



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 15/01/2014 to 15/01/2014

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
2014/01/15	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/15	2025	06/02/2014			Bond Future	110.3785	110.3785	110.3830	110.3830	0.004	0.0000	0.0000	0
2014/01/15	2025	06/02/2014	110.99	Put	Bond Future	611.5400	0.6115	606.9800	0.6070	(0.746)	0	0	0
2014/01/15	2025	06/02/2014	111.01	Put	Bond Future	631.5400	0.6315	626.9800	0.6270	(0.722)	0	0	0
2014/01/15	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2025	06/02/2014	111.00	Put	Bond Future	621.5400	0.6215	616.9800	0.6170	(0.734)	0	0	0
2014/01/15	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2037	06/02/2014			Bond Future	9.1421	94.1309	9.2194	93.4341	0.846	0.0000	0.0000	2,022
2014/01/15	2037	06/02/2014	9.38	Call	Bond Future	2,117.3000	2.1173	1,420.5100	1.4205	(32.909)	0	0	0
2014/01/15	2037	06/02/2014	9.39	Call	Bond Future	2,204.5900	2.2046	1,507.8000	1.5078	(31.606)	0	0	0
2014/01/15	2037	06/02/2014	9.37	Call	Bond Future	2,029.8700	2.0299	1,333.0800	1.3331	(34.327)	0	0	0
2014/01/15	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2037	08/05/2014			Bond Future	9.2425	95.3693	9.3223	94.6632	0.864	0.0000	0.0000	0
2014/01/15	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2037	08/05/2014	9.38	Call	Bond Future	1,210.8000	1.2108	504.7200	0.5047	(58.315)	0	0	0
2014/01/15	2037	08/05/2014	9.39	Call	Bond Future	1,297.8600	1.2979	591.7800	0.5918	(54.403)	0	0	0
2014/01/15	2037	08/05/2014	9.37	Call	Bond Future	1,123.6000	1.1236	417.5200	0.4175	(62.841)	0	0	0
2014/01/15	2037	07/08/2014	9.06	Put	Bond Future	2,537.4900	2.5375	3,253.2500	3.2532	28.207	0	0	0
2014/01/15	2037	07/08/2014			Bond Future	9.3443	92.3972	9.4267	91.6815	0.883	0.0000	0.0000	0
2014/01/15	2037	07/08/2014	9.05	Put	Bond Future	2,628.7900	2.6288	3,344.5500	3.3445	27.228	0	0	0
2014/01/15	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2037	07/08/2014	9.04	Put	Bond Future	2,720.2300	2.7202	3,435.9900	3.4360	26.312	0	0	0
2014/01/15	2038	06/02/2014	107.00	Call	Bond Future	744.2800	0.7443	752.6100	0.7526	1.119	0	0	0
2014/01/15	2038	06/02/2014			Bond Future	107.7443	107.7443	107.7526	107.7526	0.008	0.0000	0.0000	24
2014/01/15	2038	06/02/2014	107.01	Call	Bond Future	734.2800	0.7343	742.6100	0.7426	1.134	0	0	0
2014/01/15	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2038	06/02/2014	106.99	Call	Bond Future	754.2800	0.7543	762.6100	0.7626	1.104	0	0	0
2014/01/15	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2050	06/02/2014			Bond Future	113.7038	113.7038	113.7132	113.7132	0.008	0.0000	0.0000	472
2014/01/15	2050	06/02/2014	110.00	Call	Bond Future	3,703.8200	3.7038	3,713.2000	3.7132	0.253	0	0	0
2014/01/15	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	2050	06/02/2014	110.01	Call	Bond Future	3,693.8200	3.6938	3,703.2000	3.7032	0.254	0	0	0
2014/01/15	2050	06/02/2014	109.99	Call	Bond Future	3,713.8200	3.7138	3,723.2000	3.7232	0.253	0	0	0
2014/01/15	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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2014/01/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	AL37	06/02/2014			Index Future	413.4910	413.4910	412.6650	412.6650	(0.200)	0.0000	0.0000	0
2014/01/15	AL37	08/05/2014			Index Future	418.9310	418.9310	418.0940	418.0940	(0.200)	0.0000	0.0000	0
2014/01/15	AL7T	06/02/2014			Index Future	487.6570	487.6570	485.9470	485.9470	(0.351)	0.0000	0.0000	1
2014/01/15	AL7T	08/05/2014			Index Future	494.0720	494.0720	492.3400	492.3400	(0.351)	0.0000	0.0000	0
2014/01/15	ALBI	06/02/2014			Index Future	439.0120	439.0120	437.1480	437.1480	(0.425)	0.0000	0.0000	803
2014/01/15	ALBI	08/05/2014			Index Future	444.7870	444.7870	442.8990	442.8990	(0.424)	0.0000	0.0000	35
2014/01/15	ALBI	07/08/2014			Index Future	450.7820	450.7820	448.8670	448.8670	(0.425)	0.0000	0.0000	0
2014/01/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	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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2014/01/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/15	EL28	06/02/2014			Bond Future	114.3369	114.3369	114.3464	114.3464	0.008	0.0000	0.0000	0
2014/01/15	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	EL28	06/02/2014	111.01	Call	Bond Future	3,326.8800	3.3269	3,336.3500	3.3363	0.285	0	0	0
2014/01/15	EL28	06/02/2014	110.99	Call	Bond Future	3,346.8800	3.3469	3,356.3500	3.3563	0.283	0	0	0
2014/01/15	EL28	06/02/2014	111.00	Call	Bond Future	3,336.8800	3.3369	3,346.3500	3.3463	0.284	0	0	0
2014/01/15	ES33	06/02/2014	9.54	Put	Bond Future	1,297.3300	1.2973	1,822.2800	1.8223	40.464	0	0	0
2014/01/15	ES33	06/02/2014			Bond Future	9.7138	83.8388	9.7853	83.3139	0.737	0.0000	0.0000	6,292
2014/01/15	ES33	06/02/2014	9.56	Put	Bond Future	1,146.3800	1.1464	1,671.3300	1.6713	45.792	0	0	0
2014/01/15	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	ES33	06/02/2014	9.55	Put	Bond Future	1,221.8000	1.2218	1,746.7500	1.7468	42.965	0	0	0
2014/01/15	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	ES33	08/05/2014	9.55	Put	Bond Future	2,091.0900	2.0911	2,622.9700	2.6230	25.436	0	0	0
2014/01/15	ES33	08/05/2014			Bond Future	9.8335	81.1598	9.9075	80.6280	0.752	0.0000	0.0000	0
2014/01/15	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	ES33	08/05/2014	9.54	Put	Bond Future	2,166.3800	2.1664	2,698.2600	2.6983	24.552	0	0	0
2014/01/15	ES33	08/05/2014	9.56	Put	Bond Future	2,015.9000	2.0159	2,547.7800	2.5478	26.384	0	0	0

