



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 28/01/2014 to 28/01/2014

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/28	2025	06/02/2014			Bond Future	109.3334		109.3334	109.1689	(0.150)	0.0000	0.0000	0
2014/01/28	2025	06/02/2014	110.99	Put	Bond Future	1,656.6100	1.6566	1,821.0800	1.8211	9.928	0	0	0
2014/01/28	2025	06/02/2014	111.01	Put	Bond Future	1,676.6100	1.6766	1,841.0800	1.8411	9.810	0	0	0
2014/01/28	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2025	06/02/2014	111.00	Put	Bond Future	1,666.6100	1.6666	1,831.0800	1.8311	9.869	0	0	0
2014/01/28	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2025	08/05/2014			Bond Future	110.8005		110.8005	110.6337	(0.151)	0.0000	0.0000	0
2014/01/28	2025	08/05/2014	110.99	Put	Bond Future	189.4700	0.1895	356.3000	0.3563	88.051	0	0	0
2014/01/28	2025	08/05/2014	111.00	Put	Bond Future	199.4700	0.1995	366.3000	0.3663	83.637	0	0	0
2014/01/28	2025	08/05/2014	111.01	Put	Bond Future	209.4700	0.2095	376.3000	0.3763	79.644	0	0	0
2014/01/28	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2037	06/02/2014			Bond Future	9.4944		91.0230	9.4681	(0.277)	0.0000	0.0000	2,022
2014/01/28	2037	06/02/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2037	06/02/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2037	06/02/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2037	06/02/2014	9.38	Put	Bond Future	990.5800	0.9906	764.7400	0.7647	(22.799)	0	0	0
2014/01/28	2037	06/02/2014	9.37	Put	Bond Future	1,078.0100	1.0780	852.1700	0.8522	(20.950)	0	0	0
2014/01/28	2037	06/02/2014	9.39	Put	Bond Future	903.2900	0.9033	677.4500	0.6775	(25.002)	0	0	0
2014/01/28	2037	08/05/2014	9.39	Put	Bond Future	1,838.3300	1.8383	1,609.6200	1.6096	(12.441)	0	0	0
2014/01/28	2037	08/05/2014			Bond Future	9.6048		92.2331	9.5777	(0.282)	0.0000	0.0000	0
2014/01/28	2037	08/05/2014	9.38	Put	Bond Future	1,925.3900	1.9254	1,696.6800	1.6967	(11.879)	0	0	0
2014/01/28	2037	08/05/2014	9.37	Put	Bond Future	2,012.5900	2.0126	1,783.8800	1.7839	(11.364)	0	0	0
2014/01/28	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2037	07/08/2014	9.06	Put	Bond Future	5,662.4000	5.6624	5,430.7300	5.4307	(4.091)	0	0	0
2014/01/28	2037	07/08/2014			Bond Future	9.7122		89.2723	9.6842	(0.288)	0.0000	0.0000	0
2014/01/28	2037	07/08/2014	9.05	Put	Bond Future	5,753.7000	5.7537	5,522.0300	5.5220	(4.026)	0	0	0
2014/01/28	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2037	07/08/2014	9.04	Put	Bond Future	5,845.1400	5.8451	5,613.4700	5.6135	(3.963)	0	0	0
2014/01/28	2037	06/11/2014	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2037	06/11/2014	9.70	Put	Bond Future	897.4800	0.8975	662.6600	0.6627	(26.164)	0	0	0
2014/01/28	2037	06/11/2014			Bond Future	9.8096		90.4758	9.7808	(0.294)	0.0000	0.0000	0
2014/01/28	2037	06/11/2014	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2037	06/11/2014	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2037	06/11/2014	9.69	Put	Bond Future	980.1000	0.9801	745.2800	0.7453	(23.959)	0	0	0
2014/01/28	2037	06/11/2014	9.71	Put	Bond Future	814.9800	0.8150	580.1600	0.5802	(28.813)	0	0	0
2014/01/28	2038	06/02/2014	107.00	Call	Bond Future	638.1700	0.6382	0.0000	0.0000	(100.000)	0	0	0
2014/01/28	2038	06/02/2014			Bond Future	107.6382		107.6382	106.6496	(0.918)	0.0000	0.0000	24
2014/01/28	2038	06/02/2014	107.01	Call	Bond Future	628.1700	0.6282	0.0000	0.0000	(100.000)	0	0	0
2014/01/28	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	340.4100	0.3404	100.000	0	0	0

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2014/01/28	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	360.4100	0.3604	100.000	0	0	0
2014/01/28	2038	06/02/2014	106.99	Call	Bond Future	648.1700	0.6482	0.0000	0.0000	(100.000)	0	0	0
2014/01/28	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	350.4100	0.3504	100.000	0	0	0
2014/01/28	2038	08/05/2014			Bond Future	109.0825	109.0825	108.0804	108.0804	(0.919)	0.0000	0.0000	0
2014/01/28	2038	08/05/2014	109.00	Call	Bond Future	82.4600	0.0825	0.0000	0.0000	(100.000)	0	0	0
2014/01/28	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	909.6400	0.9096	100.000	0	0	0
2014/01/28	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	929.6400	0.9296	100.000	0	0	0
2014/01/28	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	919.6400	0.9196	100.000	0	0	0
2014/01/28	2038	08/05/2014	109.01	Call	Bond Future	72.4600	0.0725	0.0000	0.0000	(100.000)	0	0	0
2014/01/28	2038	08/05/2014	108.99	Call	Bond Future	92.4600	0.0925	0.0000	0.0000	(100.000)	0	0	0
2014/01/28	2050	06/02/2014			Bond Future	111.9542	111.9542	111.9523	111.9523	(0.002)	0.0000	0.0000	472
2014/01/28	2050	06/02/2014	110.00	Call	Bond Future	1,954.2300	1.9542	1,952.3400	1.9523	(0.097)	0	0	0
2014/01/28	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2050	06/02/2014	110.01	Call	Bond Future	1,944.2300	1.9442	1,942.3400	1.9423	(0.097)	0	0	0
2014/01/28	2050	06/02/2014	109.99	Call	Bond Future	1,964.2300	1.9642	1,962.3400	1.9623	(0.096)	0	0	0
2014/01/28	2050	08/05/2014	114.99	Put	Bond Future	1,533.6900	1.5337	1,535.5900	1.5356	0.124	0	0	0
2014/01/28	2050	08/05/2014			Bond Future	113.4563	113.4563	113.4544	113.4544	(0.002)	0.0000	0.0000	0
2014/01/28	2050	08/05/2014	115.01	Put	Bond Future	1,553.6900	1.5537	1,555.5900	1.5556	0.122	0	0	0
2014/01/28	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2050	08/05/2014	115.00	Put	Bond Future	1,543.6900	1.5437	1,545.5900	1.5456	0.123	0	0	0
2014/01/28	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	AL37	06/02/2014			Index Future	406.1160	406.1160	404.6880	404.6880	(0.352)	0.0000	0.0000	0
2014/01/28	AL37	08/05/2014			Index Future	411.5140	411.5140	410.0660	410.0660	(0.352)	0.0000	0.0000	0
2014/01/28	AL37	07/08/2014			Index Future	417.2970	417.2970	415.8290	415.8290	(0.352)	0.0000	0.0000	0
2014/01/28	AL7T	06/02/2014			Index Future	474.8730	474.8730	472.8220	472.8220	(0.432)	0.0000	0.0000	1
2014/01/28	AL7T	08/05/2014			Index Future	481.1840	481.1840	479.1060	479.1060	(0.432)	0.0000	0.0000	0
2014/01/28	AL7T	07/08/2014			Index Future	487.9470	487.9470	485.8390	485.8390	(0.432)	0.0000	0.0000	0
