7710	1,746.9200	1.7469	(1.361)	0	0	0
2014/04/07	R203	07/08/2014	7.29	Call	Bond Future	492.8200	0.4928	487.9900	0.4880	(0.980)	0	0	0
2014/04/07	R203	07/08/2014	7.30	Put	Bond Future	1,790.0600	1.7901	1,765.9400	1.7659	(1.347)	0	0	0
2014/04/07	R203	07/08/2014	6.84	Call	Bond Future	206.4800	0.2065	202.2200	0.2022	(2.063)	0	0	46
2014/04/07	R203	06/11/2014	6.86	Call	Bond Future	373.6200	0.3736	371.0300	0.3710	(0.693)	0	0	0
2014/04/07	R203	06/11/2014			Bond Future	7.9282	102.0867	7.9208	102.1053	(0.094)	0.0000	0.0000	0
2014/04/07	R203	06/11/2014	6.98	Call	Bond Future	439.6100	0.4396	437.0500	0.4370	(0.582)	0	0	14
2014/04/07	R203	06/11/2014	6.84	Call	Bond Future	363.4100	0.3634	360.8200	0.3608	(0.713)	0	0	45
2014/04/07	R203	06/11/2014	6.85	Call	Bond Future	368.4900	0.3685	365.9000	0.3659	(0.703)	0	0	0
2014/04/07	R203	06/11/2014	6.98	Put	Bond Future	2,860.6300	2.8606	2,839.3800	2.8394	(0.743)	0	0	0
2014/04/07	R203	06/11/2014	6.84	Put	Bond Future	3,148.0100	3.1480	3,126.7300	3.1267	(0.676)	0	0	0
2014/04/07	R203	06/11/2014	6.86	Put	Bond Future	3,106.1800	3.1062	3,084.9000	3.0849	(0.685)	0	0	0
2014/04/07	R203	06/11/2014	6.85	Put	Bond Future	3,127.0700	3.1271	3,105.7900	3.1058	(0.681)	0	0	0
2014/04/07	R203	05/02/2015	7.69	Call	Bond Future	1,072.8700	1.0729	1,072.3000	1.0723	(0.053)	0	0	55
2014/04/07	R203	05/02/2015			Bond Future	8.0989	103.7075	8.0920	103.7235	(0.086)	0.0000	0.0000	0
2014/04/07	R203	05/02/2015	8.34	Put	Bond Future	1,267.3700	1.2674	1,253.0000	1.2530	(1.134)	0	0	0
2014/04/07	R203	05/02/2015	8.35	Call	Bond Future	1,833.7700	1.8338	1,835.4900	1.8355	0.094	0	0	0
2014/04/07	R203	05/02/2015	8.36	Call	Bond Future	1,847.1700	1.8472	1,848.9300	1.8489	0.095	0	0	0
2014/04/07	R203	05/02/2015	8.34	Call	Bond Future	1,820.4200	1.8204	1,822.1000	1.8221	0.092	0	0	0
2014/04/07	R203	05/02/2015	8.36	Put	Bond Future	1,248.4100	1.2484	1,234.1200	1.2341	(1.145)	0	0	0
2014/04/07	R203	05/02/2015	7.69	Put	Bond Future	2,019.9900	2.0200	2,003.3700	2.0034	(0.823)	0	0	0
2014/04/07	R203	05/02/2015	8.35	Put	Bond Future	1,257.8600	1.2579	1,243.5300	1.2435	(1.139)	0	0	0
2014/04/07	R204	08/05/2014			Bond Future	7.8545	103.6834	7.8427	103.7285	(0.150)	0.0000	0.0000	30,909
2014/04/07	R204	08/05/2014	6.05	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2014/04/07	R204	08/05/2014	6.06	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2014/04/07	R204	08/05/2014	6.04	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2014/04/07	R204	08/05/2014	6.05	Put	Bond Future	7,188.9600	7.1890	7,143.8700	7.1439	(0.627)	0	0	0
2014/04/07	R204	08/05/2014	6.04	Put	Bond Future	7,230.5000	7.2305	7,185.4200	7.1854	(0.623)	0	0	0