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2014/01/15	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	GOVI	06/02/2014			GOVI	438.3880	438.3880	436.6340	436.6340	(0.400)	0.0000	0.0000	481
2014/01/15	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	GOVI	06/02/2014	439.99	Put	GOVI	16,020.0000	1.6020	33,560.0000	3.3560	109.488	0	0	0
2014/01/15	GOVI	06/02/2014	440.01	Put	GOVI	16,220.0000	1.6220	33,760.0000	3.3760	108.138	0	0	0
2014/01/15	GOVI	06/02/2014	440.00	Put	GOVI	16,120.0000	1.6120	33,660.0000	3.3660	108.809	0	0	0
2014/01/15	GOVI	08/05/2014	442.00	Call	GOVI	21,550.0000	2.1550	3,780.0000	0.3780	(82.459)	0	0	0
2014/01/15	GOVI	08/05/2014			GOVI	444.1550	444.1550	442.3780	442.3780	(0.400)	0.0000	0.0000	0
2014/01/15	GOVI	08/05/2014	442.01	Call	GOVI	21,450.0000	2.1450	3,680.0000	0.3680	(82.844)	0	0	0
2014/01/15	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	GOVI	08/05/2014	441.99	Call	GOVI	21,650.0000	2.1650	3,880.0000	0.3880	(82.079)	0	0	0
2014/01/15	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	GOVI	07/08/2014			GOVI	450.1410	450.1410	448.3400	448.3400	(0.400)	0.0000	0.0000	0
2014/01/15	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	GOVI	07/08/2014	459.99	Put	GOVI	98,490.0000	9.8490	116,500.0000	11.6500	18.286	0	0	0
2014/01/15	GOVI	07/08/2014	460.01	Put	GOVI	98,690.0000	9.8690	116,700.0000	11.6700	18.249	0	0	0
2014/01/15	GOVI	07/08/2014	460.00	Put	GOVI	98,590.0000	9.8590	116,600.0000	11.6600	18.268	0	0	0
2014/01/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/15	IGOV	06/02/2014			Index Future	201.4400	201.4400	201.4340	201.4340	(0.003)	0.0000	0.0000	1,335
2014/01/15	IGOV	08/05/2014			Index Future	204.1150	204.1150	204.1080	204.1080	(0.003)	0.0000	0.0000	7
2014/01/15	ILBI	06/02/2014			Index Future	543.5480	543.5480	543.4720	543.4720	(0.014)	0.0000	0.0000	190
2014/01/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/01/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/15	JBAF	15/01/2014			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	0
2014/01/15	JBAF	19/02/2014			Jibar Tradeable Future	5.2900	94.7100	5.2900	94.7100	0.000	0.0000	0.0000	0
2014/01/15	JBAF	19/03/2014			Jibar Tradeable Future	5.3300	94.6700	5.3300	94.6700	0.000	0.0000	0.0000	0
2014/01/15	JBAF	16/04/2014			Jibar Tradeable Future	5.4500	94.5500	5.4500	94.5500	0.000	0.0000	0.0000	0
2014/01/15	JBAF	21/05/2014			Jibar Tradeable Future	5.5000	94.5000	5.5000	94.5000	0.000	0.0000	0.0000	3,000
2014/01/15	JBAF	18/06/2014			Jibar Tradeable Future	5.6800	94.3200	5.6800	94.3200	0.000	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
2014/01/15	JBAF	17/09/2014			Jibar Tradeable Future	5.9600	94.0400	5.9600	94.0400	0.000	0.0000	0.0000	1,000
2014/01/15	JBAF	17/12/2014			Jibar Tradeable Future	6.2600	93.7400	6.2600	93.7400	0.000	0.0000	0.0000	0
2014/01/15	JBAF	18/03/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	150
2014/01/15	JBAF	17/06/2015			Jibar Tradeable Future	6.8700	93.1300	6.8700	93.1300	0.000	0.0000	0.0000	3,200
2014/01/15	JBAF	16/09/2015			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2014/01/15	JBAF	15/12/2015			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2014/01/15	R023	06/02/2014			Bond Future	7.9645	102.1403	8.0265	101.7497	0.780	0.0000	0.0000	11,268
2014/01/15	R023	06/02/2014	7.84	Put	Bond Future	788.8700	0.7889	1,179.5200	1.1795	49.520	0	0	0
2014/01/15	R023	06/02/2014	7.86	Put	Bond Future	661.5500	0.6616	1,052.2000	1.0522	59.051	0	0	0
2014/01/15	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R023	06/02/2014	7.85	Put	Bond Future	725.1900	0.7252	1,115.8400	1.1158	53.869	0	0	0
2014/01/15	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R023	08/05/2014			Bond Future	8.0674	99.5677	8.1320	99.1718	0.802	0.0000	0.0000	0
2014/01/15	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R023	08/05/2014	7.59	Put	Bond Future	2,986.9700	2.9870	3,382.8600	3.3829	13.254	0	0	0
2014/01/15	R023	08/05/2014	7.61	Put	Bond Future	2,859.5200	2.8595	3,255.4100	3.2554	13.845	0	0	0
2014/01/15	R023	08/05/2014	7.60	Put	Bond Future	2,923.2200	2.9232	3,319.1100	3.3191	13.543	0	0	0
2014/01/15	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R157	06/02/2014	5.64	Call	Bond Future	21.3200	0.0213	16.6800	0.0167	(21.764)	0	0	0
2014/01/15	R157	06/02/2014	5.65	Put	Bond Future	935.2100	0.9352	971.4200	0.9714	3.872	0	0	0
2014/01/15	R157	06/02/2014			Bond Future	6.2166	116.3979	6.2423	116.3569	0.413	0.0000	0.0000	32,412
2014/01/15	R157	06/02/2014	5.65	Call	Bond Future	22.5900	0.0226	17.7300	0.0177	(21.514)	0	0	0
2014/01/15	R157	06/02/2014	5.66	Call	Bond Future	23.9200	0.0239	18.8400	0.0188	(21.237)	0	0	0
2014/01/15	R157	06/02/2014	5.64	Put	Bond Future	950.1400	0.9501	986.5700	0.9866	3.834	0	0	0
2014/01/15	R157	06/02/2014	5.66	Put	Bond Future	920.3500	0.9203	956.3400	0.9563	3.910	0	0	0
2014/01/15	R157	08/05/2014	5.20	Call	Bond Future	71.0200	0.0710	65.4400	0.0654	(7.857)	0	0	0
2014/01/15	R157	08/05/2014			Bond Future	6.3986	111.1217	6.4295	111.0800	0.483	0.0000	0.0000	0
2014/01/15	R157	08/05/2014	5.21	Call	Bond Future	72.5300	0.0725	66.8600	0.0669	(7.817)	0	0	0
2014/01/15	R157	08/05/2014	5.19	Call	Bond Future	69.5300	0.0695	64.0400	0.0640	(7.896)	0	0	0
2014/01/15	R157	08/05/2014	5.20	Put	Bond Future	1,703.1400	1.7031	1,739.2300	1.7392	2.119	0	0	0
2014/01/15	R157	08/05/2014	5.19	Put	Bond Future	1,715.4100	1.7154	1,751.5900	1.7516	2.109	0	0	0
2014/01/15	R157	08/05/2014	5.21	Put	Bond Future	1,690.8900	1.6909	1,726.8900	1.7269	2.129	0	0	0