2014/01/28	ALBI	06/02/2014			Index Future	428.3740	428.3740	427.3410	427.3410	(0.241)	0.0000	0.0000	712

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2014/01/28	ALBI	08/05/2014			Index Future	434.0680	434.0680	433.0210	433.0210	(0.241)	0.0000	0.0000	118
2014/01/28	ALBI	07/08/2014			Index Future	440.1690	440.1690	439.1050	439.1050	(0.242)	0.0000	0.0000	0
2014/01/28	ALBI	06/11/2014			Index Future	446.6700	446.6700	445.5890	445.5890	(0.242)	0.0000	0.0000	0
2014/01/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/01/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/28	EL28	06/02/2014			Bond Future	113.4164	113.4164	113.4145	113.4145	(0.002)	0.0000	0.0000	0
2014/01/28	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	EL28	06/02/2014	111.01	Call	Bond Future	2,406.3800	2.4064	2,404.5000	2.4045	(0.078)	0	0	0
2014/01/28	EL28	06/02/2014	110.99	Call	Bond Future	2,426.3800	2.4264	2,424.5000	2.4245	(0.077)	0	0	0
2014/01/28	EL28	06/02/2014	111.00	Call	Bond Future	2,416.3800	2.4164	2,414.5000	2.4145	(0.078)	0	0	0
2014/01/28	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	EL28	08/05/2014			Bond Future	113.5174	113.5174	113.5154	113.5154	(0.002)	0.0000	0.0000	0
2014/01/28	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	EL28	08/05/2014	113.99	Put	Bond Future	472.5900	0.4726	474.5800	0.4746	0.421	0	0	0
2014/01/28	EL28	08/05/2014	114.01	Put	Bond Future	492.5900	0.4926	494.5800	0.4946	0.404	0	0	0
2014/01/28	EL28	08/05/2014	114.00	Put	Bond Future	482.5900	0.4826	484.5800	0.4846	0.412	0	0	0
2014/01/28	ES33	06/02/2014	9.54	Put	Bond Future	3,703.0400	3.7030	3,692.6300	3.6926	(0.281)	0	0	0
2014/01/28	ES33	06/02/2014			Bond Future	10.0478	81.4331	10.0463	81.4435	(0.015)	0.0000	0.0000	6,292
2014/01/28	ES33	06/02/2014	9.56	Put	Bond Future	3,552.0900	3.5521	3,541.6800	3.5417	(0.293)	0	0	0
2014/01/28	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	ES33	06/02/2014	9.55	Put	Bond Future	3,627.5100	3.6275	3,617.1000	3.6171	(0.287)	0	0	0
2014/01/28	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	ES33	08/05/2014	9.55	Put	Bond Future	4,517.4800	4.5175	4,507.0000	4.5070	(0.232)	0	0	0
2014/01/28	ES33	08/05/2014			Bond Future	10.1773	78.7334	10.1757	78.7439	(0.015)	0.0000	0.0000	0
2014/01/28	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	ES33	08/05/2014	9.54	Put	Bond Future	4,592.7700	4.5928	4,582.2900	4.5823	(0.228)	0	0	0
2014/01/28	ES33	08/05/2014	9.56	Put	Bond Future	4,442.2900	4.4423	4,431.8100	4.4318	(0.236)	0	0	0
2014/01/28	ES33	07/08/2014			Bond Future	10.3018	79.7321	10.3003	79.7425	(0.015)	0.0000	0.0000	0
2014/01/28	ES33	07/08/2014	10.14	Put	Bond Future	1,105.8400	1.1058	1,095.5000	1.0955	(0.935)	0	0	0
2014/01/28	ES33	07/08/2014	10.16	Put	Bond Future	967.8500	0.9678	957.5100	0.9575	(1.068)	0	0	0
2014/01/28	ES33	07/08/2014	10.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	ES33	07/08/2014	10.15	Put	Bond Future	1,036.8000	1.0368	1,026.4600	1.0265	(0.997)	0	0	0
2014/01/28	ES33	07/08/2014	10.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	ES33	07/08/2014	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	ES33	06/11/2014	10.31	Put	Bond Future	767.9300	0.7679	757.6600	0.7577	(1.337)	0	0	0
2014/01/28	ES33	06/11/2014			Bond Future	10.4250	77.1294	10.4234	77.1397	(0.015)	0.0000	0.0000	0
2014/01/28	ES33	06/11/2014	10.30	Put	Bond Future	835.2900	0.8353	825.0200	0.8250	(1.230)	0	0	0
2014/01/28	ES33	06/11/2014	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	ES33	06/11/2014	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	ES33	06/11/2014	10.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/01/28	ES33	06/11/2014	10.29	Put	Bond Future	902.7500	0.9028	892.4800	0.8925	(1.138)	0	0	0
2014/01/28	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	GOVI	06/02/2014			GOVI	428.1010	428.1010	426.9540	426.9540	(0.268)	0.0000	0.0000	286
2014/01/28	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	GOVI	06/02/2014	439.99	Put	GOVI	118,890.0000	11.8890	130,360.0000	13.0360	9.648	0	0	0
2014/01/28	GOVI	06/02/2014	440.01	Put	GOVI	119,090.0000	11.9090	130,560.0000	13.0560	9.631	0	0	0
2014/01/28	GOVI	06/02/2014	440.00	Put	GOVI	118,990.0000	11.8990	130,460.0000	13.0460	9.639	0	0	0
2014/01/28	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	GOVI	08/05/2014			GOVI	433.7910	433.7910	432.6280	432.6280	(0.268)	0.0000	0.0000	27
2014/01/28	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	GOVI	08/05/2014	441.99	Put	GOVI	81,990.0000	8.1990	93,620.0000	9.3620	14.185	0	0	0
2014/01/28	GOVI	08/05/2014	442.01	Put	GOVI	82,190.0000	8.2190	93,820.0000	9.3820	14.150	0	0	0
2014/01/28	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	GOVI	08/05/2014	442.00	Put	GOVI	82,090.0000	8.2090	93,720.0000	9.3720	14.167	0	0	0
2014/01/28	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	GOVI	07/08/2014			GOVI	439.8880	439.8880	438.7070	438.7070	(0.268)	0.0000	0.0000	175
2014/01/28	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	GOVI	07/08/2014	459.99	Put	GOVI	201,020.0000	20.1020	212,830.0000	21.2830	5.875	0	0	0
2014/01/28	GOVI	07/08/2014	460.01	Put	GOVI	201,220.0000	20.1220	213,030.0000	21.3030	5.869	0	0	0
2014/01/28	GOVI	07/08/2014	460.00	Put	GOVI	201,120.0000	20.1120	212,930.0000	21.2930	5.872	0	0	0
2014/01/28	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	GOVI	06/11/2014			GOVI	446.3850	446.3850	445.1850	445.1850	(0.269)	0.0000	0.0000	0
2014/01/28	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	GOVI	06/11/2014	448.99	Put	GOVI	26,050.0000	2.6050	38,050.0000	3.8050	46.065	0	0	0
2014/01/28	GOVI	06/11/2014	449.01	Put	GOVI	26,250.0000	2.6250	38,250.0000	3.8250	45.714	0	0	0
2014/01/28	GOVI	06/11/2014	449.00	Put	GOVI	26,150.0000	2.6150	38,150.0000	3.8150	45.889	0	0	0
2014/01/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/28	IGOV	06/02/2014			Index Future	198.9500	198.9500	198.8160	198.8160	(0.067)	0.0000	0.0000	1,321
2014/01/28	IGOV	08/05/2014			Index Future	201.6190	201.6190	201.4830	201.4830	(0.067)	0.0000	0.0000	30
2014/01/28	IGOV	07/08/2014			Index Future	204.4770	204.4770	204.3380	204.3380	(0.068)	0.0000	0.0000	0