2014/04/07	R204	08/05/2014	6.06	Put	Bond Future	7,147.4200	7.1474	7,102.3300	7.1023	(0.631)	0	0	0
2014/04/07	R204	07/08/2014			Bond Future	7.9887	101.1616	7.9764	101.2062	(0.154)	7.9410	7.9410	200
2014/04/07	R204	07/08/2014	7.44	Put	Bond Future	2,608.7100	2.6087	2,562.8800	2.5629	(1.757)	0	0	0
2014/04/07	R204	07/08/2014	7.46	Put	Bond Future	2,555.5000	2.5555	2,509.8300	2.5098	(1.787)	0	0	0
2014/04/07	R204	07/08/2014	7.45	Put	Bond Future	2,582.0300	2.5820	2,536.2800	2.5363	(1.772)	0	0	0
2014/04/07	R204	07/08/2014	7.78	Call	Bond Future	1,026.9300	1.0269	1,029.5000	1.0295	0.250	0	0	0
2014/04/07	R204	07/08/2014	7.46	Call	Bond Future	617.3300	0.6173	616.2300	0.6162	(0.178)	0	0	0
2014/04/07	R204	07/08/2014	7.44	Call	Bond Future	596.3300	0.5963	595.0700	0.5951	(0.211)	0	0	0
2014/04/07	R204	07/08/2014	7.78	Put	Bond Future	1,786.6000	1.7866	1,744.6000	1.7446	(2.351)	0	0	530
2014/04/07	R204	07/08/2014	7.45	Call	Bond Future	606.7600	0.6068	605.5800	0.6056	(0.194)	0	0	0
2014/04/07	R204	06/11/2014	7.99	Put	Bond Future	2,046.4900	2.0465	2,010.4700	2.0105	(1.760)	0	0	1,270
2014/04/07	R204	06/11/2014			Bond Future	8.1175	102.7085	8.1045	102.7529	(0.159)	0.0000	0.0000	0
2014/04/07	R204	06/11/2014	6.99	Put	Bond Future	4,439.6200	4.4396	4,395.4100	4.3954	(0.996)	0	0	0
2014/04/07	R204	06/11/2014	7.01	Put	Bond Future	4,381.4500	4.3814	4,337.3200	4.3373	(1.007)	0	0	0
2014/04/07	R204	06/11/2014	7.00	Put	Bond Future	4,410.3800	4.4104	4,366.2100	4.3662	(1.002)	0	0	0
2014/04/07	R204	06/11/2014	6.99	Call	Bond Future	480.0300	0.4800	480.1700	0.4802	0.029	0	0	0
2014/04/07	R204	06/11/2014	7.99	Call	Bond Future	1,608.2900	1.6083	1,616.6200	1.6166	0.518	0	0	0
2014/04/07	R204	06/11/2014	7.00	Call	Bond Future	486.7400	0.4867	486.9200	0.4869	0.037	0	0	0

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2014/04/07	R204	06/11/2014	7.01	Call	Bond Future	493.7600	0.4938	493.9800	0.4940	0.045	0	0	0
2014/04/07	R207	08/05/2014	6.19	Put	Bond Future	8,733.2300	8.7332	8,637.4300	8.6374	(1.097)	0	0	0
2014/04/07	R207	08/05/2014	6.21	Put	Bond Future	8,635.9300	8.6359	8,540.1300	8.5401	(1.109)	0	0	0
2014/04/07	R207	08/05/2014			Bond Future	8.0808	98.6249	8.0589	98.7207	(0.271)	0.0000	0.0000	20,188
2014/04/07	R207	08/05/2014	6.20	Put	Bond Future	8,684.5700	8.6846	8,588.7700	8.5888	(1.103)	0	0	0
2014/04/07	R207	08/05/2014	6.20	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/07	R207	08/05/2014	6.21	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/07	R207	08/05/2014	6.19	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/07	R207	07/08/2014	7.69	Call	Bond Future	776.1500	0.7761	788.3700	0.7884	1.574	0	0	0