2014/01/15	R157	07/08/2014	6.76	Put	Bond Future	563.9400	0.5639	582.4900	0.5825	3.289	0	0	0
2014/01/15	R157	07/08/2014			Bond Future	6.6232	112.6197	6.6620	112.5772	0.586	0.0000	0.0000	0
2014/01/15	R157	07/08/2014	6.75	Put	Bond Future	569.0400	0.5690	587.3700	0.5874	3.221	0	0	0
2014/01/15	R157	07/08/2014	6.74	Call	Bond Future	701.6100	0.7016	677.5600	0.6776	(3.428)	0	0	0
2014/01/15	R157	07/08/2014	6.75	Call	Bond Future	707.7400	0.7077	683.5700	0.6836	(3.415)	0	0	0
2014/01/15	R157	07/08/2014	6.76	Call	Bond Future	713.5600	0.7136	689.6100	0.6896	(3.356)	0	0	0
2014/01/15	R157	07/08/2014	6.74	Put	Bond Future	573.8300	0.5738	592.2800	0.5923	3.215	0	0	0
2014/01/15	R157	06/11/2014	6.19	Put	Bond Future	995.4100	0.9954	1,023.0000	1.0230	2.772	0	0	0
2014/01/15	R157	06/11/2014			Bond Future	6.9295	107.3899	6.9812	107.3463	0.747	0.0000	0.0000	0
2014/01/15	R157	06/11/2014	6.21	Put	Bond Future	984.2800	0.9843	1,011.7000	1.0117	2.786	0	0	0
2014/01/15	R157	06/11/2014	6.20	Put	Bond Future	989.8300	0.9898	1,017.3400	1.0173	2.779	0	0	0
2014/01/15	R157	06/11/2014	6.21	Call	Bond Future	375.2300	0.3752	359.0600	0.3591	(4.309)	0	0	0

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2014/01/15	R157	06/11/2014	6.19	Call	Bond Future	369.3500	0.3694	353.3500	0.3534	(4.332)	0	0	0
2014/01/15	R157	06/11/2014	6.20	Call	Bond Future	372.2800	0.3723	356.2000	0.3562	(4.319)	0	0	0
2014/01/15	R186	06/02/2014	8.75	Put	Bond Future	328.1300	0.3281	430.5900	0.4306	31.225	0	0	250
2014/01/15	R186	06/02/2014			Bond Future	8.2670	118.9567	8.3495	118.2367	0.998	0.0000	0.0000	61,696
2014/01/15	R186	06/02/2014	7.75	Call	Bond Future	258.1600	0.2582	164.3400	0.1643	(36.342)	0	0	0
2014/01/15	R186	06/02/2014	7.74	Put	Bond Future	4,996.7600	4.9968	5,626.3900	5.6264	12.601	0	0	0
2014/01/15	R186	06/02/2014	7.76	Put	Bond Future	4,835.0200	4.8350	5,457.6500	5.4576	12.878	0	0	0
2014/01/15	R186	06/02/2014	7.75	Put	Bond Future	4,915.6300	4.9156	5,541.8100	5.5418	12.739	0	0	0
2014/01/15	R186	06/02/2014	8.75	Call	Bond Future	4,457.9000	4.4579	3,840.3600	3.8404	(13.853)	0	0	0
2014/01/15	R186	06/02/2014	7.76	Call	Bond Future	270.0600	0.2701	172.6900	0.1727	(36.055)	0	0	0
2014/01/15	R186	06/02/2014	7.74	Call	Bond Future	246.6900	0.2467	156.3200	0.1563	(36.633)	0	0	0
2014/01/15	R186	08/05/2014	7.50	Put	Bond Future	8,965.7300	8.9657	9,518.2300	9.5182	6.162	0	0	0
2014/01/15	R186	08/05/2014	8.25	Put	Bond Future	4,408.3300	4.4083	4,772.8700	4.7729	8.269	0	0	0
2014/01/15	R186	08/05/2014			Bond Future	8.3679	120.5217	8.4534	119.7922	1.022	0.0000	0.0000	740
2014/01/15	R186	08/05/2014	9.25	Put	Bond Future	1,280.6400	1.2806	1,416.0200	1.4160	10.571	0	0	8,000
2014/01/15	R186	08/05/2014	7.09	Put	Bond Future	12,273.6300	12.2736	12,914.1900	12.9142	5.219	0	0	0
2014/01/15	R186	08/05/2014	9.00	Put	Bond Future	1,800.5800	1.8006	1,978.1900	1.9782	9.864	0	0	400
2014/01/15	R186	08/05/2014	7.10	Call	Bond Future	582.7600	0.5828	492.3200	0.4923	(15.519)	0	0	0
2014/01/15	R186	08/05/2014	8.50	Call	Bond Future	4,464.9400	4.4649	4,027.5300	4.0275	(9.797)	0	0	0
2014/01/15	R186	08/05/2014	7.11	Call	Bond Future	593.8200	0.5938	501.9600	0.5020	(15.469)	0	0	0
2014/01/15	R186	08/05/2014	9.25	Call	Bond Future	8,505.8200	8.5058	7,911.6100	7.9116	(6.986)	0	0	0
2014/01/15	R186	08/05/2014	8.25	Call	Bond Future	3,392.4600	3.3925	3,027.4100	3.0274	(10.761)	0	0	8,000
2014/01/15	R186	08/05/2014	7.09	Call	Bond Future	571.8600	0.5719	482.8300	0.4828	(15.568)	0	0	0
2014/01/15	R186	08/05/2014	8.50	Put	Bond Future	3,340.8800	3.3409	3,633.0600	3.6331	8.746	0	0	1,933
2014/01/15	R186	08/05/2014	7.11	Put	Bond Future	12,100.2200	12.1002	12,737.9500	12.7380	5.270	0	0	0
2014/01/15	R186	08/05/2014	7.50	Call	Bond Future	1,188.7800	1.1888	1,011.6900	1.0117	(14.897)	0	0	1,933
2014/01/15	R186	08/05/2014	9.00	Call	Bond Future	7,043.6400	7.0436	6,491.6600	6.4917	(7.837)	0	0	0
2014/01/15	R186	08/05/2014	7.10	Put	Bond Future	12,186.7900	12.1868	12,825.9400	12.8259	5.245	0	0	0
2014/01/15	R186	07/08/2014	8.31	Call	Bond Future	4,211.5100	4.2115	3,869.9000	3.8699	(8.111)	0	0	0
2014/01/15	R186	07/08/2014			Bond Future	8.4679	116.8559	8.5567	116.1163	1.048	0.0000	0.0000	0
2014/01/15	R186	07/08/2014	8.92	Put	Bond Future	3,218.4000	3.2184	3,495.1800	3.4952	8.600	0	0	840
2014/01/15	R186	07/08/2014	8.29	Call	Bond Future	4,134.9600	4.1350	3,797.4800	3.7975	(8.162)	0	0	0
2014/01/15	R186	07/08/2014	8.30	Call	Bond Future	4,173.1300	4.1731	3,833.5900	3.8336	(8.136)	0	0	0
2014/01/15	R186	07/08/2014	8.29	Put	Bond Future	5,637.9600	5.6380	6,040.1200	6.0401	7.133	0	0	0
2014/01/15	R186	07/08/2014	8.92	Call	Bond Future	6,917.3200	6.9173	6,454.4600	6.4545	(6.691)	0	0	0
2014/01/15	R186	07/08/2014	8.31	Put	Bond Future	5,544.2300	5.5442	5,942.2600	5.9423	7.179	0	0	0
2014/01/15	R186	07/08/2014	8.30	Put	Bond Future	5,590.9500	5.5910	5,991.0500	5.9911	7.156	0	0	0
2014/01/15	R186	06/11/2014	8.14	Call	Bond Future	4,072.8900	4.0729	3,767.8000	3.7678	(7.491)	0	0	0
2014/01/15	R186	06/11/2014	8.15	Put	Bond Future	7,571.8600	7.5719	8,015.5400	8.0155	5.860	0	0	0
2014/01/15	R186	06/11/2014			Bond Future	8.5648	118.4941	8.6570	117.7436	1.076	0.0000	0.0000	0
2014/01/15	R186	06/11/2014	9.17	Call	Bond Future	8,396.3600	8.3964	7,918.6700	7.9187	(5.689)	0	0	0
2014/01/15	R186	06/11/2014	8.15	Call	Bond Future	4,106.9700	4.1070	3,800.1300	3.8001	(7.471)	0	0	0
2014/01/15	R186	06/11/2014	8.16	Call	Bond Future	4,141.2200	4.1412	3,832.6200	3.8326	(7.452)	0	0	0