2014/01/28	IGOV	06/11/2014			Index Future	207.5210	207.5210	207.3790	207.3790	(0.068)	0.0000	0.0000	0
2014/01/28	ILBI	06/02/2014			Index Future	542.9720	542.9720	536.8690	536.8690	(1.124)	0.0000	0.0000	190
2014/01/28	ILBI	08/05/2014			Index Future	550.2870	550.2870	544.1020	544.1020	(1.124)	0.0000	0.0000	0
2014/01/28	ILBI	07/08/2014			Index Future	558.1600	558.1600	551.8850	551.8850	(1.124)	0.0000	0.0000	20
2014/01/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0

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2014/01/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/28	JBAF	19/02/2014			Jibar Tradeable Future	5.3500	94.6500	5.3900	94.6100	0.748	0.0000	0.0000	0
2014/01/28	JBAF	19/03/2014			Jibar Tradeable Future	5.4500	94.5500	5.5400	94.4600	1.651	0.0000	0.0000	4,000
2014/01/28	JBAF	16/04/2014			Jibar Tradeable Future	5.6200	94.3800	5.7900	94.2100	3.025	0.0000	0.0000	0
2014/01/28	JBAF	21/05/2014			Jibar Tradeable Future	5.8100	94.1900	5.9200	94.0800	1.893	0.0000	0.0000	4,000
2014/01/28	JBAF	18/06/2014			Jibar Tradeable Future	6.0200	93.9800	6.1400	93.8600	1.993	0.0000	0.0000	4,000
2014/01/28	JBAF	16/07/2014			Jibar Tradeable Future	6.1000	93.9000	6.2100	93.7900	1.803	0.0000	0.0000	0
2014/01/28	JBAF	17/09/2014			Jibar Tradeable Future	6.4200	93.5800	6.5200	93.4800	1.558	0.0000	0.0000	1,000
2014/01/28	JBAF	17/12/2014			Jibar Tradeable Future	6.7800	93.2200	6.8800	93.1200	1.475	0.0000	0.0000	0
2014/01/28	JBAF	18/03/2015			Jibar Tradeable Future	7.0200	92.9800	7.1300	92.8700	1.567	0.0000	0.0000	150
2014/01/28	JBAF	17/06/2015			Jibar Tradeable Future	7.2500	92.7500	7.3700	92.6300	1.655	0.0000	0.0000	3,200
2014/01/28	JBAF	16/09/2015			Jibar Tradeable Future	7.4900	92.5100	7.6000	92.4000	1.469	0.0000	0.0000	0
2014/01/28	JBAF	15/12/2015			Jibar Tradeable Future	7.7300	92.2700	7.8300	92.1700	1.294	0.0000	0.0000	0
2014/01/28	R023	06/02/2014			Bond Future	8.4368	99.2183	8.5108	98.7708	0.877	0.0000	0.0000	10,257
2014/01/28	R023	06/02/2014	7.84	Put	Bond Future	3,710.8600	3.7109	4,158.4200	4.1584	12.061	0	0	0
2014/01/28	R023	06/02/2014	7.86	Put	Bond Future	3,583.5400	3.5835	4,031.1000	4.0311	12.489	0	0	0
2014/01/28	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R023	06/02/2014	7.85	Put	Bond Future	3,647.1800	3.6472	4,094.7400	4.0947	12.271	0	0	0
2014/01/28	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R023	08/05/2014			Bond Future	8.5569	96.6205	8.6340	96.1669	0.901	0.0000	0.0000	330
2014/01/28	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R023	08/05/2014	7.59	Put	Bond Future	5,934.1200	5.9341	6,387.7700	6.3878	7.645	0	0	0
2014/01/28	R023	08/05/2014	7.61	Put	Bond Future	5,806.6700	5.8067	6,260.3200	6.2603	7.813	0	0	0
2014/01/28	R023	08/05/2014	7.60	Put	Bond Future	5,870.3700	5.8704	6,324.0200	6.3240	7.728	0	0	0
2014/01/28	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R023	07/08/2014	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R023	07/08/2014			Bond Future	8.6720	97.8666	8.7524	97.4058	0.927	0.0000	0.0000	0
2014/01/28	R023	07/08/2014	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R023	07/08/2014	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R023	07/08/2014	8.49	Put	Bond Future	1,053.5800	1.0536	1,514.4200	1.5144	43.740	0	0	0
2014/01/28	R023	07/08/2014	8.51	Put	Bond Future	937.0800	0.9371	1,397.9200	1.3979	49.178	0	0	0
2014/01/28	R023	07/08/2014	8.50	Put	Bond Future	995.3100	0.9953	1,456.1500	1.4562	46.301	0	0	0
2014/01/28	R023	06/11/2014			Bond Future	8.7854	95.3955	8.8694	94.9276	0.956	0.0000	0.0000	0
2014/01/28	R023	06/11/2014	8.59	Put	Bond Future	1,100.3100	1.1003	1,568.2600	1.5683	42.529	0	0	0
2014/01/28	R023	06/11/2014	8.61	Put	Bond Future	986.9300	0.9869	1,454.8800	1.4549	47.415	0	0	0
2014/01/28	R023	06/11/2014	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R023	06/11/2014	8.60	Put	Bond Future	1,043.6000	1.0436	1,511.5500	1.5116	44.840	0	0	0
2014/01/28	R023	06/11/2014	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R023	06/11/2014	8.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/01/28	R157	06/02/2014	5.64	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/28	R157	06/02/2014	5.65	Put	Bond Future	1,518.9200	1.5189	1,709.3800	1.7094	12.539	0	0	0
2014/01/28	R157	06/02/2014			Bond Future	6.5965	115.7917	6.7165	115.6012	1.819	0.0000	0.0000	28,563
2014/01/28	R157	06/02/2014	5.65	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/28	R157	06/02/2014	5.66	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/28	R157	06/02/2014	5.64	Put	Bond Future	1,535.1200	1.5351	1,725.5800	1.7256	12.407	0	0	0
2014/01/28	R157	06/02/2014	5.66	Put	Bond Future	1,502.7300	1.5027	1,693.1900	1.6932	12.674	0	0	0
2014/01/28	R157	08/05/2014	5.20	Call	Bond Future	19.5800	0.0196	12.7900	0.0128	(34.678)	0	0	0
2014/01/28	R157	08/05/2014			Bond Future	6.8447	110.5229	6.9893	110.3297	2.114	0.0000	0.0000	0
2014/01/28	R157	08/05/2014	5.21	Call	Bond Future	20.1100	0.0201	13.1600	0.0132	(34.560)	0	0	0
2014/01/28	R157	08/05/2014	5.19	Call	Bond Future	19.0600	0.0191	12.4300	0.0124	(34.785)	0	0	0
2014/01/28	R157	08/05/2014	5.20	Put	Bond Future	2,250.4600	2.2505	2,436.8500	2.4369	8.282	0	0	0
2014/01/28	R157	08/05/2014	5.19	Put	Bond Future	2,263.7000	2.2637	2,450.2500	2.4503	8.241	0	0	0
2014/01/28	R157	08/05/2014	5.21	Put	Bond Future	2,237.2300	2.2372	2,423.4600	2.4235	8.324	0	0	0
2014/01/28	R157	07/08/2014	6.76	Put	Bond Future	833.3300	0.8333	953.8300	0.9538	14.460	0	0	0
2014/01/28	R157	07/08/2014			Bond Future	7.1200	112.0780	7.3010	111.8817	2.541	0.0000	0.0000	0
2014/01/28	R157	07/08/2014	6.75	Put	Bond Future	839.6100	0.8396	960.6600	0.9607	14.417	0	0	0
2014/01/28	R157	07/08/2014	6.74	Call	Bond Future	431.9400	0.4319	357.2700	0.3573	(17.287)	0	0	0
2014/01/28	R157	07/08/2014	6.75	Call	Bond Future	436.5500	0.4366	361.3400	0.3613	(17.228)	0	0	0
2014/01/28	R157	07/08/2014	6.76	Call	Bond Future	441.1900	0.4412	365.4300	0.3654	(17.172)	0	0	0
2014/01/28	R157	07/08/2014	6.74	Put	Bond Future	845.9200	0.8459	967.5100	0.9675	14.374	0	0	0