2014/04/07	R207	07/08/2014	7.70	Put	Bond Future	2,945.8300	2.9458	2,862.1700	2.8622	(2.840)	0	0	0
2014/04/07	R207	07/08/2014			Bond Future	8.2066	96.4212	8.1838	96.5174	(0.279)	0.0000	0.0000	100
2014/04/07	R207	07/08/2014	7.70	Call	Bond Future	789.1300	0.7891	801.6200	0.8016	1.583	0	0	0
2014/04/07	R207	07/08/2014	7.71	Call	Bond Future	802.2700	0.8023	815.0200	0.8150	1.589	0	0	0
2014/04/07	R207	07/08/2014	7.69	Put	Bond Future	2,976.0100	2.9760	2,892.0800	2.8921	(2.820)	0	0	0
2014/04/07	R207	07/08/2014	7.71	Put	Bond Future	2,915.8300	2.9158	2,832.4300	2.8324	(2.860)	0	0	0
2014/04/07	R207	06/11/2014	7.36	Put	Bond Future	4,725.4300	4.7254	4,640.6500	4.6406	(1.794)	0	0	0
2014/04/07	R207	06/11/2014			Bond Future	8.3211	97.8959	8.2971	97.9926	(0.289)	0.0000	0.0000	0
2014/04/07	R207	06/11/2014	7.35	Put	Bond Future	4,757.7200	4.7577	4,672.7700	4.6728	(1.786)	0	0	0
2014/04/07	R207	06/11/2014	7.36	Call	Bond Future	758.3500	0.7583	770.3000	0.7703	1.576	0	0	0
2014/04/07	R207	06/11/2014	7.34	Call	Bond Future	738.3800	0.7384	749.9900	0.7500	1.572	0	0	0
2014/04/07	R207	06/11/2014	7.35	Call	Bond Future	748.3200	0.7483	760.1000	0.7601	1.574	0	0	0
2014/04/07	R207	06/11/2014	7.34	Put	Bond Future	4,790.1200	4.7901	4,705.0000	4.7050	(1.777)	0	0	0
2014/04/07	R208	08/05/2014	6.31	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2014/04/07	R208	08/05/2014			Bond Future	8.1981	93.2777	8.1562	93.4850	(0.511)	0.0000	0.0000	11,697
2014/04/07	R208	08/05/2014	6.29	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/07	R208	08/05/2014	6.31	Put	Bond Future	9,931.9800	9.9320	9,724.6800	9.7247	(2.087)	0	0	0
2014/04/07	R208	08/05/2014	6.30	Put	Bond Future	9,987.9700	9.9880	9,780.6700	9.7807	(2.075)	0	0	0
2014/04/07	R208	08/05/2014	6.29	Put	Bond Future	10,043.9700	10.0440	9,836.6700	9.8367	(2.064)	0	0	0
2014/04/07	R208	08/05/2014	6.30	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2014/04/07	R208	07/08/2014	8.28	Call	Bond Future	1,837.4700	1.8375	1,920.8000	1.9208	4.535	0	0	0
2014/04/07	R208	07/08/2014			Bond Future	8.3071	94.6372	8.2634	94.8465	(0.527)	0.0000	0.0000	100
2014/04/07	R208	07/08/2014	7.80	Call	Bond Future	922.5100	0.9225	968.8600	0.9689	5.024	0	0	0
2014/04/07	R208	07/08/2014	7.79	Put	Bond Future	3,419.9200	3.4199	3,256.3000	3.2563	(4.784)	0	0	0
2014/04/07	R208	07/08/2014	7.81	Put	Bond Future	3,351.0700	3.3511	3,188.7900	3.1888	(4.843)	0	0	0
2014/04/07	R208	07/08/2014	7.80	Put	Bond Future	3,385.3900	3.3854	3,222.4400	3.2224	(4.813)	0	0	0
