



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 02/01/2014 to 02/01/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/02	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/01/02	2025	06/02/2014			Bond Future	110.3623	110.3623	110.3636	110.3636	0.001	0.0000	0.0000	0
2014/01/02	2025	06/02/2014	110.99	Put	Bond Future	627.6800	0.6277	626.3800	0.6264	(0.207)	0	0	0
2014/01/02	2025	06/02/2014	111.01	Put	Bond Future	647.6800	0.6477	646.3800	0.6464	(0.201)	0	0	0
2014/01/02	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2025	06/02/2014	111.00	Put	Bond Future	637.6800	0.6377	636.3800	0.6364	(0.204)	0	0	0
2014/01/02	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2037	06/02/2014			Bond Future	9.1590	93.9775	9.2237	93.3953	0.707	0.0000	0.0000	2,022
2014/01/02	2037	06/02/2014	9.38	Call	Bond Future	1,963.9600	1.9640	1,381.7400	1.3817	(29.645)	0	0	0
2014/01/02	2037	06/02/2014	9.39	Call	Bond Future	2,051.2500	2.0513	1,469.0300	1.4690	(28.384)	0	0	0
2014/01/02	2037	06/02/2014	9.37	Call	Bond Future	1,876.5300	1.8765	1,294.3100	1.2943	(31.026)	0	0	0
2014/01/02	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2037	08/05/2014			Bond Future	9.2601	95.2132	9.3268	94.6235	0.721	0.0000	0.0000	0
2014/01/02	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2037	08/05/2014	9.38	Call	Bond Future	1,054.6500	1.0547	465.0000	0.4650	(55.910)	0	0	0
2014/01/02	2037	08/05/2014	9.39	Call	Bond Future	1,141.7100	1.1417	552.0600	0.5521	(51.646)	0	0	0
2014/01/02	2037	08/05/2014	9.37	Call	Bond Future	967.4500	0.9675	377.8000	0.3778	(60.949)	0	0	0
2014/01/02	2037	07/08/2014	9.06	Put	Bond Future	2,687.9500	2.6880	3,287.0500	3.2870	22.288	0	0	0
2014/01/02	2037	07/08/2014			Bond Future	9.3615	92.2468	9.4307	91.6477	0.739	0.0000	0.0000	0
2014/01/02	2037	07/08/2014	9.05	Put	Bond Future	2,779.2500	2.7793	3,378.3500	3.3783	21.556	0	0	0
2014/01/02	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2037	07/08/2014	9.04	Put	Bond Future	2,870.6900	2.8707	3,469.7900	3.4698	20.870	0	0	0
2014/01/02	2038	06/02/2014	107.00	Call	Bond Future	713.9500	0.7139	716.5300	0.7165	0.361	0	0	0
2014/01/02	2038	06/02/2014			Bond Future	107.7140	107.7140	107.7165	107.7165	0.002	0.0000	0.0000	24
2014/01/02	2038	06/02/2014	107.01	Call	Bond Future	703.9500	0.7039	706.5300	0.7065	0.367	0	0	0
2014/01/02	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2038	06/02/2014	106.99	Call	Bond Future	723.9500	0.7239	726.5300	0.7265	0.356	0	0	0
2014/01/02	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2050	06/02/2014			Bond Future	113.3942	113.3942	113.3969	113.3969	0.002	0.0000	0.0000	472
2014/01/02	2050	06/02/2014	110.00	Call	Bond Future	3,394.1500	3.3942	3,396.9000	3.3969	0.081	0	0	0
2014/01/02	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	2050	06/02/2014	110.01	Call	Bond Future	3,384.1500	3.3842	3,386.9000	3.3869	0.081	0	0	0
2014/01/02	2050	06/02/2014	109.99	Call	Bond Future	3,404.1500	3.4042	3,406.9000	3.4069	0.081	0	0	0
2014/01/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/01/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	AL37	06/02/2014			Index Future	414.0220	414.0220	412.8760	412.8760	(0.277)	0.0000	0.0000	0
2014/01/02	AL37	08/05/2014			Index Future	419.4660	419.4660	418.3060	418.3060	(0.277)	0.0000	0.0000	0
2014/01/02	AL7T	06/02/2014			Index Future	488.2290	488.2290	486.3270	486.3270	(0.390)	0.0000	0.0000	1
2014/01/02	AL7T	08/05/2014			Index Future	494.6480	494.6480	492.7230	492.7230	(0.389)	0.0000	0.0000	0
2014/01/02	ALBI	06/02/2014			Index Future	438.9650	438.9650	437.2630	437.2630	(0.388)	0.0000	0.0000	802
2014/01/02	ALBI	08/05/2014			Index Future	444.7370	444.7370	443.0130	443.0130	(0.388)	0.0000	0.0000	35
2014/01/02	ALBI	07/08/2014			Index Future	450.7670	450.7670	449.0130	449.0130	(0.389)	0.0000	0.0000	0
2014/01/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/01/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/02	EL28	06/02/2014			Bond Future	114.1670	114.1670	114.1698	114.1698	0.002	0.0000	0.0000	0
2014/01/02	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	EL28	06/02/2014	111.01	Call	Bond Future	3,156.9600	3.1570	3,159.8000	3.1598	0.090	0	0	0
2014/01/02	EL28	06/02/2014	110.99	Call	Bond Future	3,176.9600	3.1770	3,179.8000	3.1798	0.089	0	0	0
2014/01/02	EL28	06/02/2014	111.00	Call	Bond Future	3,166.9600	3.1670	3,169.8000	3.1698	0.090	0	0	0
2014/01/02	ES33	06/02/2014	9.54	Put	Bond Future	1,443.7200	1.4437	1,915.9900	1.9160	32.712	0	0	0
2014/01/02	ES33	06/02/2014			Bond Future	9.7337	83.6925	9.7982	83.2202	0.663	0.0000	0.0000	6,292
2014/01/02	ES33	06/02/2014	9.56	Put	Bond Future	1,292.7700	1.2928	1,765.0400	1.7650	36.532	0	0	0
2014/01/02	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	ES33	06/02/2014	9.55	Put	Bond Future	1,368.1900	1.3682	1,840.4600	1.8405	34.518	0	0	0
2014/01/02	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	ES33	08/05/2014	9.55	Put	Bond Future	2,240.0200	2.2400	2,718.3300	2.7183	21.353	0	0	0
2014/01/02	ES33	08/05/2014			Bond Future	9.8541	81.0109	9.9208	80.5326	0.676	0.0000	0.0000	0
2014/01/02	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	ES33	08/05/2014	9.54	Put	Bond Future	2,315.3100	2.3153	2,793.6200	2.7936	20.659	0	0	0
2014/01/02	ES33	08/05/2014	9.56	Put	Bond Future	2,164.8300	2.1648	2,643.1400	2.6431	22.095	0	0	0