2014/01/28	R157	06/11/2014	6.19	Put	Bond Future	1,311.2900	1.3113	1,465.4600	1.4655	11.757	0	0	0
2014/01/28	R157	06/11/2014			Bond Future	7.4836	106.9246	7.7224	106.7251	3.191	0.0000	0.0000	0
2014/01/28	R157	06/11/2014	6.21	Put	Bond Future	1,298.3700	1.2984	1,451.8800	1.4519	11.823	0	0	0
2014/01/28	R157	06/11/2014	6.20	Put	Bond Future	1,304.8200	1.3048	1,458.6600	1.4587	11.790	0	0	0
2014/01/28	R157	06/11/2014	6.21	Call	Bond Future	224.0300	0.2240	178.0500	0.1780	(20.524)	0	0	0
2014/01/28	R157	06/11/2014	6.19	Call	Bond Future	219.9400	0.2199	174.6200	0.1746	(20.606)	0	0	0
2014/01/28	R157	06/11/2014	6.20	Call	Bond Future	221.9800	0.2220	176.3300	0.1763	(20.565)	0	0	0
2014/01/28	R186	06/02/2014	8.75	Put	Bond Future	770.0100	0.7700	855.3100	0.8553	11.078	0	0	250
2014/01/28	R186	06/02/2014			Bond Future	8.6749	115.4553	8.7139	115.1288	0.449	8.6620	8.6620	51,869
2014/01/28	R186	06/02/2014	7.75	Call	Bond Future	0.8000	0.0008	0.2500	0.0003	(68.750)	0	0	0
2014/01/28	R186	06/02/2014	7.74	Put	Bond Future	8,252.2100	8.2522	8,578.1700	8.5782	3.950	0	0	0
2014/01/28	R186	06/02/2014	7.76	Put	Bond Future	8,067.2900	8.0673	8,393.1200	8.3931	4.039	0	0	0
2014/01/28	R186	06/02/2014	7.75	Put	Bond Future	8,159.7000	8.1597	8,485.6000	8.4856	3.994	0	0	0
2014/01/28	R186	06/02/2014	8.75	Call	Bond Future	1,398.3500	1.3984	1,157.2000	1.1572	(17.245)	0	0	0
2014/01/28	R186	06/02/2014	7.76	Call	Bond Future	0.9000	0.0009	0.2800	0.0003	(68.889)	0	0	0
2014/01/28	R186	06/02/2014	7.74	Call	Bond Future	0.7100	0.0007	0.2200	0.0002	(69.014)	0	0	0
2014/01/28	R186	08/05/2014	7.50	Put	Bond Future	11,779.6400	11.7796	12,065.9800	12.0660	2.431	0	0	0
2014/01/28	R186	08/05/2014	8.25	Put	Bond Future	6,330.4400	6.3304	6,541.8900	6.5419	3.340	0	0	0
2014/01/28	R186	08/05/2014			Bond Future	8.7891	116.9902	8.8296	116.6592	0.460	0.0000	0.0000	950
2014/01/28	R186	08/05/2014	9.25	Put	Bond Future	2,043.1800	2.0432	2,136.8800	2.1369	4.586	0	0	8,000
2014/01/28	R186	08/05/2014	7.09	Put	Bond Future	15,426.8000	15.4268	15,736.2000	15.7362	2.006	0	0	0
2014/01/28	R186	08/05/2014	9.00	Put	Bond Future	2,802.7500	2.8027	2,923.0700	2.9231	4.293	0	0	400
2014/01/28	R186	08/05/2014	7.10	Call	Bond Future	198.0800	0.1981	176.0500	0.1761	(11.122)	0	0	0
2014/01/28	R186	08/05/2014	8.50	Call	Bond Future	2,526.5300	2.5265	2,376.2500	2.3763	(5.948)	0	0	0
2014/01/28	R186	08/05/2014	7.11	Call	Bond Future	202.7400	0.2027	180.2800	0.1803	(11.078)	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
2014/01/28	R186	08/05/2014	9.25	Call	Bond Future	5,736.8400	5.7368	5,499.5300	5.4995	(4.137)	0	0	0
2014/01/28	R186	08/05/2014	8.25	Call	Bond Future	1,783.0500	1.7831	1,663.4900	1.6635	(6.705)	0	0	8,000
2014/01/28	R186	08/05/2014	7.09	Call	Bond Future	193.5100	0.1935	171.9000	0.1719	(11.167)	0	0	0
2014/01/28	R186	08/05/2014	8.50	Put	Bond Future	4,933.9900	4.9340	5,114.7200	5.1147	3.663	0	0	1,933
2014/01/28	R186	08/05/2014	7.11	Put	Bond Future	15,240.6600	15.2407	15,549.2100	15.5492	2.025	0	0	0
2014/01/28	R186	08/05/2014	7.50	Call	Bond Future	471.1700	0.4712	426.5000	0.4265	(9.481)	0	0	1,933
2014/01/28	R186	08/05/2014	9.00	Call	Bond Future	4,514.2900	4.5143	4,303.6000	4.3036	(4.667)	0	0	0
2014/01/28	R186	08/05/2014	7.10	Put	Bond Future	15,333.6300	15.3336	15,642.6100	15.6426	2.015	0	0	0
2014/01/28	R186	07/08/2014	8.31	Call	Bond Future	2,640.8300	2.6408	2,511.3000	2.5113	(4.905)	0	0	0
2014/01/28	R186	07/08/2014			Bond Future	8.8966	113.3440	8.9387	113.0080	0.472	0.0000	0.0000	0
2014/01/28	R186	07/08/2014	8.92	Put	Bond Future	4,570.6100	4.5706	4,719.3400	4.7193	3.254	0	0	840
2014/01/28	R186	07/08/2014	8.29	Call	Bond Future	2,584.1300	2.5841	2,456.4700	2.4565	(4.940)	0	0	0
2014/01/28	R186	07/08/2014	8.30	Call	Bond Future	2,612.3800	2.6124	2,483.7900	2.4838	(4.922)	0	0	0
2014/01/28	R186	07/08/2014	8.29	Put	Bond Future	7,599.0800	7.5991	7,807.4100	7.8074	2.742	0	0	0
2014/01/28	R186	07/08/2014	8.92	Call	Bond Future	4,757.5800	4.7576	4,570.3200	4.5703	(3.936)	0	0	0
2014/01/28	R186	07/08/2014	8.31	Put	Bond Future	7,485.5000	7.4855	7,691.9600	7.6920	2.758	0	0	0
2014/01/28	R186	07/08/2014	8.30	Put	Bond Future	7,542.1500	7.5422	7,749.5500	7.7496	2.750	0	0	0
2014/01/28	R186	06/11/2014	8.14	Call	Bond Future	2,663.5000	2.6635	2,545.7900	2.5458	(4.419)	0	0	0
2014/01/28	R186	06/11/2014	8.15	Put	Bond Future	9,627.5100	9.6275	9,850.3000	9.8503	2.314	0	0	0
2014/01/28	R186	06/11/2014			Bond Future	8.9986	115.0208	9.0422	114.6795	0.485	0.0000	0.0000	0
2014/01/28	R186	06/11/2014	9.17	Call	Bond Future	6,156.5600	6.1566	5,956.6900	5.9567	(3.246)	0	0	0
2014/01/28	R186	06/11/2014	8.15	Call	Bond Future	2,689.3100	2.6893	2,570.8300	2.5708	(4.406)	0	0	0
2014/01/28	R186	06/11/2014	8.16	Call	Bond Future	2,715.2900	2.7153	2,596.0100	2.5960	(4.393)	0	0	0
2014/01/28	R186	06/11/2014	9.17	Put	Bond Future	4,824.5100	4.8245	4,965.9100	4.9659	2.931	0	0	2,010
2014/01/28	R186	06/11/2014	8.14	Put	Bond Future	9,687.0100	9.6870	9,910.5700	9.9106	2.308	0	0	0
2014/01/28	R186	06/11/2014	8.16	Put	Bond Future	9,568.2700	9.5683	9,790.2600	9.7903	2.320	0	0	0
2014/01/28	R197	06/02/2014			Bond Future	273.3397	273.3397	273.3310	273.3310	(0.003)	0.0000	0.0000	2,049
2014/01/28	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R197	06/02/2014	279.99	Put	Bond Future	6,650.3500	6.6503	6,658.9900	6.6590	0.130	0	0	0
2014/01/28	R197	06/02/2014	280.01	Put	Bond Future	6,670.3500	6.6703	6,678.9900	6.6790	0.130	0	0	0
2014/01/28	R197	06/02/2014	280.00	Put	Bond Future	6,660.3500	6.6603	6,668.9900	6.6690	0.130	0	0	0
2014/01/28	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R197	08/05/2014			Bond Future	277.0075	277.0075	276.9984	276.9984	(0.003)	0.0000	0.0000	0
2014/01/28	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R197	08/05/2014	250.01	Call	Bond Future	26,997.4800	26.9975	26,988.3600	26.9884	(0.034)	0	0	0
2014/01/28	R197	08/05/2014	249.99	Call	Bond Future	27,017.4800	27.0175	27,008.3600	27.0084	(0.034)	0	0	0
2014/01/28	R197	08/05/2014	250.00	Call	Bond Future	27,007.4800	27.0075	26,998.3600	26.9984	(0.034)	0	0	0