2014/04/07	R208	07/08/2014	8.28	Put	Bond Future	1,967.2700	1.9673	1,841.3000	1.8413	(6.403)	0	0	630
2014/04/07	R208	07/08/2014	7.81	Call	Bond Future	937.5200	0.9375	984.5400	0.9845	5.015	0	0	0
2014/04/07	R208	07/08/2014	7.79	Call	Bond Future	907.6700	0.9077	953.3500	0.9533	5.033	0	0	0
2014/04/07	R208	06/11/2014	7.46	Call	Bond Future	876.8400	0.8768	916.4200	0.9164	4.514	0	0	0
2014/04/07	R208	06/11/2014			Bond Future	8.4117	92.6853	8.3660	92.8969	(0.544)	0.0000	0.0000	0
2014/04/07	R208	06/11/2014	7.44	Call	Bond Future	854.8500	0.8548	893.5400	0.8935	4.526	0	0	0
2014/04/07	R208	06/11/2014	7.45	Call	Bond Future	865.7900	0.8658	904.9200	0.9049	4.520	0	0	0
2014/04/07	R208	06/11/2014	8.50	Put	Bond Future	2,307.6100	2.3076	2,194.1100	2.1941	(4.919)	0	0	1,520
2014/04/07	R208	06/11/2014	7.44	Put	Bond Future	5,480.6600	5.4807	5,307.6800	5.3077	(3.156)	0	0	0
2014/04/07	R208	06/11/2014	7.46	Put	Bond Future	5,404.6100	5.4046	5,232.5200	5.2325	(3.184)	0	0	0
2014/04/07	R208	06/11/2014	8.50	Call	Bond Future	2,714.2400	2.7142	2,812.4100	2.8124	3.617	0	0	0

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2014/04/07	R208	06/11/2014	7.45	Put	Bond Future	5,442.5700	5.4426	5,270.0300	5.2700	(3.170)	0	0	0
2014/04/07	R209	08/05/2014	9.63	Call	Bond Future	5,250.5200	5.2505	5,259.6300	5.2596	0.174	0	0	0
2014/04/07	R209	08/05/2014			Bond Future	8.9291	75.1541	8.9232	75.1989	(0.066)	0.0000	0.0000	25,078
2014/04/07	R209	08/05/2014	7.85	Call	Bond Future	24.6500	0.0246	18.3000	0.0183	(25.761)	0	0	0
2014/04/07	R209	08/05/2014	9.00	Put	Bond Future	1,349.6100	1.3496	1,258.5800	1.2586	(6.745)	0	0	0
2014/04/07	R209	08/05/2014	9.50	Call	Bond Future	4,468.7200	4.4687	4,466.1900	4.4662	(0.057)	0	0	0
2014/04/07	R209	08/05/2014	7.86	Call	Bond Future	26.0700	0.0261	19.4400	0.0194	(25.432)	0	0	0
2014/04/07	R209	08/05/2014	8.50	Put	Bond Future	3,849.0000	3.8490	3,761.8000	3.7618	(2.266)	0	0	0
2014/04/07	R209	08/05/2014	9.75	Put	Bond Future	129.6600	0.1297	103.2000	0.1032	(20.407)	0	0	7,262
2014/04/07	R209	08/05/2014	9.85	Put	Bond Future	88.5500	0.0886	68.4500	0.0684	(22.699)	0	0	10,000
2014/04/07	R209	08/05/2014	7.84	Call	Bond Future	23.2900	0.0233	17.2200	0.0172	(26.063)	0	0	0
2014/04/07	R209	08/05/2014	7.85	Put	Bond Future	8,991.9100	8.9919	8,940.7900	8.9408	(0.569)	0	0	0
2014/04/07	R209	08/05/2014	9.50	Put	Bond Future	314.0300	0.3140	266.7300	0.2667	(15.062)	0	0	640
2014/04/07	R209	08/05/2014	7.84	Put	Bond Future	9,081.2100	9.0812	9,030.3700	9.0304	(0.560)	0	0	0
2014/04/07	R209	08/05/2014	9.63	Put	Bond Future	200.7200	0.2007	165.0600	0.1651	(17.766)	0	0	883
2014/04/07	R209	08/05/2014	9.85	Call	Bond Future	6,612.5100	6.6125	6,637.1800	6.6372	0.373	0	0	0