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2014/01/02	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	GOVI	06/02/2014			GOVI	438.3820	438.3820	436.7470	436.7470	(0.373)	0.0000	0.0000	477
2014/01/02	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	GOVI	06/02/2014	439.99	Put	GOVI	16,080.0000	1.6080	32,430.0000	3.2430	101.679	0	0	0
2014/01/02	GOVI	06/02/2014	440.01	Put	GOVI	16,280.0000	1.6280	32,630.0000	3.2630	100.430	0	0	0
2014/01/02	GOVI	06/02/2014	440.00	Put	GOVI	16,180.0000	1.6180	32,530.0000	3.2530	101.051	0	0	0
2014/01/02	GOVI	08/05/2014	442.00	Call	GOVI	21,460.0000	2.1460	4,900.0000	0.4900	(77.167)	0	0	0
2014/01/02	GOVI	08/05/2014			GOVI	444.1460	444.1460	442.4900	442.4900	(0.373)	0.0000	0.0000	0
2014/01/02	GOVI	08/05/2014	442.01	Call	GOVI	21,360.0000	2.1360	4,800.0000	0.4800	(77.528)	0	0	0
2014/01/02	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	GOVI	08/05/2014	441.99	Call	GOVI	21,560.0000	2.1560	5,000.0000	0.5000	(76.809)	0	0	0
2014/01/02	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	GOVI	07/08/2014			GOVI	450.1690	450.1690	448.4830	448.4830	(0.375)	0.0000	0.0000	0
2014/01/02	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	GOVI	07/08/2014	459.99	Put	GOVI	98,210.0000	9.8210	115,070.0000	11.5070	17.167	0	0	0
2014/01/02	GOVI	07/08/2014	460.01	Put	GOVI	98,410.0000	9.8410	115,270.0000	11.5270	17.132	0	0	0
2014/01/02	GOVI	07/08/2014	460.00	Put	GOVI	98,310.0000	9.8310	115,170.0000	11.5170	17.150	0	0	0
2014/01/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/02	IGOV	06/02/2014			Index Future	201.9430	201.9430	201.9480	201.9480	0.002	0.0000	0.0000	1,333
2014/01/02	IGOV	08/05/2014			Index Future	204.6230	204.6230	204.6280	204.6280	0.002	0.0000	0.0000	7
2014/01/02	ILBI	06/02/2014			Index Future	546.6480	546.6480	546.6290	546.6290	(0.003)	0.0000	0.0000	190
2014/01/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/01/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/02	JBAF	15/01/2014			Jibar Tradeable Future	5.2300	94.7700	5.2400	94.7600	0.191	0.0000	0.0000	1,000
2014/01/02	JBAF	19/02/2014			Jibar Tradeable Future	5.2600	94.7400	5.2900	94.7100	0.570	0.0000	0.0000	0
2014/01/02	JBAF	19/03/2014			Jibar Tradeable Future	5.3300	94.6700	5.3600	94.6400	0.563	0.0000	0.0000	0
2014/01/02	JBAF	16/04/2014			Jibar Tradeable Future	5.3900	94.6100	5.4300	94.5700	0.742	0.0000	0.0000	0
2014/01/02	JBAF	21/05/2014			Jibar Tradeable Future	5.5100	94.4900	5.5500	94.4500	0.726	0.0000	0.0000	0
2014/01/02	JBAF	18/06/2014			Jibar Tradeable Future	5.5900	94.4100	5.6500	94.3500	1.073	0.0000	0.0000	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/02	JBAF	17/09/2014			Jibar Tradeable Future	5.9400	94.0600	5.9800	94.0200	0.673	0.0000	0.0000	1,000
2014/01/02	JBAF	17/12/2014			Jibar Tradeable Future	6.3000	93.7000	6.3300	93.6700	0.476	0.0000	0.0000	0
2014/01/02	JBAF	18/03/2015			Jibar Tradeable Future	6.6200	93.3800	6.6600	93.3400	0.604	0.0000	0.0000	150
2014/01/02	JBAF	17/06/2015			Jibar Tradeable Future	6.9200	93.0800	6.9700	93.0300	0.723	0.0000	0.0000	3,200
2014/01/02	JBAF	16/09/2015			Jibar Tradeable Future	7.2000	92.8000	7.2500	92.7500	0.694	0.0000	0.0000	0
2014/01/02	JBAF	15/12/2015			Jibar Tradeable Future	7.4700	92.5300	7.5200	92.4800	0.669	0.0000	0.0000	0
2014/01/02	R023	06/02/2014			Bond Future	7.9367	102.3158	8.0066	101.8747	0.882	0.0000	0.0000	11,257
2014/01/02	R023	06/02/2014	7.84	Put	Bond Future	613.4100	0.6134	1,054.5500	1.0545	71.916	0	0	0
2014/01/02	R023	06/02/2014	7.86	Put	Bond Future	486.0900	0.4861	927.2300	0.9272	90.753	0	0	0
2014/01/02	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R023	06/02/2014	7.85	Put	Bond Future	549.7300	0.5497	990.8700	0.9909	80.247	0	0	0
2014/01/02	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R023	08/05/2014			Bond Future	8.0386	99.7446	8.1114	99.2979	0.906	0.0000	0.0000	0
2014/01/02	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R023	08/05/2014	7.59	Put	Bond Future	2,810.0400	2.8100	3,256.7700	3.2568	15.898	0	0	0
2014/01/02	R023	08/05/2014	7.61	Put	Bond Future	2,682.5900	2.6826	3,129.3200	3.1293	16.653	0	0	0
2014/01/02	R023	08/05/2014	7.60	Put	Bond Future	2,746.2900	2.7463	3,193.0200	3.1930	16.267	0	0	0
2014/01/02	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R157	06/02/2014	5.64	Call	Bond Future	49.6800	0.0497	31.4600	0.0315	(36.675)	0	0	0
2014/01/02	R157	06/02/2014	5.65	Put	Bond Future	962.3100	0.9623	1,077.6000	1.0776	11.981	0	0	0
2014/01/02	R157	06/02/2014			Bond Future	6.2153	116.4000	6.2991	116.2659	1.349	0.0000	0.0000	32,191
2014/01/02	R157	06/02/2014	5.65	Call	Bond Future	51.8000	0.0518	32.9500	0.0329	(36.390)	0	0	0
2014/01/02	R157	06/02/2014	5.66	Call	Bond Future	53.9800	0.0540	34.5000	0.0345	(36.087)	0	0	0
2014/01/02	R157	06/02/2014	5.64	Put	Bond Future	976.3900	0.9764	1,092.3100	1.0923	11.872	0	0	0
2014/01/02	R157	06/02/2014	5.66	Put	Bond Future	948.3000	0.9483	1,062.9600	1.0630	12.091	0	0	0
2014/01/02	R157	08/05/2014	5.20	Call	Bond Future	78.8000	0.0788	62.1600	0.0622	(21.117)	0	0	0
2014/01/02	R157	08/05/2014			Bond Future	6.3977	111.1229	6.4984	110.9873	1.574	0.0000	0.0000	0
2014/01/02	R157	08/05/2014	5.21	Call	Bond Future	80.4100	0.0804	63.4900	0.0635	(21.042)	0	0	0
2014/01/02	R157	08/05/2014	5.19	Call	Bond Future	77.2200	0.0772	60.8500	0.0608	(21.199)	0	0	0
2014/01/02	R157	08/05/2014	5.20	Put	Bond Future	1,709.6900	1.7097	1,828.6700	1.8287	6.959	0	0	0
2014/01/02	R157	08/05/2014	5.19	Put	Bond Future	1,721.8700	1.7219	1,841.1200	1.8411	6.926	0	0	0