2014/01/28	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R201	06/02/2014	5.24	Put	Bond Future	286.2200	0.2862	308.0500	0.3080	7.627	0	0	0
2014/01/28	R201	06/02/2014			Bond Future	5.5671	103.8664	5.5971	103.8410	0.540	0.0000	0.0000	0
2014/01/28	R201	06/02/2014	5.26	Put	Bond Future	270.9700	0.2710	292.2800	0.2923	7.864	0	0	0
2014/01/28	R201	06/02/2014	5.24	Call	Bond Future	9.1500	0.0092	5.5800	0.0056	(39.016)	0	0	0
2014/01/28	R201	06/02/2014	5.25	Put	Bond Future	278.5800	0.2786	300.1500	0.3002	7.743	0	0	0
2014/01/28	R201	06/02/2014	5.25	Call	Bond Future	10.0000	0.0100	6.1700	0.0062	(38.300)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/28	R201	06/02/2014	5.26	Call	Bond Future	10.8800	0.0109	6.7900	0.0068	(37.592)	0	0	0
2014/01/28	R201	08/05/2014			Bond Future	5.6584	105.2472	5.7015	105.2213	0.762	0.0000	0.0000	0
2014/01/28	R201	08/05/2014	4.75	Call	Bond Future	47.3900	0.0474	42.6900	0.0427	(9.918)	0	0	0
2014/01/28	R201	08/05/2014	4.76	Call	Bond Future	48.3800	0.0484	43.6000	0.0436	(9.880)	0	0	0
2014/01/28	R201	08/05/2014	4.74	Call	Bond Future	46.4200	0.0464	41.8000	0.0418	(9.953)	0	0	0
2014/01/28	R201	08/05/2014	4.76	Put	Bond Future	590.2500	0.5902	611.3600	0.6114	3.576	0	0	0
2014/01/28	R201	08/05/2014	4.75	Put	Bond Future	595.3200	0.5953	616.5100	0.6165	3.559	0	0	0
2014/01/28	R201	08/05/2014	4.74	Put	Bond Future	600.4100	0.6004	621.6800	0.6217	3.543	0	0	0
2014/01/28	R201	07/08/2014	5.31	Put	Bond Future	270.6100	0.2706	285.6600	0.2857	5.562	0	0	0
2014/01/28	R201	07/08/2014			Bond Future	5.6022	102.3178	5.6760	102.2912	1.318	0.0000	0.0000	0
2014/01/28	R201	07/08/2014	5.30	Put	Bond Future	272.7000	0.2727	287.8200	0.2878	5.545	0	0	0
2014/01/28	R201	07/08/2014	5.31	Call	Bond Future	165.3200	0.1653	153.8000	0.1538	(6.968)	0	0	0
2014/01/28	R201	07/08/2014	5.29	Call	Bond Future	162.3100	0.1623	150.9200	0.1509	(7.017)	0	0	0
2014/01/28	R201	07/08/2014	5.30	Call	Bond Future	163.8100	0.1638	152.3600	0.1524	(6.990)	0	0	0
2014/01/28	R201	07/08/2014	5.29	Put	Bond Future	274.8100	0.2748	289.9900	0.2900	5.524	0	0	0
2014/01/28	R202	06/02/2014	208.99	Put	Bond Future	1,608.9600	1.6090	1,527.0300	1.5270	(5.092)	0	0	0
2014/01/28	R202	06/02/2014			Bond Future	209.0547	209.0547	209.0500	209.0500	(0.002)	0.0000	0.0000	44,679
2014/01/28	R202	06/02/2014	209.01	Put	Bond Future	1,618.9300	1.6189	1,537.0000	1.5370	(5.061)	0	0	0
2014/01/28	R202	06/02/2014	208.99	Call	Bond Future	1,673.6300	1.6736	1,587.0600	1.5871	(5.173)	0	0	0
2014/01/28	R202	06/02/2014	209.00	Put	Bond Future	1,613.9400	1.6139	1,532.0100	1.5320	(5.076)	0	0	0
2014/01/28	R202	06/02/2014	209.00	Call	Bond Future	1,668.6100	1.6686	1,582.0400	1.5820	(5.188)	0	0	0
2014/01/28	R202	06/02/2014	209.01	Call	Bond Future	1,663.6000	1.6636	1,577.0300	1.5770	(5.204)	0	0	0
2014/01/28	R202	08/05/2014	215.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R202	08/05/2014			Bond Future	211.8600	211.8600	211.8547	211.8547	(0.002)	0.0000	0.0000	0
2014/01/28	R202	08/05/2014	215.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R202	08/05/2014	214.99	Put	Bond Future	3,130.0200	3.1300	3,135.2600	3.1353	0.167	0	0	0
2014/01/28	R202	08/05/2014	215.01	Put	Bond Future	3,150.0200	3.1500	3,155.2600	3.1553	0.166	0	0	0
2014/01/28	R202	08/05/2014	214.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R202	08/05/2014	215.00	Put	Bond Future	3,140.0200	3.1400	3,145.2600	3.1453	0.167	0	0	0
2014/01/28	R203	06/02/2014			Bond Future	7.4589	105.8356	7.5579	105.5246	1.327	0.0000	0.0000	10,779
2014/01/28	R203	06/02/2014	5.95	Put	Bond Future	4,885.6700	4.8857	5,196.5900	5.1966	6.364	0	0	0
2014/01/28	R203	06/02/2014	6.14	Put	Bond Future	4,254.9700	4.2550	4,565.8900	4.5659	7.307	0	0	0
2014/01/28	R203	06/02/2014	6.16	Put	Bond Future	4,188.8400	4.1888	4,499.7600	4.4998	7.423	0	0	0
2014/01/28	R203	06/02/2014	6.84	Put	Bond Future	1,972.5100	1.9725	2,281.5500	2.2816	15.667	0	0	0
2014/01/28	R203	06/02/2014	6.15	Put	Bond Future	4,221.9000	4.2219	4,532.8200	4.5328	7.364	0	0	0
2014/01/28	R203	06/02/2014	5.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	16
2014/01/28	R203	06/02/2014	6.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R203	06/02/2014	6.84	Call	Bond Future	2.2600	0.0023	0.3800	0.0004	(83.186)	0	0	13
2014/01/28	R203	06/02/2014	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R203	06/02/2014	6.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R203	08/05/2014	7.40	Put	Bond Future	1,494.5500	1.4946	1,683.5500	1.6835	12.646	0	0	0
2014/01/28	R203	08/05/2014	5.76	Call	Bond Future	20.1400	0.0201	14.0200	0.0140	(30.387)	0	0	0
2014/01/28	R203	08/05/2014	6.84	Call	Bond Future	299.6100	0.2996	238.3700	0.2384	(20.440)	0	0	29
2014/01/28	R203	08/05/2014	5.74	Call	Bond Future	18.9700	0.0190	13.1700	0.0132	(30.575)	0	0	0
2014/01/28	R203	08/05/2014			Bond Future	7.6374	103.0821	7.7451	102.7668	1.410	0.0000	0.0000	140
2014/01/28	R203	08/05/2014	5.76	Put	Bond Future	5,715.8100	5.7158	6,024.9200	6.0249	5.408	0	0	0

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2014/01/28	R203	08/05/2014	6.84	Put	Bond Future	2,672.1800	2.6722	2,926.1700	2.9262	9.505	0	0	0
2014/01/28	R203	08/05/2014	5.75	Put	Bond Future	5,746.6000	5.7466	6,055.8700	6.0559	5.382	0	0	0
2014/01/28	R203	08/05/2014	5.74	Put	Bond Future	5,777.4000	5.7774	6,086.8300	6.0868	5.356	0	0	0
2014/01/28	R203	08/05/2014	7.40	Call	Bond Future	795.2100	0.7952	668.9800	0.6690	(15.874)	0	0	16
2014/01/28	R203	08/05/2014	5.75	Call	Bond Future	19.5500	0.0196	13.5900	0.0136	(30.486)	0	0	0
2014/01/28	R203	07/08/2014	7.30	Call	Bond Future	832.1300	0.8321	721.0900	0.7211	(13.344)	0	0	0
2014/01/28	R203	07/08/2014			Bond Future	7.8126	104.5321	7.9304	104.2121	1.507	0.0000	0.0000	0
2014/01/28	R203	07/08/2014	7.31	Call	Bond Future	841.8800	0.8419	729.9200	0.7299	(13.299)	0	0	0
2014/01/28	R203	07/08/2014	6.84	Put	Bond Future	3,152.0200	3.1520	3,400.2500	3.4002	7.875	0	0	0
2014/01/28	R203	07/08/2014	7.29	Put	Bond Future	2,257.5800	2.2576	2,467.4200	2.4674	9.295	0	0	0
2014/01/28	R203	07/08/2014	7.31	Put	Bond Future	2,221.6300	2.2216	2,429.6300	2.4296	9.362	0	0	0
2014/01/28	R203	07/08/2014	7.30	Put	Bond Future	2,239.5600	2.2396	2,448.4800	2.4485	9.329	0	0	0