2014/04/07	R209	08/05/2014	7.86	Put	Bond Future	8,902.8100	8.9028	8,851.4100	8.8514	(0.577)	0	0	0
2014/04/07	R209	08/05/2014	8.50	Call	Bond Future	468.9100	0.4689	426.4800	0.4265	(9.049)	0	0	640
2014/04/07	R209	08/05/2014	9.00	Call	Bond Future	1,886.2500	1.8863	1,839.9900	1.8400	(2.452)	0	0	640
2014/04/07	R209	08/05/2014	9.75	Call	Bond Future	5,989.7800	5.9898	6,008.0900	6.0081	0.306	0	0	0
2014/04/07	R209	07/08/2014	9.04	Put	Bond Future	3,018.3300	3.0183	2,959.5400	2.9595	(1.948)	0	0	0
2014/04/07	R209	07/08/2014			Bond Future	9.0026	76.2494	8.9966	76.2941	(0.066)	0.0000	0.0000	100
2014/04/07	R209	07/08/2014	9.06	Put	Bond Future	2,946.2100	2.9462	2,887.8000	2.8878	(1.983)	0	0	0
2014/04/07	R209	07/08/2014	9.05	Put	Bond Future	2,982.1000	2.9821	2,923.5000	2.9235	(1.965)	0	0	0
2014/04/07	R209	07/08/2014	9.05	Call	Bond Future	3,336.8600	3.3369	3,322.9500	3.3230	(0.417)	0	0	0
2014/04/07	R209	07/08/2014	9.06	Call	Bond Future	3,375.4300	3.3754	3,361.7100	3.3617	(0.406)	0	0	0
2014/04/07	R209	07/08/2014	9.04	Call	Bond Future	3,298.5100	3.2985	3,284.4100	3.2844	(0.427)	0	0	0
2014/04/07	R209	06/11/2014			Bond Future	9.0719	74.2682	9.0659	74.3129	(0.066)	0.0000	0.0000	0
2014/04/07	R209	06/11/2014	8.99	Put	Bond Future	4,569.1800	4.5692	4,517.5800	4.5176	(1.129)	0	0	0
2014/04/07	R209	06/11/2014	9.01	Put	Bond Future	4,489.7100	4.4897	4,438.3400	4.4383	(1.144)	0	0	0
2014/04/07	R209	06/11/2014	9.00	Put	Bond Future	4,528.8600	4.5289	4,477.3700	4.4774	(1.137)	0	0	0
2014/04/07	R209	06/11/2014	8.99	Call	Bond Future	3,958.4700	3.9585	3,951.5100	3.9515	(0.176)	0	0	0
2014/04/07	R209	06/11/2014	9.00	Call	Bond Future	3,993.1500	3.9931	3,986.3000	3.9863	(0.172)	0	0	0
2014/04/07	R209	06/11/2014	9.01	Call	Bond Future	4,028.8900	4.0289	4,022.1600	4.0222	(0.167)	0	0	0
2014/04/07	R210	08/05/2014			Bond Future	163.6129	163.6129	164.2124	164.2124	0.366	0.0000	0.0000	719
2014/04/07	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R210	08/05/2014	160.01	Call	Bond Future	3,602.9200	3.6029	4,202.3600	4.2024	16.638	0	0	0
2014/04/07	R210	08/05/2014	159.99	Call	Bond Future	3,622.9200	3.6229	4,222.3600	4.2224	16.546	0	0	0
2014/04/07	R210	08/05/2014	160.00	Call	Bond Future	3,612.9200	3.6129	4,212.3600	4.2124	16.592	0	0	0
2014/04/07	R210	07/08/2014			Bond Future	166.0176	166.0176	166.6241	166.6241	0.365	0.0000	0.0000	0
2014/04/07	R210	07/08/2014	159.00	Call	Bond Future	7,017.6400	7.0176	7,624.0700	7.6241	8.642	0	0	0
2014/04/07	R210	07/08/2014	159.01	Call	Bond Future	7,007.6400	7.0076	7,614.0700	7.6141	8.654	0	0	0