2014/01/02	R157	08/05/2014	5.21	Put	Bond Future	1,697.5400	1.6975	1,816.2400	1.8162	6.992	0	0	0
2014/01/02	R157	07/08/2014	6.76	Put	Bond Future	570.0200	0.5700	633.1800	0.6332	11.080	0	0	0
2014/01/02	R157	07/08/2014			Bond Future	6.6136	112.6302	6.7409	112.4909	1.925	0.0000	0.0000	0
2014/01/02	R157	07/08/2014	6.75	Put	Bond Future	575.1000	0.5751	638.6300	0.6386	11.047	0	0	0
2014/01/02	R157	07/08/2014	6.74	Call	Bond Future	718.0800	0.7181	642.7700	0.6428	(10.488)	0	0	0
2014/01/02	R157	07/08/2014	6.75	Call	Bond Future	724.2500	0.7242	648.5600	0.6486	(10.451)	0	0	0
2014/01/02	R157	07/08/2014	6.76	Call	Bond Future	730.0900	0.7301	654.0300	0.6540	(10.418)	0	0	0
2014/01/02	R157	07/08/2014	6.74	Put	Bond Future	579.8500	0.5798	643.7600	0.6438	11.022	0	0	0
2014/01/02	R157	06/11/2014	6.19	Put	Bond Future	991.8500	0.9919	1,083.0200	1.0830	9.192	0	0	0
2014/01/02	R157	06/11/2014			Bond Future	6.9247	107.3939	7.0906	107.2543	2.395	0.0000	0.0000	0
2014/01/02	R157	06/11/2014	6.21	Put	Bond Future	980.7400	0.9807	1,071.3600	1.0714	9.240	0	0	0
2014/01/02	R157	06/11/2014	6.20	Put	Bond Future	986.2800	0.9863	1,077.1800	1.0772	9.216	0	0	0
2014/01/02	R157	06/11/2014	6.21	Call	Bond Future	375.7000	0.3757	326.6900	0.3267	(13.045)	0	0	0

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2014/01/02	R157	06/11/2014	6.19	Call	Bond Future	369.8000	0.3698	321.3400	0.3213	(13.104)	0	0	0
2014/01/02	R157	06/11/2014	6.20	Call	Bond Future	372.7400	0.3727	324.0100	0.3240	(13.073)	0	0	0
2014/01/02	R186	06/02/2014	8.75	Put	Bond Future	639.4400	0.6394	711.4800	0.7115	11.266	0	0	250
2014/01/02	R186	06/02/2014			Bond Future	8.2687	118.9422	8.3284	118.4198	0.723	0.0000	0.0000	61,546
2014/01/02	R186	06/02/2014	7.75	Call	Bond Future	530.9700	0.5310	403.7200	0.4037	(23.966)	0	0	0
2014/01/02	R186	06/02/2014	7.74	Put	Bond Future	5,278.7200	5.2787	5,676.8400	5.6768	7.542	0	0	0
2014/01/02	R186	06/02/2014	7.76	Put	Bond Future	5,127.7700	5.1278	5,519.8500	5.5199	7.646	0	0	0
2014/01/02	R186	06/02/2014	7.75	Put	Bond Future	5,202.9900	5.2030	5,598.1100	5.5981	7.594	0	0	0
2014/01/02	R186	06/02/2014	8.75	Call	Bond Future	4,754.6600	4.7547	4,304.3300	4.3043	(9.471)	0	0	0
2014/01/02	R186	06/02/2014	7.76	Call	Bond Future	548.2600	0.5483	417.9700	0.4180	(23.764)	0	0	0
2014/01/02	R186	06/02/2014	7.74	Call	Bond Future	514.1000	0.5141	389.8500	0.3898	(24.168)	0	0	0
2014/01/02	R186	08/05/2014	7.50	Put	Bond Future	9,124.0500	9.1240	9,508.8900	9.5089	4.218	0	0	0
2014/01/02	R186	08/05/2014	8.25	Put	Bond Future	4,606.7500	4.6068	4,857.6800	4.8577	5.447	0	0	0
2014/01/02	R186	08/05/2014			Bond Future	8.3697	120.5060	8.4317	119.9770	0.740	0.0000	0.0000	740
2014/01/02	R186	08/05/2014	9.25	Put	Bond Future	1,446.3600	1.4464	1,544.7700	1.5448	6.804	0	0	8,000
2014/01/02	R186	08/05/2014	7.09	Put	Bond Future	12,389.3000	12.3893	12,832.1500	12.8321	3.574	0	0	0
2014/01/02	R186	08/05/2014	9.00	Put	Bond Future	1,984.1100	1.9841	2,113.2200	2.1132	6.507	0	0	400
2014/01/02	R186	08/05/2014	7.10	Call	Bond Future	683.6900	0.6837	596.3900	0.5964	(12.769)	0	0	0
2014/01/02	R186	08/05/2014	8.50	Call	Bond Future	4,649.1000	4.6491	4,326.4800	4.3265	(6.939)	0	0	0
2014/01/02	R186	08/05/2014	7.11	Call	Bond Future	695.7600	0.6958	607.2700	0.6073	(12.718)	0	0	0
2014/01/02	R186	08/05/2014	9.25	Call	Bond Future	8,655.7800	8.6558	8,225.2400	8.2252	(4.974)	0	0	0
2014/01/02	R186	08/05/2014	8.25	Call	Bond Future	3,575.1200	3.5751	3,297.1000	3.2971	(7.777)	0	0	8,000
2014/01/02	R186	08/05/2014	7.09	Call	Bond Future	671.7700	0.6718	585.6700	0.5857	(12.817)	0	0	0
2014/01/02	R186	08/05/2014	8.50	Put	Bond Future	3,540.8000	3.5408	3,747.1300	3.7471	5.827	0	0	1,933
2014/01/02	R186	08/05/2014	7.11	Put	Bond Future	12,217.9200	12.2179	12,658.3800	12.6584	3.605	0	0	0
2014/01/02	R186	08/05/2014	7.50	Call	Bond Future	1,331.3400	1.3313	1,187.2300	1.1872	(10.824)	0	0	1,933
2014/01/02	R186	08/05/2014	9.00	Call	Bond Future	7,211.4100	7.2114	6,811.5700	6.8116	(5.545)	0	0	0
2014/01/02	R186	08/05/2014	7.10	Put	Bond Future	12,303.4800	12.3035	12,745.1300	12.7451	3.590	0	0	0
2014/01/02	R186	07/08/2014	8.31	Call	Bond Future	4,271.4500	4.2714	3,997.1200	3.9971	(6.422)	0	0	0
2014/01/02	R186	07/08/2014			Bond Future	8.4687	116.8497	8.5332	116.3117	0.761	0.0000	0.0000	0
2014/01/02	R186	07/08/2014	8.92	Put	Bond Future	3,281.0300	3.2810	3,458.3800	3.4584	5.405	0	0	840
2014/01/02	R186	07/08/2014	8.29	Call	Bond Future	4,194.7800	4.1948	3,923.4600	3.9235	(6.468)	0	0	0
2014/01/02	R186	07/08/2014	8.30	Call	Bond Future	4,233.0200	4.2330	3,960.1900	3.9602	(6.445)	0	0	0
2014/01/02	R186	07/08/2014	8.29	Put	Bond Future	5,704.0600	5.7041	5,970.6700	5.9707	4.674	0	0	0
2014/01/02	R186	07/08/2014	8.92	Call	Bond Future	6,973.6700	6.9737	6,613.0900	6.6131	(5.171)	0	0	0
2014/01/02	R186	07/08/2014	8.31	Put	Bond Future	5,610.4500	5.6104	5,874.0500	5.8740	4.698	0	0	0
2014/01/02	R186	07/08/2014	8.30	Put	Bond Future	5,657.1200	5.6571	5,922.2200	5.9222	4.686	0	0	0
2014/01/02	R186	06/11/2014	8.14	Call	Bond Future	4,056.1300	4.0561	3,812.2700	3.8123	(6.012)	0	0	0
2014/01/02	R186	06/11/2014	8.15	Put	Bond Future	7,568.4300	7.5684	7,867.1300	7.8671	3.947	0	0	0
2014/01/02	R186	06/11/2014			Bond Future	8.5665	118.4808	8.6332	117.9369	0.779	0.0000	0.0000	0
2014/01/02	R186	06/11/2014	9.17	Call	Bond Future	8,382.7700	8.3828	8,012.9700	8.0130	(4.411)	0	0	0
2014/01/02	R186	06/11/2014	8.15	Call	Bond Future	4,090.2100	4.0902	3,845.0400	3.8450	(5.994)	0	0	0