2014/01/15	R186	06/11/2014	9.17	Put	Bond Future	3,591.0000	3.5910	3,863.8300	3.8638	7.598	0	0	2,010
2014/01/15	R186	06/11/2014	8.14	Put	Bond Future	7,623.0900	7.6231	8,068.5200	8.0685	5.843	0	0	0
2014/01/15	R186	06/11/2014	8.16	Put	Bond Future	7,520.8900	7.5209	7,962.8100	7.9628	5.876	0	0	0

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2014/01/15	R197	06/02/2014			Bond Future	276.7247	276.7247	276.7335	276.7335	0.003	0.0000	0.0000	2,049
2014/01/15	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R197	06/02/2014	279.99	Put	Bond Future	3,265.2900	3.2653	3,256.5200	3.2565	(0.269)	0	0	0
2014/01/15	R197	06/02/2014	280.01	Put	Bond Future	3,285.2900	3.2853	3,276.5200	3.2765	(0.267)	0	0	0
2014/01/15	R197	06/02/2014	280.00	Put	Bond Future	3,275.2900	3.2753	3,266.5200	3.2665	(0.268)	0	0	0
2014/01/15	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R201	06/02/2014	5.24	Put	Bond Future	113.8800	0.1139	125.4400	0.1254	10.151	0	0	0
2014/01/15	R201	06/02/2014			Bond Future	5.2126	104.1667	5.2450	104.1392	0.621	0.0000	0.0000	0
2014/01/15	R201	06/02/2014	5.26	Put	Bond Future	106.1700	0.1062	117.1400	0.1171	10.332	0	0	0
2014/01/15	R201	06/02/2014	5.24	Call	Bond Future	137.1400	0.1371	121.2100	0.1212	(11.616)	0	0	0
2014/01/15	R201	06/02/2014	5.25	Put	Bond Future	109.9300	0.1099	121.3000	0.1213	10.343	0	0	0
2014/01/15	R201	06/02/2014	5.25	Call	Bond Future	141.6800	0.1417	125.5600	0.1256	(11.378)	0	0	0
2014/01/15	R201	06/02/2014	5.26	Call	Bond Future	146.4100	0.1464	129.8900	0.1299	(11.283)	0	0	0
2014/01/15	R201	08/05/2014			Bond Future	5.1766	105.5371	5.2229	105.5092	0.894	0.0000	0.0000	0
2014/01/15	R201	08/05/2014	4.75	Call	Bond Future	124.4400	0.1244	116.6800	0.1167	(6.236)	0	0	0
2014/01/15	R201	08/05/2014	4.76	Call	Bond Future	126.4300	0.1264	118.5700	0.1186	(6.217)	0	0	0
2014/01/15	R201	08/05/2014	4.74	Call	Bond Future	122.4700	0.1225	114.8100	0.1148	(6.255)	0	0	0
2014/01/15	R201	08/05/2014	4.76	Put	Bond Future	378.4000	0.3784	398.4500	0.3984	5.299	0	0	0
2014/01/15	R201	08/05/2014	4.75	Put	Bond Future	382.4700	0.3825	402.6200	0.4026	5.268	0	0	0
2014/01/15	R201	08/05/2014	4.74	Put	Bond Future	386.5600	0.3866	406.8100	0.4068	5.239	0	0	0
2014/01/15	R201	07/08/2014	5.31	Put	Bond Future	157.1200	0.1571	171.4600	0.1715	9.127	0	0	0
2014/01/15	R201	07/08/2014			Bond Future	4.9555	102.5511	5.0344	102.5226	1.591	0.0000	0.0000	0
2014/01/15	R201	07/08/2014	5.30	Put	Bond Future	158.5900	0.1586	173.0000	0.1730	9.086	0	0	0
2014/01/15	R201	07/08/2014	5.31	Call	Bond Future	285.1500	0.2852	270.9800	0.2710	(4.969)	0	0	0
2014/01/15	R201	07/08/2014	5.29	Call	Bond Future	280.9000	0.2809	266.8700	0.2669	(4.995)	0	0	0
2014/01/15	R201	07/08/2014	5.30	Call	Bond Future	283.0200	0.2830	268.9200	0.2689	(4.982)	0	0	0
2014/01/15	R201	07/08/2014	5.29	Put	Bond Future	160.0800	0.1601	174.5600	0.1746	9.045	0	0	0
2014/01/15	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R202	06/02/2014			Bond Future	212.4086	212.4086	212.4222	212.4222	0.006	0.0000	0.0000	44,679
2014/01/15	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R202	06/02/2014	208.99	Call	Bond Future	3,418.5900	3.4186	3,432.1600	3.4322	0.397	0	0	0
2014/01/15	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R202	06/02/2014	209.00	Call	Bond Future	3,408.5900	3.4086	3,422.1600	3.4222	0.398	0	0	0
2014/01/15	R202	06/02/2014	209.01	Call	Bond Future	3,398.5900	3.3986	3,412.1600	3.4122	0.399	0	0	0
2014/01/15	R203	06/02/2014			Bond Future	7.0145	107.2456	7.0506	107.1303	0.514	0.0000	0.0000	10,779
2014/01/15	R203	06/02/2014	5.95	Put	Bond Future	3,476.6300	3.4766	3,591.4300	3.5914	3.302	0	0	0
2014/01/15	R203	06/02/2014	6.14	Put	Bond Future	2,849.6800	2.8497	2,963.2000	2.9632	3.984	0	0	0
2014/01/15	R203	06/02/2014	6.16	Put	Bond Future	2,784.3400	2.7843	2,897.6100	2.8976	4.068	0	0	0
2014/01/15	R203	06/02/2014	6.84	Put	Bond Future	830.0200	0.8300	900.5300	0.9005	8.495	0	0	0
2014/01/15	R203	06/02/2014	6.15	Put	Bond Future	2,816.9900	2.8170	2,930.3900	2.9304	4.026	0	0	0
2014/01/15	R203	06/02/2014	5.95	Call	Bond Future	0.9500	0.0010	0.5500	0.0006	(42.105)	0	0	16
2014/01/15	R203	06/02/2014	6.16	Call	Bond Future	5.4900	0.0055	3.5600	0.0036	(35.155)	0	0	0
2014/01/15	R203	06/02/2014	6.84	Call	Bond Future	269.7600	0.2698	225.0700	0.2251	(16.567)	0	0	13
2014/01/15	R203	06/02/2014	6.14	Call	Bond Future	4.7000	0.0047	3.0200	0.0030	(35.745)	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
2014/01/15	R203	06/02/2014	6.15	Call	Bond Future	5.0800	0.0051	3.2800	0.0033	(35.433)	0	0	0
2014/01/15	R203	08/05/2014	7.40	Put	Bond Future	854.9700	0.8550	899.6400	0.8996	5.225	0	0	0
2014/01/15	R203	08/05/2014	5.76	Call	Bond Future	94.7900	0.0948	85.5200	0.0855	(9.780)	0	0	0
2014/01/15	R203	08/05/2014	6.84	Call	Bond Future	753.1400	0.7531	707.3300	0.7073	(6.083)	0	0	29
2014/01/15	R203	08/05/2014	5.74	Call	Bond Future	90.4400	0.0904	81.5300	0.0815	(9.852)	0	0	0
2014/01/15	R203	08/05/2014			Bond Future	7.1594	104.4963	7.1986	104.3795	0.547	0.0000	0.0000	0
2014/01/15	R203	08/05/2014	5.76	Put	Bond Future	4,376.2600	4.3763	4,483.7800	4.4838	2.457	0	0	0
2014/01/15	R203	08/05/2014	6.84	Put	Bond Future	1,711.5100	1.7115	1,782.4900	1.7825	4.147	0	0	0
2014/01/15	R203	08/05/2014	5.75	Put	Bond Future	4,405.4400	4.4054	4,513.1400	4.5131	2.445	0	0	0
2014/01/15	R203	08/05/2014	5.74	Put	Bond Future	4,434.6700	4.4347	4,542.5500	4.5425	2.433	0	0	0
2014/01/15	R203	08/05/2014	7.40	Call	Bond Future	1,569.8300	1.5698	1,497.7100	1.4977	(4.594)	0	0	16
2014/01/15	R203	08/05/2014	5.75	Call	Bond Future	92.5900	0.0926	83.5000	0.0835	(9.817)	0	0	0