2014/04/07	R210	07/08/2014	158.99	Call	Bond Future	7,027.6400	7.0276	7,634.0700	7.6341	8.629	0	0	0
2014/04/07	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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2014/04/07	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R211	08/05/2014	130.00	Put	Bond Future	2,338.3300	2.3383	2,326.6100	2.3266	(0.501)	0	0	0
2014/04/07	R211	08/05/2014			Bond Future	127.6617	127.6617	127.6734	127.6734	0.009	0.0000	0.0000	390
2014/04/07	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R211	08/05/2014	129.99	Put	Bond Future	2,328.3300	2.3283	2,316.6100	2.3166	(0.503)	0	0	0
2014/04/07	R211	08/05/2014	130.01	Put	Bond Future	2,348.3300	2.3483	2,336.6100	2.3366	(0.499)	0	0	0
2014/04/07	R211	07/08/2014	127.99	Put	Bond Future	16.2800	0.0163	5.7300	0.0057	(64.803)	0	0	0
2014/04/07	R211	07/08/2014			Bond Future	127.9737	127.9737	127.9843	127.9843	0.008	0.0000	0.0000	0
2014/04/07	R211	07/08/2014	128.01	Put	Bond Future	36.2800	0.0363	25.7300	0.0257	(29.079)	0	0	0
2014/04/07	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R211	07/08/2014	128.00	Put	Bond Future	26.2800	0.0263	15.7300	0.0157	(40.145)	0	0	0
2014/04/07	R212	08/05/2014			Bond Future	132.2070	132.2070	133.1075	133.1075	0.681	0.0000	0.0000	21,797
2014/04/07	R212	08/05/2014	132.00	Call	Bond Future	206.9700	0.2070	1,107.5000	1.1075	435.102	0	0	0
2014/04/07	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R212	08/05/2014	132.01	Call	Bond Future	196.9700	0.1970	1,097.5000	1.0975	457.191	0	0	0
2014/04/07	R212	08/05/2014	131.99	Call	Bond Future	216.9700	0.2170	1,117.5000	1.1175	415.048	0	0	0
2014/04/07	R212	07/08/2014	128.99	Call	Bond Future	3,443.1400	3.4431	4,355.4900	4.3555	26.498	0	0	0
2014/04/07	R212	07/08/2014			Bond Future	132.4331	132.4331	133.3455	133.3455	0.689	0.0000	0.0000	0
2014/04/07	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R212	07/08/2014	129.00	Call	Bond Future	3,433.1400	3.4331	4,345.4900	4.3455	26.575	0	0	0
2014/04/07	R212	07/08/2014	129.01	Call	Bond Future	3,423.1400	3.4231	4,335.4900	4.3355	26.652	0	0	0
2014/04/07	R213	08/05/2014	7.65	Put	Bond Future	9,497.1600	9.4972	9,370.3500	9.3703	(1.335)	0	0	0
2014/04/07	R213	08/05/2014			Bond Future	8.7910	85.8182	8.7749	85.9419	(0.183)	0.0000	0.0000	21,707
2014/04/07	R213	08/05/2014	7.64	Put	Bond Future	9,586.0800	9.5861	9,459.4200	9.4594	(1.321)	0	0	0
2014/04/07	R213	08/05/2014	7.66	Put	Bond Future	9,408.4000	9.4084	9,281.4400	9.2814	(1.349)	0	0	0
2014/04/07	R213	08/05/2014	7.65	Call	Bond Future	12.9200	0.0129	9.7900	0.0098	(24.226)	0	0	0
2014/04/07	R213	08/05/2014	7.66	Call	Bond Future	13.7400	0.0137	10.4600	0.0105	(23.872)	0	0	0