2014/01/02	R186	06/11/2014	8.16	Call	Bond Future	4,124.4500	4.1244	3,877.9700	3.8780	(5.976)	0	0	0
2014/01/02	R186	06/11/2014	9.17	Put	Bond Future	3,590.7400	3.5907	3,764.8100	3.7648	4.848	0	0	2,010
2014/01/02	R186	06/11/2014	8.14	Put	Bond Future	7,619.6600	7.6197	7,919.6700	7.9197	3.937	0	0	0
2014/01/02	R186	06/11/2014	8.16	Put	Bond Future	7,517.4500	7.5175	7,814.8400	7.8148	3.956	0	0	0

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2014/01/02	R197	06/02/2014			Bond Future	277.1380	277.1380	277.1402	277.1402	0.001	0.0000	0.0000	2,049
2014/01/02	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R197	06/02/2014	279.99	Put	Bond Future	2,851.9600	2.8520	2,849.7600	2.8498	(0.077)	0	0	0
2014/01/02	R197	06/02/2014	280.01	Put	Bond Future	2,871.9600	2.8720	2,869.7600	2.8698	(0.077)	0	0	0
2014/01/02	R197	06/02/2014	280.00	Put	Bond Future	2,861.9600	2.8620	2,859.7600	2.8598	(0.077)	0	0	0
2014/01/02	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R201	06/02/2014	5.24	Put	Bond Future	69.7900	0.0698	90.0000	0.0900	28.958	0	0	0
2014/01/02	R201	06/02/2014			Bond Future	4.9704	104.3727	5.0607	104.2958	1.816	0.0000	0.0000	0
2014/01/02	R201	06/02/2014	5.26	Put	Bond Future	65.2200	0.0652	84.3500	0.0844	29.331	0	0	0
2014/01/02	R201	06/02/2014	5.24	Call	Bond Future	299.0400	0.2990	242.3900	0.2424	(18.944)	0	0	0
2014/01/02	R201	06/02/2014	5.25	Put	Bond Future	67.5300	0.0675	87.2000	0.0872	29.128	0	0	0
2014/01/02	R201	06/02/2014	5.25	Call	Bond Future	305.2700	0.3053	248.0800	0.2481	(18.734)	0	0	0
2014/01/02	R201	06/02/2014	5.26	Call	Bond Future	311.4500	0.3114	253.7200	0.2537	(18.536)	0	0	0
2014/01/02	R201	08/05/2014			Bond Future	4.8328	105.7450	4.9610	105.6674	2.654	0.0000	0.0000	0
2014/01/02	R201	08/05/2014	4.75	Call	Bond Future	213.1400	0.2131	177.0400	0.1770	(16.937)	0	0	0
2014/01/02	R201	08/05/2014	4.76	Call	Bond Future	215.9800	0.2160	179.5600	0.1796	(16.863)	0	0	0
2014/01/02	R201	08/05/2014	4.74	Call	Bond Future	210.3400	0.2103	174.5500	0.1745	(17.015)	0	0	0
2014/01/02	R201	08/05/2014	4.76	Put	Bond Future	260.0900	0.2601	301.2800	0.3013	15.837	0	0	0
2014/01/02	R201	08/05/2014	4.75	Put	Bond Future	263.3100	0.2633	304.8200	0.3048	15.765	0	0	0
2014/01/02	R201	08/05/2014	4.74	Put	Bond Future	266.5700	0.2666	308.3900	0.3084	15.688	0	0	0
2014/01/02	R201	07/08/2014	5.31	Put	Bond Future	82.4400	0.0824	104.1800	0.1042	26.371	0	0	0
2014/01/02	R201	07/08/2014			Bond Future	4.3507	102.7702	4.5720	102.6900	5.085	0.0000	0.0000	0
2014/01/02	R201	07/08/2014	5.30	Put	Bond Future	83.3800	0.0834	105.2900	0.1053	26.277	0	0	0
2014/01/02	R201	07/08/2014	5.31	Call	Bond Future	429.6400	0.4296	371.0900	0.3711	(13.628)	0	0	0
2014/01/02	R201	07/08/2014	5.29	Call	Bond Future	424.3100	0.4243	366.1200	0.3661	(13.714)	0	0	0
2014/01/02	R201	07/08/2014	5.30	Call	Bond Future	426.9800	0.4270	368.6000	0.3686	(13.673)	0	0	0
2014/01/02	R201	07/08/2014	5.29	Put	Bond Future	84.3200	0.0843	106.4200	0.1064	26.210	0	0	0
2014/01/02	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R202	06/02/2014			Bond Future	214.1163	214.1163	214.1201	214.1201	0.002	0.0000	0.0000	44,679
2014/01/02	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R202	06/02/2014	208.99	Call	Bond Future	5,126.2900	5.1263	5,130.1100	5.1301	0.075	0	0	0
2014/01/02	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R202	06/02/2014	209.00	Call	Bond Future	5,116.2900	5.1163	5,120.1100	5.1201	0.075	0	0	0
2014/01/02	R202	06/02/2014	209.01	Call	Bond Future	5,106.2900	5.1063	5,110.1100	5.1101	0.075	0	0	0
2014/01/02	R203	06/02/2014			Bond Future	6.9853	107.3392	7.0612	107.0964	1.087	0.0000	0.0000	10,389
2014/01/02	R203	06/02/2014	5.95	Put	Bond Future	3,390.4300	3.3904	3,629.0700	3.6291	7.039	0	0	0
2014/01/02	R203	06/02/2014	6.14	Put	Bond Future	2,775.9900	2.7760	3,008.0200	3.0080	8.358	0	0	0
2014/01/02	R203	06/02/2014	6.16	Put	Bond Future	2,712.5900	2.7126	2,943.6000	2.9436	8.516	0	0	0
2014/01/02	R203	06/02/2014	6.84	Put	Bond Future	889.7000	0.8897	1,030.2100	1.0302	15.793	0	0	0
2014/01/02	R203	06/02/2014	6.15	Put	Bond Future	2,744.2500	2.7443	2,975.7800	2.9758	8.437	0	0	0
2014/01/02	R203	06/02/2014	5.95	Call	Bond Future	8.4200	0.0084	4.2700	0.0043	(49.287)	0	0	16
2014/01/02	R203	06/02/2014	6.16	Call	Bond Future	27.4100	0.0274	15.6300	0.0156	(42.977)	0	0	0
2014/01/02	R203	06/02/2014	6.84	Call	Bond Future	423.1100	0.4231	320.8300	0.3208	(24.173)	0	0	13
2014/01/02	R203	06/02/2014	6.14	Call	Bond Future	24.6800	0.0247	13.9200	0.0139	(43.598)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/02	R203	06/02/2014	6.15	Call	Bond Future	26.0100	0.0260	14.7500	0.0148	(43.291)	0	0	0
2014/01/02	R203	08/05/2014	7.40	Put	Bond Future	818.3800	0.8184	908.2700	0.9083	10.984	0	0	0
2014/01/02	R203	08/05/2014	5.76	Call	Bond Future	97.2600	0.0973	77.0700	0.0771	(20.759)	0	0	0
2014/01/02	R203	08/05/2014	6.84	Call	Bond Future	784.7900	0.7848	684.6300	0.6846	(12.763)	0	0	29
2014/01/02	R203	08/05/2014	5.74	Call	Bond Future	92.7800	0.0928	73.3700	0.0734	(20.920)	0	0	0
2014/01/02	R203	08/05/2014			Bond Future	7.1279	104.5903	7.2103	104.3446	1.156	0.0000	0.0000	0
2014/01/02	R203	08/05/2014	5.76	Put	Bond Future	4,284.6600	4.2847	4,510.2100	4.5102	5.264	0	0	0
2014/01/02	R203	08/05/2014	6.84	Put	Bond Future	1,649.0900	1.6491	1,794.6700	1.7947	8.828	0	0	0
2014/01/02	R203	08/05/2014	5.75	Put	Bond Future	4,313.7800	4.3138	4,539.7200	4.5397	5.238	0	0	0