2014/01/28	R203	07/08/2014	7.29	Call	Bond Future	822.4500	0.8225	712.3300	0.7123	(13.389)	0	0	0
2014/01/28	R203	07/08/2014	6.84	Call	Bond Future	460.9400	0.4609	389.2100	0.3892	(15.562)	0	0	46
2014/01/28	R203	06/11/2014	6.86	Call	Bond Future	562.9500	0.5630	485.9900	0.4860	(13.671)	0	0	0
2014/01/28	R203	06/11/2014			Bond Future	7.9964	101.9153	8.1261	101.5903	1.622	0.0000	0.0000	0
2014/01/28	R203	06/11/2014	6.98	Call	Bond Future	642.9600	0.6430	557.9200	0.5579	(13.226)	0	0	14
2014/01/28	R203	06/11/2014	6.84	Call	Bond Future	550.4800	0.5505	474.8200	0.4748	(13.744)	0	0	45
2014/01/28	R203	06/11/2014	6.85	Call	Bond Future	556.6900	0.5567	480.3800	0.4804	(13.708)	0	0	0
2014/01/28	R203	06/11/2014	6.98	Put	Bond Future	3,235.3300	3.2353	3,475.2600	3.4753	7.416	0	0	0
2014/01/28	R203	06/11/2014	6.84	Put	Bond Future	3,506.4300	3.5064	3,755.7400	3.7557	7.110	0	0	0
2014/01/28	R203	06/11/2014	6.86	Put	Bond Future	3,466.8600	3.4669	3,714.8700	3.7149	7.154	0	0	0
2014/01/28	R203	06/11/2014	6.85	Put	Bond Future	3,486.6200	3.4866	3,735.2800	3.7353	7.132	0	0	0
2014/01/28	R204	06/02/2014	6.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R204	06/02/2014			Bond Future	7.7502	102.1228	7.8392	101.7666	1.148	0.0000	0.0000	29,703
2014/01/28	R204	06/02/2014	6.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R204	06/02/2014	6.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R204	06/02/2014	6.39	Put	Bond Future	5,640.1600	5.6402	5,996.3400	5.9963	6.315	0	0	0
2014/01/28	R204	06/02/2014	6.41	Put	Bond Future	5,554.4800	5.5545	5,910.6600	5.9107	6.412	0	0	0
2014/01/28	R204	06/02/2014	6.40	Put	Bond Future	5,597.3100	5.5973	5,953.4900	5.9535	6.363	0	0	0
2014/01/28	R204	08/05/2014			Bond Future	7.9077	103.4805	8.0027	103.1194	1.201	0.0000	0.0000	210
2014/01/28	R204	08/05/2014	6.05	Call	Bond Future	34.5700	0.0346	25.5100	0.0255	(26.208)	0	0	0
2014/01/28	R204	08/05/2014	6.06	Call	Bond Future	35.5500	0.0356	26.2700	0.0263	(26.104)	0	0	0
2014/01/28	R204	08/05/2014	6.04	Call	Bond Future	33.6000	0.0336	24.7700	0.0248	(26.280)	0	0	0
2014/01/28	R204	08/05/2014	6.05	Put	Bond Future	7,426.4200	7.4264	7,778.3900	7.7784	4.739	0	0	0
2014/01/28	R204	08/05/2014	6.04	Put	Bond Future	7,467.0000	7.4670	7,819.2000	7.8192	4.717	0	0	0
2014/01/28	R204	08/05/2014	6.06	Put	Bond Future	7,385.8600	7.3859	7,737.6100	7.7376	4.762	0	0	0
2014/01/28	R204	07/08/2014			Bond Future	8.0599	100.9041	8.1616	100.5377	1.262	0.0000	0.0000	0
2014/01/28	R204	07/08/2014	7.44	Put	Bond Future	3,355.9600	3.3560	3,599.4800	3.5995	7.256	0	0	0
2014/01/28	R204	07/08/2014	7.46	Put	Bond Future	3,306.6300	3.3066	3,548.1700	3.5482	7.305	0	0	0
2014/01/28	R204	07/08/2014	7.45	Put	Bond Future	3,331.2500	3.3313	3,573.7800	3.5738	7.280	0	0	0
2014/01/28	R204	07/08/2014	7.78	Call	Bond Future	1,561.2900	1.5613	1,403.6100	1.4036	(10.099)	0	0	0
2014/01/28	R204	07/08/2014	7.46	Call	Bond Future	1,110.9800	1.1110	986.0800	0.9861	(11.242)	0	0	0
2014/01/28	R204	07/08/2014	7.44	Call	Bond Future	1,086.1000	1.0861	963.1800	0.9632	(11.318)	0	0	0
2014/01/28	R204	07/08/2014	7.78	Put	Bond Future	2,578.4400	2.5784	2,787.2000	2.7872	8.096	0	0	530
2014/01/28	R204	07/08/2014	7.45	Call	Bond Future	1,098.5000	1.0985	974.5900	0.9746	(11.280)	0	0	0
2014/01/28	R204	06/11/2014	7.99	Put	Bond Future	2,825.6200	2.8256	3,025.8300	3.0258	7.086	0	0	1,270

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
2014/01/28	R204	06/11/2014			Bond Future	8.2086	102.3966	8.3178	102.0244	1.330	0.0000	0.0000	0
2014/01/28	R204	06/11/2014	6.99	Put	Bond Future	5,125.7700	5.1258	5,405.7300	5.4057	5.462	0	0	0
2014/01/28	R204	06/11/2014	7.01	Put	Bond Future	5,071.1900	5.0712	5,349.7400	5.3497	5.493	0	0	0
2014/01/28	R204	06/11/2014	6.99	Call	Bond Future	854.2600	0.8543	762.0800	0.7621	(10.791)	0	0	0
2014/01/28	R204	06/11/2014	7.00	Put	Bond Future	5,098.1600	5.0982	5,377.4300	5.3774	5.478	0	0	0
2014/01/28	R204	06/11/2014	7.99	Call	Bond Future	2,075.5000	2.0755	1,903.5700	1.9036	(8.284)	0	0	0
2014/01/28	R204	06/11/2014	7.00	Call	Bond Future	862.6000	0.8626	769.7300	0.7697	(10.766)	0	0	0
2014/01/28	R204	06/11/2014	7.01	Call	Bond Future	871.5800	0.8716	777.9900	0.7780	(10.738)	0	0	0
2014/01/28	R207	06/02/2014			Bond Future	8.0392	96.8687	8.1282	96.4660	1.107	0.0000	0.0000	20,554
2014/01/28	R207	06/02/2014	6.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R207	06/02/2014	6.64	Put	Bond Future	6,612.9900	6.6130	7,015.7000	7.0157	6.090	0	0	0
2014/01/28	R207	06/02/2014	6.66	Put	Bond Future	6,514.6300	6.5146	6,917.3400	6.9173	6.182	0	0	0
2014/01/28	R207	06/02/2014	6.65	Put	Bond Future	6,563.7900	6.5638	6,966.5000	6.9665	6.135	0	0	0
2014/01/28	R207	06/02/2014	6.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R207	06/02/2014	6.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R207	08/05/2014	6.19	Put	Bond Future	9,236.4800	9.2365	9,635.7200	9.6357	4.322	0	0	0
2014/01/28	R207	08/05/2014	6.21	Put	Bond Future	9,141.1600	9.1412	9,539.9500	9.5400	4.363	0	0	0
2014/01/28	R207	08/05/2014			Bond Future	8.1880	98.1566	8.2820	97.7483	1.148	0.0000	0.0000	90
2014/01/28	R207	08/05/2014	6.20	Put	Bond Future	9,188.8000	9.1888	9,587.8100	9.5878	4.342	0	0	0
2014/01/28	R207	08/05/2014	6.20	Call	Bond Future	35.8800	0.0359	26.6900	0.0267	(25.613)	0	0	0
2014/01/28	R207	08/05/2014	6.21	Call	Bond Future	36.8800	0.0369	27.4700	0.0275	(25.515)	0	0	0
2014/01/28	R207	08/05/2014	6.19	Call	Bond Future	34.9000	0.0349	25.9400	0.0259	(25.673)	0	0	0
2014/01/28	R207	07/08/2014	7.69	Call	Bond Future	1,263.8900	1.2639	1,124.8900	1.1249	(10.998)	0	0	0
2014/01/28	R207	07/08/2014	7.70	Put	Bond Future	3,959.4700	3.9595	4,233.6100	4.2336	6.924	0	0	0
2014/01/28	R207	07/08/2014			Bond Future	8.3320	95.8964	8.4316	95.4822	1.195	0.0000	0.0000	0
2014/01/28	R207	07/08/2014	7.70	Call	Bond Future	1,277.9700	1.2780	1,137.8700	1.1379	(10.963)	0	0	0
2014/01/28	R207	07/08/2014	7.71	Call	Bond Future	1,292.1600	1.2922	1,150.9500	1.1509	(10.928)	0	0	0
2014/01/28	R207	07/08/2014	7.69	Put	Bond Future	3,988.5500	3.9886	4,263.7900	4.2638	6.901	0	0	0