2014/04/07	R213	08/05/2014	7.64	Call	Bond Future	12.1400	0.0121	9.1600	0.0092	(24.547)	0	0	0
2014/04/07	R213	07/08/2014	8.86	Call	Bond Future	3,086.0900	3.0861	3,112.8900	3.1129	0.868	0	0	0
2014/04/07	R213	07/08/2014			Bond Future	8.8690	87.0690	8.8526	87.1935	(0.185)	0.0000	0.0000	0
2014/04/07	R213	07/08/2014	8.84	Call	Bond Future	3,011.1100	3.0111	3,036.9600	3.0370	0.858	0	0	0
2014/04/07	R213	07/08/2014	8.85	Call	Bond Future	3,048.4800	3.0485	3,074.8000	3.0748	0.863	0	0	0
2014/04/07	R213	07/08/2014	8.84	Put	Bond Future	3,231.5900	3.2316	3,132.8700	3.1329	(3.055)	0	0	0
2014/04/07	R213	07/08/2014	8.86	Put	Bond Future	3,154.6400	3.1546	3,056.8700	3.0569	(3.099)	0	0	0
2014/04/07	R213	07/08/2014	8.85	Put	Bond Future	3,192.9500	3.1930	3,094.7000	3.0947	(3.077)	0	0	0
2014/04/07	R213	06/11/2014	8.84	Call	Bond Future	3,830.2400	3.8302	3,863.5200	3.8635	0.869	0	0	0

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2014/04/07	R213	06/11/2014	8.85	Put	Bond Future	4,572.1600	4.5722	4,480.0900	4.4801	(2.014)	0	0	0
2014/04/07	R213	06/11/2014			Bond Future	8.9441	84.8583	8.9273	84.9840	(0.188)	0.0000	0.0000	0
2014/04/07	R213	06/11/2014	8.85	Call	Bond Future	3,865.1000	3.8651	3,898.7400	3.8987	0.870	0	0	0
2014/04/07	R213	06/11/2014	8.86	Call	Bond Future	3,900.1400	3.9001	3,934.1300	3.9341	0.872	0	0	0
2014/04/07	R213	06/11/2014	8.84	Put	Bond Future	4,612.9100	4.6129	4,520.4800	4.5205	(2.004)	0	0	0
2014/04/07	R213	06/11/2014	8.86	Put	Bond Future	4,531.6800	4.5317	4,439.9600	4.4400	(2.024)	0	0	0
2014/04/07	R214	08/05/2014			Bond Future	8.9934	76.1897	8.9875	76.2364	(0.065)	0.0000	0.0000	5,055
2014/04/07	R214	08/05/2014	9.00	Call	Bond Future	1,675.1700	1.6752	1,624.9600	1.6250	(2.997)	0	0	0
2014/04/07	R214	08/05/2014	8.99	Put	Bond Future	1,662.5400	1.6625	1,565.2400	1.5652	(5.852)	0	0	0
2014/04/07	R214	08/05/2014	9.01	Put	Bond Future	1,583.5100	1.5835	1,487.0100	1.4870	(6.094)	0	0	0
2014/04/07	R214	08/05/2014	9.00	Put	Bond Future	1,622.4100	1.6224	1,525.5100	1.5255	(5.973)	0	0	0
2014/04/07	R214	08/05/2014	9.01	Call	Bond Future	1,715.6200	1.7156	1,665.8100	1.6658	(2.903)	0	0	0
2014/04/07	R214	08/05/2014	8.99	Call	Bond Future	1,635.8200	1.6358	1,585.2100	1.5852	(3.094)	0	0	0
2014/04/07	R214	07/08/2014	9.54	Put	Bond Future	1,791.8500	1.7919	1,741.5900	1.7416	(2.805)	0	0	0
2014/04/07	R214	07/08/2014			Bond Future	9.0650	77.2071	9.0590	77.2536	(0.065)	0.0000	0.0000	0
2014/04/07	R214	07/08/2014	9.56	Put	Bond Future	1,744.4900	1.7445	1,694.8000	1.6948	(2.848)	0	0	0
2014/04/07	R214	07/08/2014	9.55	Put	Bond Future	1,768.0400	1.7680	1,718.0600	1.7181	(2.827)	0	0	0