2014/01/02	R203	08/05/2014	5.74	Put	Bond Future	4,342.9400	4.3429	4,569.2700	4.5693	5.211	0	0	0
2014/01/02	R203	08/05/2014	7.40	Call	Bond Future	1,627.3100	1.6273	1,471.4600	1.4715	(9.577)	0	0	16
2014/01/02	R203	08/05/2014	5.75	Call	Bond Future	95.0000	0.0950	75.2000	0.0752	(20.842)	0	0	0
2014/01/02	R203	07/08/2014	7.30	Call	Bond Future	1,467.9000	1.4679	1,335.8800	1.3359	(8.994)	0	0	0
2014/01/02	R203	07/08/2014			Bond Future	7.2750	106.0088	7.3656	105.7581	1.245	0.0000	0.0000	0
2014/01/02	R203	07/08/2014	7.31	Call	Bond Future	1,482.1400	1.4821	1,349.3400	1.3493	(8.960)	0	0	0
2014/01/02	R203	07/08/2014	6.84	Put	Bond Future	2,109.2500	2.1093	2,263.8600	2.2639	7.330	0	0	0
2014/01/02	R203	07/08/2014	7.29	Put	Bond Future	1,412.1500	1.4122	1,531.5900	1.5316	8.458	0	0	0
2014/01/02	R203	07/08/2014	7.31	Put	Bond Future	1,385.1700	1.3852	1,503.0600	1.5031	8.511	0	0	0
2014/01/02	R203	07/08/2014	7.30	Put	Bond Future	1,398.6100	1.3986	1,517.2800	1.5173	8.485	0	0	0
2014/01/02	R203	07/08/2014	7.29	Call	Bond Future	1,453.7400	1.4537	1,322.4900	1.3225	(9.028)	0	0	0
2014/01/02	R203	07/08/2014	6.84	Call	Bond Future	894.8900	0.8949	798.8100	0.7988	(10.737)	0	0	46
2014/01/02	R203	06/11/2014	6.86	Call	Bond Future	953.2900	0.9533	860.3400	0.8603	(9.750)	0	0	0
2014/01/02	R203	06/11/2014			Bond Future	7.4387	103.3276	7.5378	103.0748	1.332	0.0000	0.0000	0
2014/01/02	R203	06/11/2014	6.84	Call	Bond Future	934.6500	0.9347	842.9600	0.8430	(9.810)	0	0	45
2014/01/02	R203	06/11/2014	6.85	Call	Bond Future	943.9400	0.9439	851.6200	0.8516	(9.780)	0	0	0
2014/01/02	R203	06/11/2014	6.84	Put	Bond Future	2,478.3200	2.4783	2,639.4100	2.6394	6.500	0	0	0
2014/01/02	R203	06/11/2014	6.86	Put	Bond Future	2,444.9200	2.4449	2,604.7500	2.6048	6.537	0	0	0
2014/01/02	R203	06/11/2014	6.85	Put	Bond Future	2,461.5900	2.4616	2,622.0500	2.6220	6.519	0	0	0
2014/01/02	R204	06/02/2014	6.39	Call	Bond Future	49.4800	0.0495	29.9400	0.0299	(39.491)	0	0	0
2014/01/02	R204	06/02/2014			Bond Future	7.2320	104.2274	7.3076	103.9172	1.045	0.0000	0.0000	29,549
2014/01/02	R204	06/02/2014	6.40	Call	Bond Future	51.8400	0.0518	31.5200	0.0315	(39.198)	0	0	0
2014/01/02	R204	06/02/2014	6.41	Call	Bond Future	54.3000	0.0543	33.1600	0.0332	(38.932)	0	0	0
2014/01/02	R204	06/02/2014	6.39	Put	Bond Future	3,585.1000	3.5851	3,875.6900	3.8757	8.105	0	0	0
2014/01/02	R204	06/02/2014	6.41	Put	Bond Future	3,504.2400	3.5042	3,793.2300	3.7932	8.247	0	0	0
2014/01/02	R204	06/02/2014	6.40	Put	Bond Future	3,544.6100	3.5446	3,834.4200	3.8344	8.176	0	0	0
2014/01/02	R204	08/05/2014			Bond Future	7.3589	105.5977	7.4394	105.2838	1.094	0.0000	0.0000	0
2014/01/02	R204	08/05/2014	6.05	Call	Bond Future	179.0700	0.1791	145.6100	0.1456	(18.685)	0	0	0
2014/01/02	R204	08/05/2014	6.06	Call	Bond Future	182.9200	0.1829	148.8700	0.1489	(18.615)	0	0	0
2014/01/02	R204	08/05/2014	6.04	Call	Bond Future	175.2900	0.1753	142.4100	0.1424	(18.757)	0	0	0
2014/01/02	R204	08/05/2014	6.05	Put	Bond Future	5,453.6400	5.4536	5,734.1600	5.7342	5.144	0	0	0
2014/01/02	R204	08/05/2014	6.04	Put	Bond Future	5,491.4100	5.4914	5,772.5100	5.7725	5.119	0	0	0
2014/01/02	R204	08/05/2014	6.06	Put	Bond Future	5,415.9500	5.4160	5,695.8800	5.6959	5.169	0	0	0
2014/01/02	R204	07/08/2014			Bond Future	7.4872	102.9989	7.5737	102.6791	1.155	0.0000	0.0000	0
2014/01/02	R204	07/08/2014	7.44	Put	Bond Future	2,164.8500	2.1649	2,320.3200	2.3203	7.182	0	0	0
2014/01/02	R204	07/08/2014	7.46	Put	Bond Future	2,127.4900	2.1275	2,281.1200	2.2811	7.221	0	0	0
2014/01/02	R204	07/08/2014	7.45	Put	Bond Future	2,146.1100	2.1461	2,300.6600	2.3007	7.201	0	0	0
2014/01/02	R204	07/08/2014	7.78	Call	Bond Future	2,671.4200	2.6714	2,476.5900	2.4766	(7.293)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/02	R204	07/08/2014	7.46	Call	Bond Future	2,026.6300	2.0266	1,860.4200	1.8604	(8.201)	0	0	0
2014/01/02	R204	07/08/2014	7.44	Call	Bond Future	1,989.7800	1.9898	1,825.4100	1.8254	(8.261)	0	0	0
2014/01/02	R204	07/08/2014	7.78	Put	Bond Future	1,593.7800	1.5938	1,718.7900	1.7188	7.844	0	0	530
2014/01/02	R204	07/08/2014	7.45	Call	Bond Future	2,008.1500	2.0081	1,842.8600	1.8429	(8.231)	0	0	0
2014/01/02	R204	06/11/2014	7.99	Put	Bond Future	1,887.5200	1.8875	2,014.0100	2.0140	6.701	0	0	1,270
2014/01/02	R204	06/11/2014			Bond Future	7.6188	104.4365	7.7112	104.1136	1.213	0.0000	0.0000	0
2014/01/02	R204	06/11/2014	6.99	Put	Bond Future	3,719.8400	3.7198	3,919.6700	3.9197	5.372	0	0	0
2014/01/02	R204	06/11/2014	7.01	Put	Bond Future	3,674.5000	3.6745	3,872.8600	3.8729	5.398	0	0	0
2014/01/02	R204	06/11/2014	6.99	Call	Bond Future	1,488.2600	1.4883	1,365.2100	1.3652	(8.268)	0	0	0
2014/01/02	R204	06/11/2014	7.00	Put	Bond Future	3,697.1300	3.6971	3,896.2300	3.8962	5.385	0	0	0
2014/01/02	R204	06/11/2014	7.99	Call	Bond Future	3,177.3300	3.1773	2,980.9400	2.9809	(6.181)	0	0	0
2014/01/02	R204	06/11/2014	7.00	Call	Bond Future	1,501.5000	1.5015	1,377.7200	1.3777	(8.244)	0	0	0
2014/01/02	R204	06/11/2014	7.01	Call	Bond Future	1,514.8200	1.5148	1,390.3000	1.3903	(8.220)	0	0	0
2014/01/02	R207	06/02/2014			Bond Future	7.5307	99.2102	7.6009	98.8827	0.933	0.0000	0.0000	22,098
2014/01/02	R207	06/02/2014	6.65	Call	Bond Future	67.7400	0.0677	43.5400	0.0435	(35.725)	0	0	0
2014/01/02	R207	06/02/2014	6.64	Put	Bond Future	4,336.4000	4.3364	4,640.6100	4.6406	7.015	0	0	0
2014/01/02	R207	06/02/2014	6.66	Put	Bond Future	4,243.8000	4.2438	4,546.2900	4.5463	7.128	0	0	0