2014/01/15	R203	07/08/2014	7.30	Call	Bond Future	1,464.1300	1.4641	1,404.7500	1.4047	(4.056)	0	0	0
2014/01/15	R203	07/08/2014			Bond Future	7.3125	105.9049	7.3554	105.7863	0.586	0.0000	0.0000	0
2014/01/15	R203	07/08/2014	7.31	Call	Bond Future	1,478.3500	1.4784	1,418.6100	1.4186	(4.041)	0	0	0
2014/01/15	R203	07/08/2014	6.84	Put	Bond Future	2,224.2700	2.2243	2,299.6700	2.2997	3.390	0	0	0
2014/01/15	R203	07/08/2014	7.29	Put	Bond Future	1,512.3200	1.5123	1,571.8700	1.5719	3.938	0	0	0
2014/01/15	R203	07/08/2014	7.31	Put	Bond Future	1,485.3000	1.4853	1,544.1400	1.5441	3.961	0	0	0
2014/01/15	R203	07/08/2014	7.30	Put	Bond Future	1,498.7600	1.4988	1,557.9600	1.5580	3.950	0	0	0
2014/01/15	R203	07/08/2014	7.29	Call	Bond Future	1,449.9900	1.4500	1,390.9600	1.3910	(4.071)	0	0	0
2014/01/15	R203	07/08/2014	6.84	Call	Bond Future	905.9900	0.9060	862.8100	0.8628	(4.766)	0	0	46
2014/01/15	R203	06/11/2014	6.86	Call	Bond Future	986.4300	0.9864	944.6300	0.9446	(4.238)	0	0	0
2014/01/15	R203	06/11/2014			Bond Future	7.4775	103.2284	7.5249	103.1077	0.633	0.0000	0.0000	0
2014/01/15	R203	06/11/2014	6.98	Call	Bond Future	0.0000	0.0000	1,059.4000	1.0594	100.000	0	0	14
2014/01/15	R203	06/11/2014	6.84	Call	Bond Future	967.2700	0.9673	926.0400	0.9260	(4.263)	0	0	45
2014/01/15	R203	06/11/2014	6.85	Call	Bond Future	976.8200	0.9768	935.3100	0.9353	(4.250)	0	0	0
2014/01/15	R203	06/11/2014	6.98	Put	Bond Future	0.0000	0.0000	2,459.4200	2.4594	100.000	0	0	0
2014/01/15	R203	06/11/2014	6.84	Put	Bond Future	2,610.1700	2.6102	2,689.6400	2.6896	3.045	0	0	0
2014/01/15	R203	06/11/2014	6.86	Put	Bond Future	2,577.2900	2.5773	2,656.1900	2.6562	3.061	0	0	0
2014/01/15	R203	06/11/2014	6.85	Put	Bond Future	2,593.7000	2.5937	2,672.8900	2.6729	3.053	0	0	0
2014/01/15	R204	06/02/2014	6.39	Call	Bond Future	9.6900	0.0097	6.0000	0.0060	(38.080)	0	0	0
2014/01/15	R204	06/02/2014			Bond Future	7.2839	104.0144	7.3305	103.8231	0.641	0.0000	0.0000	29,769
2014/01/15	R204	06/02/2014	6.40	Call	Bond Future	10.3800	0.0104	6.4600	0.0065	(37.765)	0	0	0
2014/01/15	R204	06/02/2014	6.41	Call	Bond Future	11.1300	0.0111	6.9600	0.0070	(37.466)	0	0	0
2014/01/15	R204	06/02/2014	6.39	Put	Bond Future	3,758.2600	3.7583	3,945.8700	3.9459	4.992	0	0	0
2014/01/15	R204	06/02/2014	6.41	Put	Bond Future	3,674.0200	3.6740	3,861.1500	3.8612	5.093	0	0	0
2014/01/15	R204	06/02/2014	6.40	Put	Bond Future	3,716.1000	3.7161	3,903.4800	3.9035	5.042	0	0	0
2014/01/15	R204	08/05/2014			Bond Future	7.4140	105.3828	7.4638	105.1890	0.672	0.0000	0.0000	0
2014/01/15	R204	08/05/2014	6.05	Call	Bond Future	150.1300	0.1501	133.4700	0.1335	(11.097)	0	0	0
2014/01/15	R204	08/05/2014	6.06	Call	Bond Future	153.4900	0.1535	136.5200	0.1365	(11.056)	0	0	0
2014/01/15	R204	08/05/2014	6.04	Call	Bond Future	146.8200	0.1468	130.4700	0.1305	(11.136)	0	0	0
2014/01/15	R204	08/05/2014	6.05	Put	Bond Future	5,639.6600	5.6397	5,816.8400	5.8168	3.142	0	0	0
2014/01/15	R204	08/05/2014	6.04	Put	Bond Future	5,677.9000	5.6779	5,855.3900	5.8554	3.126	0	0	0
2014/01/15	R204	08/05/2014	6.06	Put	Bond Future	5,601.4800	5.6015	5,778.3500	5.7784	3.158	0	0	0
2014/01/15	R204	07/08/2014			Bond Future	7.5484	102.7726	7.6017	102.5759	0.706	0.0000	0.0000	0
2014/01/15	R204	07/08/2014	7.44	Put	Bond Future	2,299.4900	2.2995	2,404.3300	2.4043	4.559	0	0	0
2014/01/15	R204	07/08/2014	7.46	Put	Bond Future	2,260.8100	2.2608	2,364.5300	2.3645	4.588	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
2014/01/15	R204	07/08/2014	7.45	Put	Bond Future	2,280.0900		2.2801	2,384.3800	2.3844	4.574	0	0	0
2014/01/15	R204	07/08/2014	7.78	Call	Bond Future	2,554.0600		2.5541	2,446.2300	2.4462	(4.222)	0	0	0
2014/01/15	R204	07/08/2014	7.46	Call	Bond Future	1,933.6100		1.9336	1,840.6400	1.8406	(4.808)	0	0	0
2014/01/15	R204	07/08/2014	7.44	Call	Bond Future	1,898.0800		1.8981	1,806.2300	1.8062	(4.839)	0	0	0
2014/01/15	R204	07/08/2014	7.78	Put	Bond Future	1,702.7600		1.7028	1,791.6200	1.7916	5.219	0	0	530
2014/01/15	R204	07/08/2014	7.45	Call	Bond Future	1,915.7900		1.9158	1,823.3900	1.8234	(4.823)	0	0	0
2014/01/15	R204	06/11/2014	7.99	Put	Bond Future	1,997.4500		1.9975	2,085.9200	2.0859	4.429	0	0	1,270
2014/01/15	R204	06/11/2014			Bond Future	7.6827		104.2132	7.7400	104.0133	0.746	0.0000	0.0000	0
2014/01/15	R204	06/11/2014	6.99	Put	Bond Future	3,884.3400		3.8843	4,017.2800	4.0173	3.422	0	0	0
2014/01/15	R204	06/11/2014	7.01	Put	Bond Future	3,838.0700		3.8381	3,970.1500	3.9701	3.441	0	0	0
2014/01/15	R204	06/11/2014	6.99	Call	Bond Future	1,429.3900		1.4294	1,362.4500	1.3625	(4.683)	0	0	0
2014/01/15	R204	06/11/2014	7.00	Put	Bond Future	3,861.1700		3.8612	3,993.6800	3.9937	3.432	0	0	0
2014/01/15	R204	06/11/2014	7.99	Call	Bond Future	3,063.8900		3.0639	2,952.4800	2.9525	(3.636)	0	0	0
2014/01/15	R204	06/11/2014	7.00	Call	Bond Future	1,442.1700		1.4422	1,374.8000	1.3748	(4.671)	0	0	0
2014/01/15	R204	06/11/2014	7.01	Call	Bond Future	1,455.0200		1.4550	1,387.2200	1.3872	(4.660)	0	0	0
2014/01/15	R207	06/02/2014			Bond Future	7.5629		99.0599	7.6197	98.7954	0.751	0.0000	0.0000	22,098
2014/01/15	R207	06/02/2014	6.65	Call	Bond Future	15.9700		0.0160	9.6400	0.0096	(39.637)	0	0	0
2014/01/15	R207	06/02/2014	6.64	Put	Bond Future	4,436.8600		4.4369	4,695.3600	4.6954	5.826	0	0	0
2014/01/15	R207	06/02/2014	6.66	Put	Bond Future	4,340.5000		4.3405	4,598.3000	4.5983	5.939	0	0	0
2014/01/15	R207	06/02/2014	6.65	Put	Bond Future	4,388.6300		4.3886	4,646.7900	4.6468	5.882	0	0	0
2014/01/15	R207	06/02/2014	6.66	Call	Bond Future	17.0000		0.0170	10.3100	0.0103	(39.353)	0	0	0