2014/04/07	R214	07/08/2014	9.56	Call	Bond Future	5,464.2100	5.4642	5,461.0500	5.4611	(0.058)	0	0	0
2014/04/07	R214	07/08/2014	9.54	Call	Bond Future	5,367.3900	5.3674	5,363.6600	5.3637	(0.069)	0	0	0
2014/04/07	R214	07/08/2014	9.55	Call	Bond Future	5,415.7300	5.4157	5,412.2800	5.4123	(0.064)	0	0	0
2014/04/07	R214	06/11/2014	9.64	Call	Bond Future	6,591.7400	6.5917	6,593.1600	6.5932	0.022	0	0	0
2014/04/07	R214	06/11/2014			Bond Future	9.1337	75.1005	9.1277	75.1471	(0.066)	0.0000	0.0000	0
2014/04/07	R214	06/11/2014	9.65	Call	Bond Future	6,636.4100	6.6364	6,638.0000	6.6380	0.024	0	0	0
2014/04/07	R214	06/11/2014	9.66	Call	Bond Future	6,681.1600	6.6812	6,682.9300	6.6829	0.026	0	0	0
2014/04/07	R214	06/11/2014	9.64	Put	Bond Future	2,838.3700	2.8384	2,793.2300	2.7932	(1.590)	0	0	0
2014/04/07	R214	06/11/2014	9.66	Put	Bond Future	2,786.1200	2.7861	2,741.3300	2.7413	(1.608)	0	0	0
2014/04/07	R214	06/11/2014	9.65	Put	Bond Future	2,812.1400	2.8121	2,767.1700	2.7672	(1.599)	0	0	0
2014/04/07	R248	08/05/2014	9.04	Put	Bond Future	401.0800	0.4011	341.1800	0.3412	(14.935)	0	0	0
2014/04/07	R248	08/05/2014			Bond Future	9.0794	98.2888	9.0735	98.3487	(0.065)	0.0000	0.0000	13,515
2014/04/07	R248	08/05/2014	9.06	Put	Bond Future	197.0100	0.1970	137.1100	0.1371	(30.405)	0	0	0
2014/04/07	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R248	08/05/2014	9.05	Put	Bond Future	298.9500	0.2989	239.0500	0.2391	(20.037)	0	0	0
2014/04/07	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R248	07/08/2014			Bond Future	9.1538	99.6001	9.1479	99.6598	(0.065)	0.0000	0.0000	0
2014/04/07	R248	07/08/2014	9.65	Call	Bond Future	4,739.5700	4.7396	4,799.2800	4.7993	1.260	0	0	0
2014/04/07	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R248	07/08/2014	9.66	Call	Bond Future	4,830.7500	4.8307	4,890.4600	4.8905	1.236	0	0	0
2014/04/07	R248	07/08/2014	9.64	Call	Bond Future	4,648.2200	4.6482	4,707.9300	4.7079	1.285	0	0	0
2014/04/07	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R248	06/11/2014			Bond Future	9.2255	96.6981	9.2194	96.7579	(0.066)	0.0000	0.0000	0
2014/04/07	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/07	R248	06/11/2014	9.72	Call	Bond Future	4,659.6900	4.6597	4,719.4500	4.7194	1.282	0	0	0
2014/04/07	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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2014/04/07	R248 06/11/2014	9.73	Call	Bond Future	4,749.6700	4.7497	4,809.4300	4.8094	1.258	0	0	0
2014/04/07	R248 06/11/2014	9.74	Call	Bond Future	4,839.4800	4.8395	4,899.2400	4.8992	1.235	0	0	0

**Total** **424727**