2014/01/02	R207	06/02/2014	6.65	Put	Bond Future	4,290.0300	4.2900	4,593.3900	4.5934	7.071	0	0	0
2014/01/02	R207	06/02/2014	6.66	Call	Bond Future	70.6700	0.0707	45.6000	0.0456	(35.475)	0	0	0
2014/01/02	R207	06/02/2014	6.64	Call	Bond Future	64.9100	0.0649	41.5600	0.0416	(35.973)	0	0	0
2014/01/02	R207	08/05/2014	6.19	Put	Bond Future	7,031.5100	7.0315	7,330.7200	7.3307	4.255	0	0	0
2014/01/02	R207	08/05/2014	6.21	Put	Bond Future	6,942.1000	6.9421	7,240.2000	7.2402	4.294	0	0	0
2014/01/02	R207	08/05/2014			Bond Future	7.6543	100.5147	7.7284	100.1831	0.968	0.0000	0.0000	0
2014/01/02	R207	08/05/2014	6.20	Put	Bond Future	6,986.7600	6.9868	7,285.4200	7.2854	4.275	0	0	0
2014/01/02	R207	08/05/2014	6.20	Call	Bond Future	191.9600	0.1920	159.0000	0.1590	(17.170)	0	0	0
2014/01/02	R207	08/05/2014	6.21	Call	Bond Future	195.9400	0.1959	162.4200	0.1624	(17.107)	0	0	0
2014/01/02	R207	08/05/2014	6.19	Call	Bond Future	188.0500	0.1880	155.6400	0.1556	(17.235)	0	0	0
2014/01/02	R207	07/08/2014	7.69	Call	Bond Future	2,308.5000	2.3085	2,135.9600	2.1360	(7.474)	0	0	0
2014/01/02	R207	07/08/2014	7.70	Put	Bond Future	2,669.4900	2.6695	2,833.6600	2.8337	6.150	0	0	0
2014/01/02	R207	07/08/2014			Bond Future	7.7790	98.2376	7.8578	97.8999	1.012	0.0000	0.0000	0
2014/01/02	R207	07/08/2014	7.70	Call	Bond Future	2,329.1500	2.3291	2,155.6700	2.1557	(7.448)	0	0	0
2014/01/02	R207	07/08/2014	7.71	Call	Bond Future	2,349.9000	2.3499	2,175.4900	2.1755	(7.422)	0	0	0
2014/01/02	R207	07/08/2014	7.69	Put	Bond Future	2,692.0000	2.6920	2,857.1100	2.8571	6.133	0	0	0
2014/01/02	R207	07/08/2014	7.71	Put	Bond Future	2,647.1000	2.6471	2,810.3400	2.8103	6.167	0	0	0
2014/01/02	R207	06/11/2014	7.36	Put	Bond Future	4,255.0400	4.2550	4,454.8500	4.4549	4.696	0	0	0
2014/01/02	R207	06/11/2014			Bond Future	7.9002	99.6088	7.9833	99.2678	1.051	0.0000	0.0000	0
2014/01/02	R207	06/11/2014	7.35	Put	Bond Future	4,281.1300	4.2811	4,481.6900	4.4817	4.685	0	0	0
2014/01/02	R207	06/11/2014	7.36	Call	Bond Future	2,000.9400	2.0009	1,859.7300	1.8597	(7.057)	0	0	0
2014/01/02	R207	06/11/2014	7.34	Call	Bond Future	1,968.5600	1.9686	1,828.8700	1.8289	(7.096)	0	0	0
2014/01/02	R207	06/11/2014	7.35	Call	Bond Future	1,984.7100	1.9847	1,844.2500	1.8443	(7.077)	0	0	0
2014/01/02	R207	06/11/2014	7.34	Put	Bond Future	4,307.3200	4.3073	4,508.6500	4.5087	4.674	0	0	0
2014/01/02	R208	06/02/2014	6.74	Put	Bond Future	5,228.2500	5.2283	5,577.6800	5.5777	6.683	0	0	0
2014/01/02	R208	06/02/2014			Bond Future	7.6978	97.3444	7.7679	96.9780	0.911	0.0000	0.0000	11,157
2014/01/02	R208	06/02/2014	6.75	Put	Bond Future	5,174.3800	5.1744	5,523.1100	5.5231	6.740	0	0	0
2014/01/02	R208	06/02/2014	6.76	Put	Bond Future	5,120.7200	5.1207	5,468.7100	5.4687	6.796	0	0	0
2014/01/02	R208	06/02/2014	6.74	Call	Bond Future	42.7500	0.0428	25.8200	0.0258	(39.602)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/02	R208	06/02/2014	6.75	Call	Bond Future	44.7900	0.0448	27.1600	0.0272	(39.361)	0	0	0
2014/01/02	R208	06/02/2014	6.76	Call	Bond Future	47.0000	0.0470	28.6300	0.0286	(39.085)	0	0	0
2014/01/02	R208	08/05/2014	6.31	Call	Bond Future	175.3800	0.1754	143.7500	0.1438	(18.035)	0	0	0
2014/01/02	R208	08/05/2014			Bond Future	7.8083	95.2283	7.8816	94.8574	0.940	0.0000	0.0000	0
2014/01/02	R208	08/05/2014	6.29	Call	Bond Future	167.8600	0.1679	137.3600	0.1374	(18.170)	0	0	0
2014/01/02	R208	08/05/2014	6.31	Put	Bond Future	8,156.7100	8.1567	8,496.0400	8.4960	4.160	0	0	0
2014/01/02	R208	08/05/2014	6.30	Put	Bond Future	8,208.9100	8.2089	8,548.8100	8.5488	4.141	0	0	0
2014/01/02	R208	08/05/2014	6.29	Put	Bond Future	8,261.1900	8.2612	8,601.6500	8.6016	4.121	0	0	0
2014/01/02	R208	08/05/2014	6.30	Call	Bond Future	171.5900	0.1716	140.5300	0.1405	(18.101)	0	0	0
2014/01/02	R208	07/08/2014	8.28	Call	Bond Future	3,676.0800	3.6761	3,435.6500	3.4356	(6.540)	0	0	0
2014/01/02	R208	07/08/2014			Bond Future	7.9180	96.5199	7.9952	96.1424	0.976	0.0000	0.0000	0
2014/01/02	R208	07/08/2014	7.80	Call	Bond Future	2,416.5200	2.4165	2,227.4600	2.2275	(7.824)	0	0	0
2014/01/02	R208	07/08/2014	7.79	Put	Bond Future	3,022.9300	3.0229	3,212.4600	3.2125	6.270	0	0	0
2014/01/02	R208	07/08/2014	7.81	Put	Bond Future	2,970.6300	2.9706	3,157.9300	3.1579	6.305	0	0	0
2014/01/02	R208	07/08/2014	7.80	Put	Bond Future	2,996.7000	2.9967	3,185.1100	3.1851	6.287	0	0	0
2014/01/02	R208	07/08/2014	8.28	Put	Bond Future	1,923.1800	1.9232	2,060.2200	2.0602	7.126	0	0	630
2014/01/02	R208	07/08/2014	7.81	Call	Bond Future	2,439.7800	2.4398	2,249.6100	2.2496	(7.795)	0	0	0
2014/01/02	R208	07/08/2014	7.79	Call	Bond Future	2,393.3800	2.3934	2,205.4400	2.2054	(7.852)	0	0	0
2014/01/02	R208	06/11/2014	7.46	Call	Bond Future	1,939.1000	1.9391	1,789.0600	1.7891	(7.738)	0	0	0
2014/01/02	R208	06/11/2014			Bond Future	8.0298	94.4703	8.1107	94.0889	1.007	0.0000	0.0000	0
2014/01/02	R208	06/11/2014	7.44	Call	Bond Future	1,903.2500	1.9032	1,755.0700	1.7551	(7.786)	0	0	0
2014/01/02	R208	06/11/2014	7.45	Call	Bond Future	1,921.1200	1.9211	1,772.0100	1.7720	(7.762)	0	0	0
2014/01/02	R208	06/11/2014	8.50	Put	Bond Future	2,168.5200	2.1685	2,304.9400	2.3049	6.291	0	0	1,520
2014/01/02	R208	06/11/2014	7.44	Put	Bond Future	4,744.0100	4.7440	4,977.2800	4.9773	4.917	0	0	0
2014/01/02	R208	06/11/2014	7.46	Put	Bond Future	4,681.8200	4.6818	4,913.2300	4.9132	4.943	0	0	0
2014/01/02	R208	06/11/2014	8.50	Call	Bond Future	4,360.2000	4.3602	4,115.1700	4.1152	(5.620)	0	0	0