2014/01/28	R207	07/08/2014	7.71	Put	Bond Future	3,930.5200	3.9305	4,203.5500	4.2036	6.946	0	0	0
2014/01/28	R207	06/11/2014	7.36	Put	Bond Future	5,737.8600	5.7379	6,041.0900	6.0411	5.285	0	0	0
2014/01/28	R207	06/11/2014			Bond Future	8.4659	97.3150	8.5714	96.8944	1.247	0.0000	0.0000	0
2014/01/28	R207	06/11/2014	7.35	Put	Bond Future	5,768.8400	5.7688	6,072.9000	6.0729	5.271	0	0	0
2014/01/28	R207	06/11/2014	7.36	Call	Bond Future	1,189.9600	1.1900	1,072.5300	1.0725	(9.868)	0	0	0
2014/01/28	R207	06/11/2014	7.34	Call	Bond Future	1,167.3700	1.1674	1,051.5800	1.0516	(9.919)	0	0	0
2014/01/28	R207	06/11/2014	7.35	Call	Bond Future	1,178.6200	1.1786	1,062.0200	1.0620	(9.893)	0	0	0
2014/01/28	R207	06/11/2014	7.34	Put	Bond Future	5,799.9300	5.7999	6,104.8000	6.1048	5.256	0	0	0
2014/01/28	R208	06/02/2014	6.74	Put	Bond Future	7,708.6900	7.7087	8,108.0100	8.1080	5.180	0	0	0
2014/01/28	R208	06/02/2014			Bond Future	8.1874	94.8212	8.2664	94.4219	0.965	0.0000	0.0000	11,167
2014/01/28	R208	06/02/2014	6.75	Put	Bond Future	7,652.7800	7.6528	8,052.1000	8.0521	5.218	0	0	0
2014/01/28	R208	06/02/2014	6.76	Put	Bond Future	7,596.9100	7.5969	7,996.2300	7.9962	5.256	0	0	0
2014/01/28	R208	06/02/2014	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R208	06/02/2014	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R208	06/02/2014	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R208	08/05/2014	6.31	Call	Bond Future	34.3300	0.0343	26.1200	0.0261	(23.915)	0	0	0
2014/01/28	R208	08/05/2014			Bond Future	8.3185	92.6857	8.4013	92.2808	0.996	0.0000	0.0000	110
2014/01/28	R208	08/05/2014	6.29	Call	Bond Future	32.4200	0.0324	24.6200	0.0246	(24.059)	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
2014/01/28	R208	08/05/2014	6.31	Put	Bond Future	10,558.3300	10.5583	10,954.9200	10.9549	3.756	0	0	0
2014/01/28	R208	08/05/2014	6.30	Put	Bond Future	10,613.3500	10.6134	11,010.1500	11.0102	3.739	0	0	0
2014/01/28	R208	08/05/2014	6.29	Put	Bond Future	10,668.4200	10.6684	11,065.4200	11.0654	3.721	0	0	0
2014/01/28	R208	08/05/2014	6.30	Call	Bond Future	33.3600	0.0334	25.3600	0.0254	(23.981)	0	0	0
2014/01/28	R208	07/08/2014	8.28	Call	Bond Future	2,244.9200	2.2449	2,051.7000	2.0517	(8.607)	0	0	0
2014/01/28	R208	07/08/2014			Bond Future	8.4433	93.9895	8.5302	93.5788	1.030	0.0000	0.0000	0
2014/01/28	R208	07/08/2014	7.80	Call	Bond Future	1,339.4500	1.3394	1,203.0900	1.2031	(10.180)	0	0	0
2014/01/28	R208	07/08/2014	7.79	Put	Bond Future	4,483.6000	4.4836	4,759.1500	4.7592	6.146	0	0	0
2014/01/28	R208	07/08/2014	7.81	Put	Bond Future	4,416.4600	4.4165	4,689.7400	4.6897	6.188	0	0	0
2014/01/28	R208	07/08/2014	7.80	Put	Bond Future	4,449.9500	4.4500	4,724.3600	4.7244	6.167	0	0	0
2014/01/28	R208	07/08/2014	8.28	Put	Bond Future	3,022.3400	3.0223	3,239.8900	3.2399	7.198	0	0	630
2014/01/28	R208	07/08/2014	7.81	Call	Bond Future	1,355.2900	1.3553	1,217.8000	1.2178	(10.145)	0	0	0
2014/01/28	R208	07/08/2014	7.79	Call	Bond Future	1,323.7300	1.3237	1,188.5100	1.1885	(10.215)	0	0	0
2014/01/28	R208	06/11/2014	7.46	Call	Bond Future	1,144.3300	1.1443	1,034.6000	1.0346	(9.589)	0	0	0
2014/01/28	R208	06/11/2014			Bond Future	8.5648	91.9816	8.6562	91.5645	1.067	0.0000	0.0000	0
2014/01/28	R208	06/11/2014	7.44	Call	Bond Future	1,119.7800	1.1198	1,011.8000	1.0118	(9.643)	0	0	0
2014/01/28	R208	06/11/2014	7.45	Call	Bond Future	1,132.0100	1.1320	1,023.1600	1.0232	(9.616)	0	0	0
2014/01/28	R208	06/11/2014	8.50	Put	Bond Future	3,243.8400	3.2438	3,450.8000	3.4508	6.380	0	0	1,520
2014/01/28	R208	06/11/2014	7.44	Put	Bond Future	6,449.2300	6.4492	6,758.3500	6.7584	4.793	0	0	0
2014/01/28	R208	06/11/2014	7.46	Put	Bond Future	6,375.7400	6.3757	6,683.1100	6.6831	4.821	0	0	0
2014/01/28	R208	06/11/2014	8.50	Call	Bond Future	2,946.8300	2.9468	2,736.6900	2.7367	(7.131)	0	0	0
2014/01/28	R208	06/11/2014	7.45	Put	Bond Future	6,412.4300	6.4124	6,720.6800	6.7207	4.807	0	0	0
2014/01/28	R209	06/02/2014	8.56	Call	Bond Future	4.1100	0.0041	2.5300	0.0025	(38.443)	0	0	0
2014/01/28	R209	06/02/2014			Bond Future	9.3886	73.2453	9.3874	73.2533	(0.012)	0.0000	0.0000	23,535
2014/01/28	R209	06/02/2014	8.54	Call	Bond Future	3.3500	0.0034	2.0300	0.0020	(39.403)	0	0	0
2014/01/28	R209	06/02/2014	8.55	Call	Bond Future	3.7200	0.0037	2.2700	0.0023	(38.978)	0	0	0
2014/01/28	R209	06/02/2014	8.54	Put	Bond Future	6,444.0000	6.4440	6,434.6700	6.4347	(0.145)	0	0	0
2014/01/28	R209	06/02/2014	8.56	Put	Bond Future	6,282.6400	6.2826	6,273.0500	6.2730	(0.153)	0	0	0
2014/01/28	R209	06/02/2014	8.55	Put	Bond Future	6,363.2400	6.3632	6,353.7800	6.3538	(0.149)	0	0	0
2014/01/28	R209	08/05/2014	9.63	Call	Bond Future	3,659.1500	3.6592	3,648.2200	3.6482	(0.299)	0	0	0
2014/01/28	R209	08/05/2014			Bond Future	9.4892	71.0744	9.4881	71.0824	(0.012)	0.0000	0.0000	488
2014/01/28	R209	08/05/2014	9.00	Put	Bond Future	5,276.3600	5.2764	5,256.7700	5.2568	(0.371)	0	0	0
2014/01/28	R209	08/05/2014	9.50	Call	Bond Future	3,196.4200	3.1964	3,184.9800	3.1850	(0.358)	0	0	0
2014/01/28	R209	08/05/2014	7.85	Call	Bond Future	215.0400	0.2150	210.6700	0.2107	(2.032)	0	0	0
2014/01/28	R209	08/05/2014	9.75	Put	Bond Future	2,332.4700	2.3325	2,314.1700	2.3142	(0.785)	0	0	7,262
2014/01/28	R209	08/05/2014	9.85	Put	Bond Future	2,064.7600	2.0648	2,047.1000	2.0471	(0.855)	0	0	10,000
2014/01/28	R209	08/05/2014	8.50	Put	Bond Future	8,251.5600	8.2516	8,234.5500	8.2346	(0.206)	0	0	0
2014/01/28	R209	08/05/2014	7.86	Call	Bond Future	219.9400	0.2199	215.5100	0.2155	(2.014)	0	0	0
2014/01/28	R209	08/05/2014	9.50	Put	Bond Future	3,121.4400	3.1214	3,101.9900	3.1020	(0.623)	0	0	640
2014/01/28	R209	08/05/2014	7.84	Call	Bond Future	210.2300	0.2102	205.9200	0.2059	(2.050)	0	0	0
2014/01/28	R209	08/05/2014	7.85	Put	Bond Future	13,262.0100	13.2620	13,249.6300	13.2496	(0.093)	0	0	0
2014/01/28	R209	08/05/2014	9.63	Put	Bond Future	2,689.0600	2.6891	2,670.1200	2.6701	(0.704)	0	0	883
2014/01/28	R209	08/05/2014	9.85	Call	Bond Future	4,509.0100	4.5090	4,499.3600	4.4994	(0.214)	0	0	0
2014/01/28	R209	08/05/2014	7.84	Put	Bond Future	13,347.8600	13.3479	13,335.5400	13.3355	(0.092)	0	0	0