2014/01/15	R207	06/02/2014	6.64	Call	Bond Future	15.0000		0.0150	9.0100	0.0090	(39.933)	0	0	0
2014/01/15	R207	08/05/2014	6.19	Put	Bond Future	7,148.9000		7.1489	7,396.5900	7.3966	3.465	0	0	0
2014/01/15	R207	08/05/2014	6.21	Put	Bond Future	7,058.4500		7.0585	7,305.3800	7.3054	3.498	0	0	0
2014/01/15	R207	08/05/2014			Bond Future	7.6882		100.3631	7.7482	100.0951	0.780	0.0000	0.0000	0
2014/01/15	R207	08/05/2014	6.20	Put	Bond Future	7,103.6300		7.1036	7,350.9400	7.3509	3.481	0	0	0
2014/01/15	R207	08/05/2014	6.20	Call	Bond Future	157.2600		0.1573	136.5400	0.1365	(13.176)	0	0	0
2014/01/15	R207	08/05/2014	6.21	Call	Bond Future	160.7200		0.1607	139.6200	0.1396	(13.128)	0	0	0
2014/01/15	R207	08/05/2014	6.19	Call	Bond Future	153.8700		0.1539	133.5300	0.1335	(13.219)	0	0	0
2014/01/15	R207	07/08/2014	7.69	Call	Bond Future	2,211.7800		2.2118	2,081.2400	2.0812	(5.902)	0	0	0
2014/01/15	R207	07/08/2014	7.70	Put	Bond Future	2,733.9800		2.7340	2,874.5700	2.8746	5.142	0	0	0
2014/01/15	R207	07/08/2014			Bond Future	7.8167		98.0759	7.8802	97.8040	0.812	0.0000	0.0000	0
2014/01/15	R207	07/08/2014	7.70	Call	Bond Future	2,231.9500		2.2319	2,100.6600	2.1007	(5.882)	0	0	0
2014/01/15	R207	07/08/2014	7.71	Call	Bond Future	2,252.2400		2.2522	2,120.1800	2.1202	(5.863)	0	0	0
2014/01/15	R207	07/08/2014	7.69	Put	Bond Future	2,756.9700		2.7570	2,898.3100	2.8983	5.127	0	0	0
2014/01/15	R207	07/08/2014	7.71	Put	Bond Future	2,711.1300		2.7111	2,850.9500	2.8510	5.157	0	0	0
2014/01/15	R207	06/11/2014	7.36	Put	Bond Future	4,343.2600		4.3433	4,512.9400	4.5129	3.907	0	0	0
2014/01/15	R207	06/11/2014			Bond Future	7.9387		99.4507	8.0061	99.1746	0.848	0.0000	0.0000	0
2014/01/15	R207	06/11/2014	7.35	Put	Bond Future	4,369.7200		4.3697	4,540.0000	4.5400	3.897	0	0	0
2014/01/15	R207	06/11/2014	7.36	Call	Bond Future	1,931.0300		1.9310	1,824.6300	1.8246	(5.510)	0	0	0
2014/01/15	R207	06/11/2014	7.34	Call	Bond Future	1,899.4000		1.8994	1,794.2000	1.7942	(5.539)	0	0	0
2014/01/15	R207	06/11/2014	7.35	Call	Bond Future	1,915.1700		1.9152	1,809.3700	1.8094	(5.524)	0	0	0
2014/01/15	R207	06/11/2014	7.34	Put	Bond Future	4,396.2900		4.3963	4,567.1700	4.5672	3.887	0	0	0
2014/01/15	R208	06/02/2014	6.74	Put	Bond Future	5,311.2900		5.3113	5,605.4500	5.6054	5.538	0	0	0
2014/01/15	R208	06/02/2014			Bond Future	7.7202		97.2269	7.7773	96.9291	0.739	0.0000	0.0000	11,157
2014/01/15	R208	06/02/2014	6.75	Put	Bond Future	5,255.9700		5.2560	5,549.9000	5.5499	5.592	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
2014/01/15	R208	06/02/2014	6.76	Put	Bond Future	5,200.7600	5.2008	5,494.4300	5.4944	5.647	0	0	0
2014/01/15	R208	06/02/2014	6.74	Call	Bond Future	8.3100	0.0083	4.7000	0.0047	(43.442)	0	0	0
2014/01/15	R208	06/02/2014	6.75	Call	Bond Future	8.9000	0.0089	5.0600	0.0051	(43.146)	0	0	0
2014/01/15	R208	06/02/2014	6.76	Call	Bond Future	9.5600	0.0096	5.4600	0.0055	(42.887)	0	0	0
2014/01/15	R208	08/05/2014	6.31	Call	Bond Future	154.6500	0.1546	133.4000	0.1334	(13.741)	0	0	0
2014/01/15	R208	08/05/2014			Bond Future	7.8316	95.1101	7.8914	94.8083	0.763	0.0000	0.0000	0
2014/01/15	R208	08/05/2014	6.29	Call	Bond Future	147.8000	0.1478	127.3500	0.1273	(13.836)	0	0	0
2014/01/15	R208	08/05/2014	6.31	Put	Bond Future	8,254.2200	8.2542	8,534.7500	8.5348	3.399	0	0	0
2014/01/15	R208	08/05/2014	6.30	Put	Bond Future	8,306.7500	8.3067	8,587.6800	8.5877	3.382	0	0	0
2014/01/15	R208	08/05/2014	6.29	Put	Bond Future	8,359.3700	8.3594	8,640.7000	8.6407	3.365	0	0	0
2014/01/15	R208	08/05/2014	6.30	Call	Bond Future	151.1900	0.1512	130.3400	0.1303	(13.791)	0	0	0
2014/01/15	R208	07/08/2014	8.28	Call	Bond Future	3,592.9600	3.5930	3,410.7700	3.4108	(5.071)	0	0	0
2014/01/15	R208	07/08/2014			Bond Future	7.9441	96.3922	8.0068	96.0861	0.789	0.0000	0.0000	0
2014/01/15	R208	07/08/2014	7.80	Call	Bond Future	2,354.3700	2.3544	2,214.1400	2.2141	(5.956)	0	0	0
2014/01/15	R208	07/08/2014	7.79	Put	Bond Future	3,088.8800	3.0889	3,255.8400	3.2558	5.405	0	0	0
2014/01/15	R208	07/08/2014	7.81	Put	Bond Future	3,035.7700	3.0358	3,200.3700	3.2004	5.422	0	0	0
2014/01/15	R208	07/08/2014	7.80	Put	Bond Future	3,062.2400	3.0622	3,228.0200	3.2280	5.414	0	0	0
2014/01/15	R208	07/08/2014	8.28	Put	Bond Future	1,967.7500	1.9678	2,091.5700	2.0916	6.292	0	0	630
2014/01/15	R208	07/08/2014	7.81	Call	Bond Future	2,377.2300	2.3772	2,235.8200	2.2358	(5.949)	0	0	0
2014/01/15	R208	07/08/2014	7.79	Call	Bond Future	2,331.6400	2.3316	2,192.5900	2.1926	(5.964)	0	0	0
2014/01/15	R208	06/11/2014	7.46	Call	Bond Future	1,941.8200	1.9418	1,826.2200	1.8262	(5.953)	0	0	0
2014/01/15	R208	06/11/2014			Bond Future	8.0560	94.3465	8.1220	94.0358	0.819	0.0000	0.0000	0
2014/01/15	R208	06/11/2014	7.44	Call	Bond Future	1,906.4000	1.9064	1,792.9000	1.7929	(5.954)	0	0	0
2014/01/15	R208	06/11/2014	7.45	Call	Bond Future	1,924.0600	1.9241	1,809.5100	1.8095	(5.954)	0	0	0
2014/01/15	R208	06/11/2014	8.50	Put	Bond Future	2,265.7200	2.2657	2,384.5800	2.3846	5.246	0	0	1,520
2014/01/15	R208	06/11/2014	7.44	Put	Bond Future	4,871.0100	4.8710	5,068.2100	5.0682	4.048	0	0	0
2014/01/15	R208	06/11/2014	7.46	Put	Bond Future	4,808.3900	4.8084	5,003.4900	5.0035	4.057	0	0	0
2014/01/15	R208	06/11/2014	8.50	Call	Bond Future	4,333.5500	4.3336	4,141.7100	4.1417	(4.427)	0	0	0
2014/01/15	R208	06/11/2014	7.45	Put	Bond Future	4,839.6400	4.8396	5,035.7900	5.0358	4.053	0	0	0
2014/01/15	R209	06/02/2014	8.56	Call	Bond Future	309.8700	0.3099	214.8200	0.2148	(30.674)	0	0	0