2014/01/02	R208	06/11/2014	7.45	Put	Bond Future	4,712.8500	4.7129	4,945.1900	4.9452	4.930	0	0	0
2014/01/02	R209	06/02/2014	8.56	Call	Bond Future	559.8300	0.5598	429.3600	0.4294	(23.305)	0	0	0
2014/01/02	R209	06/02/2014			Bond Future	9.0665	75.5873	9.1313	75.1067	0.714	0.0000	0.0000	23,535
2014/01/02	R209	06/02/2014	8.54	Call	Bond Future	527.8000	0.5278	402.8100	0.4028	(23.681)	0	0	0
2014/01/02	R209	06/02/2014	8.55	Call	Bond Future	543.6400	0.5436	415.9300	0.4159	(23.492)	0	0	0
2014/01/02	R209	06/02/2014	8.54	Put	Bond Future	4,626.4500	4.6264	4,982.0400	4.9820	7.686	0	0	0
2014/01/02	R209	06/02/2014	8.56	Put	Bond Future	4,496.3600	4.4964	4,846.4700	4.8465	7.787	0	0	0
2014/01/02	R209	06/02/2014	8.55	Put	Bond Future	4,561.1600	4.5612	4,914.0300	4.9140	7.736	0	0	0
2014/01/02	R209	08/05/2014	9.63	Call	Bond Future	5,382.5300	5.3825	5,034.9100	5.0349	(6.458)	0	0	0
2014/01/02	R209	08/05/2014			Bond Future	9.1589	73.4367	9.2256	72.9499	0.728	0.0000	0.0000	0
2014/01/02	R209	08/05/2014	9.00	Put	Bond Future	4,135.0200	4.1350	4,371.3200	4.3713	5.715	0	0	0
2014/01/02	R209	08/05/2014	9.50	Call	Bond Future	4,826.8200	4.8268	4,497.2800	4.4973	(6.827)	0	0	0
2014/01/02	R209	08/05/2014	7.85	Call	Bond Future	556.2900	0.5563	480.0400	0.4800	(13.707)	0	0	0
2014/01/02	R209	08/05/2014	9.75	Put	Bond Future	1,772.9700	1.7730	1,896.5900	1.8966	6.972	0	0	7,262
2014/01/02	R209	08/05/2014	9.85	Put	Bond Future	1,566.4800	1.5665	1,678.0300	1.6780	7.121	0	0	10,000
2014/01/02	R209	08/05/2014	8.50	Put	Bond Future	6,675.8200	6.6758	6,996.3800	6.9964	4.802	0	0	0
2014/01/02	R209	08/05/2014	7.86	Call	Bond Future	566.4300	0.5664	489.0900	0.4891	(13.654)	0	0	0
2014/01/02	R209	08/05/2014	9.50	Put	Bond Future	2,389.5700	2.3896	2,546.8000	2.5468	6.580	0	0	640
2014/01/02	R209	08/05/2014	7.84	Call	Bond Future	546.2900	0.5463	471.1300	0.4711	(13.758)	0	0	0
2014/01/02	R209	08/05/2014	7.85	Put	Bond Future	11,240.9900	11.2410	11,651.5100	11.6515	3.652	0	0	0
2014/01/02	R209	08/05/2014	9.63	Put	Bond Future	2,050.1700	2.0502	2,189.3200	2.1893	6.787	0	0	883

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/02	R209	08/05/2014	9.85	Call	Bond Future	6,373.0000		6.3730	5,997.7800	5.9978	(5.888)	0	0	0
2014/01/02	R209	08/05/2014	7.84	Put	Bond Future	11,321.6500		11.3216	11,733.2600	11.7333	3.636	0	0	0
2014/01/02	R209	08/05/2014	9.75	Call	Bond Future	5,915.6500		5.9157	5,552.5000	5.5525	(6.139)	0	0	0
2014/01/02	R209	08/05/2014	8.50	Call	Bond Future	1,578.2900		1.5783	1,412.0800	1.4121	(10.531)	0	0	640
2014/01/02	R209	08/05/2014	9.00	Call	Bond Future	2,954.2200		2.9542	2,703.7500	2.7038	(8.478)	0	0	640
2014/01/02	R209	08/05/2014	7.86	Put	Bond Future	11,160.6100		11.1606	11,570.0400	11.5700	3.669	0	0	0
2014/01/02	R209	07/08/2014	9.04	Put	Bond Future	5,394.4000		5.3944	5,636.6400	5.6366	4.491	0	0	0
2014/01/02	R209	07/08/2014			Bond Future	9.2493		74.4327	9.3181	73.9382	0.744	0.0000	0.0000	0
2014/01/02	R209	07/08/2014	9.06	Put	Bond Future	5,310.1500		5.3101	5,549.8100	5.5498	4.513	0	0	0
2014/01/02	R209	07/08/2014	9.05	Put	Bond Future	5,352.1500		5.3522	5,593.0900	5.5931	4.502	0	0	0
2014/01/02	R209	07/08/2014	9.05	Call	Bond Future	3,890.1800		3.8902	3,636.6100	3.6366	(6.518)	0	0	0
2014/01/02	R209	07/08/2014	9.06	Call	Bond Future	3,922.6400		3.9226	3,667.7900	3.6678	(6.497)	0	0	0
2014/01/02	R209	07/08/2014	9.04	Call	Bond Future	3,857.8500		3.8579	3,605.5800	3.6056	(6.539)	0	0	0
2014/01/02	R209	06/11/2014			Bond Future	9.3394		72.3266	9.4101	71.8263	0.758	0.0000	0.0000	0
2014/01/02	R209	06/11/2014	8.99	Put	Bond Future	6,734.7300		6.7347	6,991.4600	6.9915	3.812	0	0	0
2014/01/02	R209	06/11/2014	9.01	Put	Bond Future	6,646.1600		6.6462	6,900.6500	6.9007	3.829	0	0	0
2014/01/02	R209	06/11/2014	9.00	Put	Bond Future	6,690.3300		6.6903	6,945.9400	6.9459	3.821	0	0	0
2014/01/02	R209	06/11/2014	8.99	Call	Bond Future	4,182.3900		4.1824	3,938.7700	3.9388	(5.825)	0	0	0
2014/01/02	R209	06/11/2014	9.00	Call	Bond Future	4,212.9900		4.2130	3,968.2500	3.9682	(5.809)	0	0	0
2014/01/02	R209	06/11/2014	9.01	Call	Bond Future	4,243.7100		4.2437	3,997.8500	3.9979	(5.794)	0	0	0
2014/01/02	R210	06/02/2014	161.51	Put	Bond Future	4.5000		0.0045	1.8300	0.0018	(59.333)	0	0	0
2014/01/02	R210	06/02/2014			Bond Future	161.5055		161.5055	161.5082	161.5082	0.002	0.0000	0.0000	1,319
2014/01/02	R210	06/02/2014	161.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R210	06/02/2014	161.49	Call	Bond Future	15.5000		0.0155	18.1700	0.0182	17.226	0	0	0
2014/01/02	R210	06/02/2014	161.50	Call	Bond Future	5.5000		0.0055	8.1700	0.0082	48.545	0	0	0
2014/01/02	R210	06/02/2014	161.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R211	06/02/2014	129.00	Call	Bond Future	62.2500		0.0622	58.0500	0.0580	(6.747)	0	0	0
2014/01/02	R211	06/02/2014			Bond Future	129.0623		129.0623	129.0581	129.0581	(0.003)	0.0000	0.0000	2,022
2014/01/02	R211	06/02/2014	129.01	Call	Bond Future	52.2500		0.0522	48.0500	0.0480	(8.038)	0	0	0
2014/01/02	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R211	06/02/2014	128.99	Call	Bond Future	72.2500		0.0722	68.0500	0.0680	(5.813)	0	0	0
2014/01/02	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R212	06/02/2014			Bond Future	131.2764		131.2764	131.2768	131.2768	0.000	0.0000	0.0000	21,791
2014/01/02	R212	06/02/2014	132.99	Put	Bond Future	1,713.6300		1.7136	1,713.1600	1.7132	(0.027)	0	0	0
2014/01/02	R212	06/02/2014	133.01	Put	Bond Future	1,733.6300		1.7336	1,733.1600	1.7332	(0.027)	0	0	0