2014/01/15	R209	06/02/2014			Bond Future	9.0504	75.7081	9.1228	75.1690	0.801	0.0000	0.0000	23,535
2014/01/15	R209	06/02/2014	8.54	Call	Bond Future	285.7600	0.2858	196.6300	0.1966	(31.191)	0	0	0
2014/01/15	R209	06/02/2014	8.55	Call	Bond Future	297.6300	0.2976	205.5600	0.2056	(30.934)	0	0	0
2014/01/15	R209	06/02/2014	8.54	Put	Bond Future	4,263.6200	4.2636	4,713.5700	4.7136	10.553	0	0	0
2014/01/15	R209	06/02/2014	8.56	Put	Bond Future	4,125.6100	4.1256	4,569.6400	4.5696	10.763	0	0	0
2014/01/15	R209	06/02/2014	8.55	Put	Bond Future	4,194.3600	4.1944	4,641.3700	4.6414	10.657	0	0	0
2014/01/15	R209	08/05/2014	9.63	Call	Bond Future	5,405.0900	5.4051	5,027.9300	5.0279	(6.978)	0	0	0
2014/01/15	R209	08/05/2014			Bond Future	9.1422	73.5597	9.2168	73.0134	0.817	0.0000	0.0000	0
2014/01/15	R209	08/05/2014	9.00	Put	Bond Future	4,006.6200	4.0066	4,287.3200	4.2873	7.006	0	0	0
2014/01/15	R209	08/05/2014	9.50	Call	Bond Future	4,842.7500	4.8427	4,486.6500	4.4867	(7.353)	0	0	0
2014/01/15	R209	08/05/2014	7.85	Call	Bond Future	541.0900	0.5411	465.3600	0.4654	(13.996)	0	0	0
2014/01/15	R209	08/05/2014	9.75	Put	Bond Future	1,678.8700	1.6789	1,829.7500	1.8297	8.987	0	0	7,262
2014/01/15	R209	08/05/2014	9.85	Put	Bond Future	1,477.7700	1.4778	1,613.8700	1.6139	9.210	0	0	10,000
2014/01/15	R209	08/05/2014	8.50	Put	Bond Future	6,537.9300	6.5379	6,912.1900	6.9122	5.724	0	0	0
2014/01/15	R209	08/05/2014	7.86	Call	Bond Future	551.1500	0.5512	474.2800	0.4743	(13.947)	0	0	0
2014/01/15	R209	08/05/2014	9.50	Put	Bond Future	2,282.4900	2.2825	2,472.6600	2.4727	8.332	0	0	640
2014/01/15	R209	08/05/2014	7.84	Call	Bond Future	531.1700	0.5312	456.5700	0.4566	(14.044)	0	0	0

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2014/01/15	R209	08/05/2014	7.85	Put	Bond Future	11,102.7800		11.1028	11,573.3200	11.5733	4.238	0	0	0
2014/01/15	R209	08/05/2014	9.63	Put	Bond Future	1,949.7200		1.9497	2,118.8300	2.1188	8.674	0	0	883
2014/01/15	R209	08/05/2014	9.85	Call	Bond Future	6,407.3000		6.4073	5,997.1300	5.9971	(6.402)	0	0	0
2014/01/15	R209	08/05/2014	7.84	Put	Bond Future	11,183.5200		11.1835	11,655.1900	11.6552	4.218	0	0	0
2014/01/15	R209	08/05/2014	9.75	Call	Bond Future	5,944.5600		5.9446	5,549.1700	5.5492	(6.651)	0	0	0
2014/01/15	R209	08/05/2014	8.50	Call	Bond Future	1,563.4100		1.5634	1,391.4000	1.3914	(11.002)	0	0	640
2014/01/15	R209	08/05/2014	9.00	Call	Bond Future	2,948.8300		2.9488	2,683.2600	2.6833	(9.006)	0	0	640
2014/01/15	R209	08/05/2014	7.86	Put	Bond Future	11,022.3200		11.0223	11,491.7200	11.4917	4.259	0	0	0
2014/01/15	R209	07/08/2014	9.04	Put	Bond Future	5,363.0900		5.3631	5,646.0100	5.6460	5.275	0	0	0
2014/01/15	R209	07/08/2014			Bond Future	9.2329		74.5513	9.3098	73.9976	0.833	0.0000	0.0000	0
2014/01/15	R209	07/08/2014	9.06	Put	Bond Future	5,279.3900		5.2794	5,559.4700	5.5595	5.305	0	0	0
2014/01/15	R209	07/08/2014	9.05	Put	Bond Future	5,321.1100		5.3211	5,602.6100	5.6026	5.290	0	0	0
2014/01/15	R209	07/08/2014	9.05	Call	Bond Future	3,977.7400		3.9777	3,705.4700	3.7055	(6.845)	0	0	0
2014/01/15	R209	07/08/2014	9.06	Call	Bond Future	4,010.4800		4.0105	3,736.7900	3.7368	(6.824)	0	0	0
2014/01/15	R209	07/08/2014	9.04	Call	Bond Future	3,945.1400		3.9451	3,674.2900	3.6743	(6.865)	0	0	0
2014/01/15	R209	06/11/2014			Bond Future	9.3219		72.4513	9.4012	71.8894	0.851	0.0000	0.0000	0
2014/01/15	R209	06/11/2014	8.99	Put	Bond Future	6,770.4800		6.7705	7,068.3800	7.0684	4.400	0	0	0
2014/01/15	R209	06/11/2014	9.01	Put	Bond Future	6,682.5000		6.6825	6,977.9500	6.9779	4.421	0	0	0
2014/01/15	R209	06/11/2014	9.00	Put	Bond Future	6,726.3800		6.7264	7,023.0500	7.0230	4.411	0	0	0
2014/01/15	R209	06/11/2014	8.99	Call	Bond Future	4,342.7900		4.3428	4,078.8000	4.0788	(6.079)	0	0	0
2014/01/15	R209	06/11/2014	9.00	Call	Bond Future	4,373.6900		4.3737	4,108.4700	4.1085	(6.064)	0	0	0
2014/01/15	R209	06/11/2014	9.01	Call	Bond Future	4,404.7000		4.4047	4,138.2600	4.1383	(6.049)	0	0	0
2014/01/15	R210	06/02/2014	161.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R210	06/02/2014			Bond Future	161.9210		161.9210	161.9298	161.9298	0.005	0.0000	0.0000	1,319
2014/01/15	R210	06/02/2014	161.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R210	06/02/2014	161.51	Call	Bond Future	411.0200		0.4110	419.8000	0.4198	2.136	0	0	0
2014/01/15	R210	06/02/2014	161.49	Call	Bond Future	431.0200		0.4310	439.8000	0.4398	2.037	0	0	0
2014/01/15	R210	06/02/2014	161.50	Call	Bond Future	421.0200		0.4210	429.8000	0.4298	2.085	0	0	0
2014/01/15	R210	06/02/2014	161.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R211	06/02/2014	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R211	06/02/2014			Bond Future	128.7907		128.7907	128.7797	128.7797	(0.009)	0.0000	0.0000	2,022
2014/01/15	R211	06/02/2014	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R211	06/02/2014	128.99	Put	Bond Future	199.3500		0.1993	210.3200	0.2103	5.503	0	0	0
2014/01/15	R211	06/02/2014	129.01	Put	Bond Future	219.3500		0.2193	230.3200	0.2303	5.001	0	0	0
2014/01/15	R211	06/02/2014	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R211	06/02/2014	129.00	Put	Bond Future	209.3500		0.2093	220.3200	0.2203	5.240	0	0	0
2014/01/15	R212	06/02/2014			Bond Future	131.2841		131.2841	131.2865	131.2865	0.002	0.0000	0.0000	21,791
2014/01/15	R212	06/02/2014	132.99	Put	Bond Future	1,705.8900		1.7059	1,703.5300	1.7035	(0.138)	0	0	0
2014/01/15	R212	06/02/2014	133.01	Put	Bond Future	1,725.8900		1.7259	1,723.5300	1.7235	(0.137)	0	0	0
2014/01/15	R212	06/02/2014	133.00	Put	Bond Future	1,715.8900		1.7159	1,713.5300	1.7135	(0.138)	0	0	0