2014/01/02	R212	06/02/2014	133.00	Put	Bond Future	1,723.6300		1.7236	1,723.1600	1.7232	(0.027)	0	0	0
2014/01/02	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R213	06/02/2014			Bond Future	8.8744		86.8505	8.9340	86.3959	0.672	0.0000	0.0000	21,529
2014/01/02	R213	06/02/2014	8.29	Put	Bond Future	5,114.3900		5.1144	5,460.8100	5.4608	6.773	0	0	0
2014/01/02	R213	06/02/2014	8.31	Put	Bond Future	4,978.1100		4.9781	5,319.5900	5.3196	6.860	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/02	R213	06/02/2014	8.29	Call	Bond Future	464.1400	0.4641	355.9200	0.3559	(23.316)	0	0	0
2014/01/02	R213	06/02/2014	8.30	Put	Bond Future	5,046.0600	5.0461	5,390.0300	5.3900	6.817	0	0	0
2014/01/02	R213	06/02/2014	8.30	Call	Bond Future	478.4900	0.4785	367.8200	0.3678	(23.129)	0	0	0
2014/01/02	R213	06/02/2014	8.31	Call	Bond Future	493.1100	0.4931	379.9500	0.3799	(22.948)	0	0	0
2014/01/02	R213	08/05/2014	7.65	Put	Bond Future	11,451.7900	11.4518	11,836.3400	11.8363	3.358	0	0	0
2014/01/02	R213	08/05/2014			Bond Future	8.9702	84.4550	9.0317	83.9945	0.685	0.0000	0.0000	0
2014/01/02	R213	08/05/2014	7.64	Put	Bond Future	11,531.1000	11.5311	11,916.6700	11.9167	3.344	0	0	0
2014/01/02	R213	08/05/2014	7.66	Put	Bond Future	11,372.7400	11.3727	11,756.2600	11.7563	3.372	0	0	0
2014/01/02	R213	08/05/2014	7.65	Call	Bond Future	604.2900	0.6043	528.4200	0.5284	(12.555)	0	0	0
2014/01/02	R213	08/05/2014	7.64	Call	Bond Future	593.9000	0.5939	519.0500	0.5191	(12.603)	0	0	0
2014/01/02	R213	08/05/2014	7.66	Call	Bond Future	614.8200	0.6148	537.9200	0.5379	(12.508)	0	0	0
2014/01/02	R213	07/08/2014	8.86	Call	Bond Future	4,027.8800	4.0279	3,787.3400	3.7873	(5.972)	0	0	0
2014/01/02	R213	07/08/2014			Bond Future	9.0653	85.6003	9.1289	85.1323	0.702	0.0000	0.0000	0
2014/01/02	R213	07/08/2014	8.84	Call	Bond Future	3,962.0900	3.9621	3,723.9600	3.7240	(6.010)	0	0	0
2014/01/02	R213	07/08/2014	8.85	Call	Bond Future	3,994.9100	3.9949	3,755.5700	3.7556	(5.991)	0	0	0
2014/01/02	R213	07/08/2014	8.84	Put	Bond Future	5,651.1800	5.6512	5,881.0600	5.8811	4.068	0	0	0
2014/01/02	R213	07/08/2014	8.86	Put	Bond Future	5,565.0400	5.5650	5,792.5100	5.7925	4.087	0	0	0
2014/01/02	R213	07/08/2014	8.85	Put	Bond Future	5,607.9900	5.6080	5,836.6600	5.8367	4.078	0	0	0
2014/01/02	R213	06/11/2014	8.84	Call	Bond Future	4,379.1700	4.3792	4,145.7700	4.1458	(5.330)	0	0	0
2014/01/02	R213	06/11/2014	8.85	Put	Bond Future	6,719.3300	6.7193	6,958.2300	6.9582	3.555	0	0	0
2014/01/02	R213	06/11/2014			Bond Future	9.1617	83.2567	9.2272	82.7834	0.715	0.0000	0.0000	0
2014/01/02	R213	06/11/2014	8.85	Call	Bond Future	4,410.6700	4.4107	4,176.2300	4.1762	(5.315)	0	0	0
2014/01/02	R213	06/11/2014	8.86	Call	Bond Future	4,442.3000	4.4423	4,206.8200	4.2068	(5.301)	0	0	0
2014/01/02	R213	06/11/2014	8.84	Put	Bond Future	6,763.4400	6.7634	7,003.3800	7.0034	3.548	0	0	0
2014/01/02	R213	06/11/2014	8.86	Put	Bond Future	6,675.4400	6.6754	6,913.3000	6.9133	3.563	0	0	0
2014/01/02	R214	06/02/2014			Bond Future	9.1671	76.4202	9.2319	75.9233	0.707	0.0000	0.0000	5,455
2014/01/02	R214	06/02/2014	8.99	Put	Bond Future	2,827.1500	2.8271	3,078.7500	3.0788	8.899	0	0	0
2014/01/02	R214	06/02/2014	9.01	Put	Bond Future	2,730.6500	2.7306	2,975.8200	2.9758	8.978	0	0	0
2014/01/02	R214	06/02/2014	8.99	Call	Bond Future	1,438.8200	1.4388	1,193.4400	1.1934	(17.054)	0	0	0
2014/01/02	R214	06/02/2014	9.00	Put	Bond Future	2,778.6200	2.7786	3,027.0000	3.0270	8.939	0	0	0
2014/01/02	R214	06/02/2014	9.00	Call	Bond Future	1,469.8500	1.4699	1,221.2500	1.2213	(16.913)	0	0	0
2014/01/02	R214	06/02/2014	9.01	Call	Bond Future	1,501.2900	1.5013	1,249.4800	1.2495	(16.773)	0	0	0
2014/01/02	R214	08/05/2014			Bond Future	9.2572	74.1402	9.3238	73.6370	0.720	0.0000	0.0000	0
2014/01/02	R214	08/05/2014	9.00	Call	Bond Future	2,919.0400	2.9190	2,672.4900	2.6725	(8.446)	0	0	0
2014/01/02	R214	08/05/2014	8.99	Put	Bond Future	4,963.3300	4.9633	5,221.6900	5.2217	5.205	0	0	0
2014/01/02	R214	08/05/2014	9.01	Put	Bond Future	4,868.6500	4.8687	5,123.6400	5.1236	5.237	0	0	0
2014/01/02	R214	08/05/2014	9.00	Put	Bond Future	4,915.8300	4.9158	5,172.5000	5.1725	5.221	0	0	0
2014/01/02	R214	08/05/2014	9.01	Call	Bond Future	2,951.2100	2.9512	2,702.9800	2.7030	(8.411)	0	0	0
2014/01/02	R214	08/05/2014	8.99	Call	Bond Future	2,887.0600	2.8871	2,642.2000	2.6422	(8.481)	0	0	0
2014/01/02	R248	06/02/2014	9.11	Put	Bond Future	1,129.7100	1.1297	1,766.3600	1.7664	56.355	0	0	0
2014/01/02	R248	06/02/2014			Bond Future	9.2231	99.0647	9.2878	98.4280	0.702	0.0000	0.0000	12,135
2014/01/02	R248	06/02/2014	9.10	Put	Bond Future	1,230.7900	1.2308	1,867.4400	1.8674	51.727	0	0	0
2014/01/02	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R248	06/02/2014	9.09	Put	Bond Future	1,332.0600	1.3321	1,968.7100	1.9687	47.794	0	0	0

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2014/01/02	R248	08/05/2014	9.04	Put	Bond Future	2,744.6300	2.7446	3,389.2800	3.3893	23.488	0	0	0
2014/01/02	R248	08/05/2014			Bond Future	9.3154	95.9453	9.3822	95.3006	0.717	0.0000	0.0000	1,375
2014/01/02	R248	08/05/2014	9.06	Put	Bond Future	2,540.5600	2.5406	3,185.2100	3.1852	25.374	0	0	0
2014/01/02	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R248	08/05/2014	9.05	Put	Bond Future	2,642.5000	2.6425	3,287.1500	3.2871	24.395	0	0	0
2014/01/02	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/02	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												380367	