2014/01/15	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R213	06/02/2014			Bond Future	8.8473		87.0584	8.9246	86.4676	0.874	0.0000	0.0000	21,529

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2014/01/15	R213	06/02/2014	8.29	Put	Bond Future	4,691.7700		4.6918	5,199.3600	5.1994	10.819	0	0	0
2014/01/15	R213	06/02/2014	8.31	Put	Bond Future	4,548.0600		4.5481	5,049.8800	5.0499	11.034	0	0	0
2014/01/15	R213	06/02/2014	8.29	Call	Bond Future	249.4700		0.2495	166.2500	0.1663	(33.359)	0	0	0
2014/01/15	R213	06/02/2014	8.30	Put	Bond Future	4,619.7100		4.6197	5,124.4400	5.1244	10.926	0	0	0
2014/01/15	R213	06/02/2014	8.30	Call	Bond Future	260.0900		0.2601	174.0100	0.1740	(33.096)	0	0	0
2014/01/15	R213	06/02/2014	8.31	Call	Bond Future	271.0100		0.2710	182.0200	0.1820	(32.836)	0	0	0
2014/01/15	R213	08/05/2014	7.65	Put	Bond Future	11,198.0900		11.1981	11,714.0700	11.7141	4.608	0	0	0
2014/01/15	R213	08/05/2014			Bond Future	8.9421		84.6663	9.0219	84.0677	0.892	0.0000	0.0000	0
2014/01/15	R213	08/05/2014	7.64	Put	Bond Future	11,277.6900		11.2777	11,794.8800	11.7949	4.586	0	0	0
2014/01/15	R213	08/05/2014	7.66	Put	Bond Future	11,118.7600		11.1188	11,633.5100	11.6335	4.630	0	0	0
2014/01/15	R213	08/05/2014	7.65	Call	Bond Future	561.9400		0.5619	479.2800	0.4793	(14.710)	0	0	0
2014/01/15	R213	08/05/2014	7.64	Call	Bond Future	551.8400		0.5518	470.3900	0.4704	(14.760)	0	0	0
2014/01/15	R213	08/05/2014	7.66	Call	Bond Future	572.1900		0.5722	488.3000	0.4883	(14.661)	0	0	0
2014/01/15	R213	07/08/2014	8.86	Call	Bond Future	4,068.5600		4.0686	3,773.4500	3.7735	(7.253)	0	0	0
2014/01/15	R213	07/08/2014			Bond Future	9.0373		85.8075	9.1196	85.2007	0.911	0.0000	0.0000	0
2014/01/15	R213	07/08/2014	8.84	Call	Bond Future	4,001.8400		4.0018	3,709.8400	3.7098	(7.297)	0	0	0
2014/01/15	R213	07/08/2014	8.85	Call	Bond Future	4,035.1200		4.0351	3,741.5700	3.7416	(7.275)	0	0	0
2014/01/15	R213	07/08/2014	8.84	Put	Bond Future	5,483.7300		5.4837	5,798.5500	5.7986	5.741	0	0	0
2014/01/15	R213	07/08/2014	8.86	Put	Bond Future	5,398.5200		5.3985	5,710.2300	5.7102	5.774	0	0	0
2014/01/15	R213	07/08/2014	8.85	Put	Bond Future	5,441.0000		5.4410	5,754.2700	5.7543	5.758	0	0	0
2014/01/15	R213	06/11/2014	8.84	Call	Bond Future	4,469.4800		4.4695	4,179.7800	4.1798	(6.482)	0	0	0
2014/01/15	R213	06/11/2014	8.85	Put	Bond Future	6,594.9400		6.5949	6,919.6200	6.9196	4.923	0	0	0
2014/01/15	R213	06/11/2014			Bond Future	9.1321		83.4719	9.2171	82.8561	0.930	0.0000	0.0000	0
2014/01/15	R213	06/11/2014	8.85	Call	Bond Future	4,501.4200		4.5014	4,210.3700	4.2104	(6.466)	0	0	0
2014/01/15	R213	06/11/2014	8.86	Call	Bond Future	4,533.4800		4.5335	4,241.0900	4.2411	(6.450)	0	0	0
2014/01/15	R213	06/11/2014	8.84	Put	Bond Future	6,638.6100		6.6386	6,964.6400	6.9646	4.911	0	0	0
2014/01/15	R213	06/11/2014	8.86	Put	Bond Future	6,551.4800		6.5515	6,874.8200	6.8748	4.935	0	0	0
2014/01/15	R214	06/02/2014			Bond Future	9.1356		76.6639	9.2081	76.1050	0.793	0.0000	0.0000	5,455
2014/01/15	R214	06/02/2014	8.99	Put	Bond Future	2,262.0900		2.2621	2,579.1600	2.5792	14.017	0	0	0
2014/01/15	R214	06/02/2014	9.01	Put	Bond Future	2,165.3500		2.1653	2,473.6300	2.4736	14.237	0	0	0
2014/01/15	R214	06/02/2014	8.99	Call	Bond Future	1,117.3700		1.1174	875.5800	0.8756	(21.639)	0	0	0
2014/01/15	R214	06/02/2014	9.00	Put	Bond Future	2,213.3800		2.2134	2,526.0600	2.5261	14.127	0	0	0
2014/01/15	R214	06/02/2014	9.00	Call	Bond Future	1,148.2200		1.1482	902.0400	0.9020	(21.440)	0	0	0
2014/01/15	R214	06/02/2014	9.01	Call	Bond Future	1,179.6000		1.1796	929.0200	0.9290	(21.243)	0	0	0
2014/01/15	R214	08/05/2014			Bond Future	9.2247		74.3877	9.2993	73.8214	0.809	0.0000	0.0000	0
2014/01/15	R214	08/05/2014	9.00	Call	Bond Future	2,895.0800		2.8951	2,631.6800	2.6317	(9.098)	0	0	0
2014/01/15	R214	08/05/2014	8.99	Put	Bond Future	4,691.2900		4.6913	4,996.0700	4.9961	6.497	0	0	0
2014/01/15	R214	08/05/2014	9.01	Put	Bond Future	4,597.8400		4.5978	4,898.7600	4.8988	6.545	0	0	0
2014/01/15	R214	08/05/2014	9.00	Put	Bond Future	4,644.3900		4.6444	4,947.2500	4.9473	6.521	0	0	0
2014/01/15	R214	08/05/2014	9.01	Call	Bond Future	2,927.8800		2.9279	2,662.5400	2.6625	(9.063)	0	0	0
2014/01/15	R214	08/05/2014	8.99	Call	Bond Future	2,862.5000		2.8625	2,601.0200	2.6010	(9.135)	0	0	0
2014/01/15	R248	06/02/2014	9.11	Put	Bond Future	1,014.9000		1.0149	1,776.7100	1.7767	75.063	0	0	0
2014/01/15	R248	06/02/2014			Bond Future	9.2115		99.1795	9.2889	98.4177	0.841	0.0000	0.0000	12,135
2014/01/15	R248	06/02/2014	9.10	Put	Bond Future	1,115.9800		1.1160	1,877.7900	1.8778	68.264	0	0	0
2014/01/15	R248	06/02/2014	9.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R248	06/02/2014	9.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/01/15	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R248	06/02/2014	9.09	Put	Bond Future	1,217.2500	1.2172	1,979.0600	1.9791	62.585	0	0	0
2014/01/15	R248	08/05/2014	9.04	Put	Bond Future	2,627.4800	2.6275	3,399.3500	3.3994	29.377	0	0	0
2014/01/15	R248	08/05/2014			Bond Future	9.3034	96.0624	9.3833	95.2906	0.859	0.0000	0.0000	1,375
2014/01/15	R248	08/05/2014	9.06	Put	Bond Future	2,423.4100	2.4234	3,195.2800	3.1953	31.851	0	0	0
2014/01/15	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R248	08/05/2014	9.05	Put	Bond Future	2,525.3500	2.5253	3,297.2200	3.2972	30.565	0	0	0
2014/01/15	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/15	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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