2014/01/28	R209	08/05/2014	9.75	Call	Bond Future	4,112.8800	4.1129	4,102.5900	4.1026	(0.250)	0	0	0
2014/01/28	R209	08/05/2014	8.50	Call	Bond Future	791.7600	0.7918	782.7600	0.7828	(1.137)	0	0	640
2014/01/28	R209	08/05/2014	9.00	Call	Bond Future	1,733.2900	1.7333	1,721.7100	1.7217	(0.668)	0	0	640

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2014/01/28	R209	08/05/2014	7.86	Put	Bond Future	13,176.3900	13.1764	13,163.9500	13.1639	(0.094)	0	0	0
2014/01/28	R209	07/08/2014	9.04	Put	Bond Future	6,619.2900	6.6193	6,603.7100	6.6037	(0.235)	0	0	0
2014/01/28	R209	07/08/2014			Bond Future	9.5844	72.0744	9.5833	72.0823	(0.012)	0.0000	0.0000	0
2014/01/28	R209	07/08/2014	9.06	Put	Bond Future	6,522.4800	6.5225	6,506.9000	6.5069	(0.239)	0	0	0
2014/01/28	R209	07/08/2014	9.05	Put	Bond Future	6,570.7500	6.5708	6,555.1800	6.5552	(0.237)	0	0	0
2014/01/28	R209	07/08/2014	9.05	Call	Bond Future	2,750.4600	2.7505	2,742.7800	2.7428	(0.279)	0	0	0
2014/01/28	R209	07/08/2014	9.06	Call	Bond Future	2,776.6500	2.7767	2,768.9600	2.7690	(0.277)	0	0	0
2014/01/28	R209	07/08/2014	9.04	Call	Bond Future	2,724.4200	2.7244	2,716.7300	2.7167	(0.282)	0	0	0
2014/01/28	R209	06/11/2014			Bond Future	9.6761	69.9943	9.6749	70.0022	(0.012)	0.0000	0.0000	0
2014/01/28	R209	06/11/2014	8.99	Put	Bond Future	8,063.2500	8.0633	8,049.8000	8.0498	(0.167)	0	0	0
2014/01/28	R209	06/11/2014	9.01	Put	Bond Future	7,964.3500	7.9643	7,950.9100	7.9509	(0.169)	0	0	0
2014/01/28	R209	06/11/2014	9.00	Put	Bond Future	8,013.6900	8.0137	8,000.2500	8.0002	(0.168)	0	0	0
2014/01/28	R209	06/11/2014	8.99	Call	Bond Future	3,178.6300	3.1786	3,173.0100	3.1730	(0.177)	0	0	0
2014/01/28	R209	06/11/2014	9.00	Call	Bond Future	3,204.0700	3.2041	3,198.4600	3.1985	(0.175)	0	0	0
2014/01/28	R209	06/11/2014	9.01	Call	Bond Future	3,229.6200	3.2296	3,224.0100	3.2240	(0.174)	0	0	0
2014/01/28	R210	06/02/2014	161.51	Put	Bond Future	2,978.4100	2.9784	2,982.1400	2.9821	0.125	0	0	0
2014/01/28	R210	06/02/2014			Bond Future	158.5316	158.5316	158.5279	158.5279	(0.002)	0.0000	0.0000	1,319
2014/01/28	R210	06/02/2014	161.50	Put	Bond Future	2,968.4100	2.9684	2,972.1400	2.9721	0.126	0	0	0
2014/01/28	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R210	06/02/2014	161.49	Put	Bond Future	2,958.4100	2.9584	2,962.1400	2.9621	0.126	0	0	0
2014/01/28	R210	08/05/2014			Bond Future	158.7018	158.7018	158.6977	158.6977	(0.003)	0.0000	0.0000	0
2014/01/28	R210	08/05/2014	159.99	Put	Bond Future	1,288.1900	1.2882	1,292.2500	1.2922	0.315	0	0	0
2014/01/28	R210	08/05/2014	160.01	Put	Bond Future	1,308.1900	1.3082	1,312.2500	1.3122	0.310	0	0	0
2014/01/28	R210	08/05/2014	160.00	Put	Bond Future	1,298.1900	1.2982	1,302.2500	1.3022	0.313	0	0	0
2014/01/28	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R211	06/02/2014	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R211	06/02/2014			Bond Future	128.2362	128.2362	128.0037	128.0037	(0.181)	0.0000	0.0000	2,022
2014/01/28	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R211	06/02/2014	128.99	Put	Bond Future	753.7800	0.7538	986.3100	0.9863	30.849	0	0	0
2014/01/28	R211	06/02/2014	129.01	Put	Bond Future	773.7800	0.7738	1,006.3100	1.0063	30.051	0	0	0
2014/01/28	R211	06/02/2014	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R211	06/02/2014	129.00	Put	Bond Future	763.7800	0.7638	996.3100	0.9963	30.445	0	0	0
2014/01/28	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R211	08/05/2014	130.00	Put	Bond Future	43.0100	0.0430	278.8800	0.2789	548.407	0	0	0
2014/01/28	R211	08/05/2014			Bond Future	129.9570	129.9570	129.7211	129.7211	(0.181)	0.0000	0.0000	0
2014/01/28	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R211	08/05/2014	129.99	Put	Bond Future	33.0100	0.0330	268.8800	0.2689	714.541	0	0	0
2014/01/28	R211	08/05/2014	130.01	Put	Bond Future	53.0100	0.0530	288.8800	0.2889	444.954	0	0	0
2014/01/28	R212	06/02/2014			Bond Future	129.8026	129.8026	129.7979	129.7979	(0.004)	0.0000	0.0000	21,791
2014/01/28	R212	06/02/2014	132.99	Put	Bond Future	3,187.4400	3.1874	3,192.1000	3.1921	0.146	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/28	R212	06/02/2014	133.01	Put	Bond Future	3,207.4400	3.2074	3,212.1000	3.2121	0.145	0	0	0
2014/01/28	R212	06/02/2014	133.00	Put	Bond Future	3,197.4400	3.1974	3,202.1000	3.2021	0.146	0	0	0
2014/01/28	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R212	08/05/2014			Bond Future	131.5443	131.5443	131.5394	131.5394	(0.004)	0.0000	0.0000	0
2014/01/28	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R212	08/05/2014	131.99	Put	Bond Future	445.7100	0.4457	450.6400	0.4506	1.106	0	0	0
2014/01/28	R212	08/05/2014	132.01	Put	Bond Future	465.7100	0.4657	470.6400	0.4706	1.059	0	0	0
2014/01/28	R212	08/05/2014	132.00	Put	Bond Future	455.7100	0.4557	460.6400	0.4606	1.082	0	0	0
2014/01/28	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R213	06/02/2014			Bond Future	9.2348	84.1583	9.2737	83.8750	0.422	0.0000	0.0000	21,540
2014/01/28	R213	06/02/2014	8.29	Put	Bond Future	7,343.8500	7.3438	7,626.1800	7.6262	3.844	0	0	0
2014/01/28	R213	06/02/2014	8.31	Put	Bond Future	7,178.9300	7.1789	7,461.0600	7.4611	3.930	0	0	0
2014/01/28	R213	06/02/2014	8.29	Call	Bond Future	1.3600	0.0014	0.4700	0.0005	(65.441)	0	0	0
2014/01/28	R213	06/02/2014	8.30	Put	Bond Future	7,261.3200	7.2613	7,543.5600	7.5436	3.887	0	0	0
2014/01/28	R213	06/02/2014	8.30	Call	Bond Future	1.5100	0.0015	0.5300	0.0005	(64.901)	0	0	0
2014/01/28	R213	06/02/2014	8.31	Call	Bond Future	1.6900	0.0017	0.6000	0.0006	(64.497)	0	0	0
2014/01/28	R213	08/05/2014	7.65	Put	Bond Future	13,767.0900	13.7671	14,032.5800	14.0326	1.928	0	0	0
2014/01/28	R213	08/05/2014			Bond Future	9.3402	81.7393	9.3804	81.4522	0.430	0.0000	0.0000	190
2014/01/28	R213	08/05/2014	7.64	Put	Bond Future	13,852.2700	13.8523	14,118.1600	14.1182	1.919	0	0	0
2014/01/28	R213	08/05/2014	7.66	Put	Bond Future	13,682.1100	13.6821	13,947.2100	13.9472	1.938	0	0	0
2014/01/28	R213	08/05/2014	7.65	Call	Bond Future	203.9200	0.2039	182.3100	0.1823	(10.597)	0	0	0
2014/01/28	R213	08/05/2014	7.64	Call	Bond Future	199.4000	0.1994	178.1900	0.1782	(10.637)	0	0	0
2014/01/28	R213	08/05/2014	7.66	Call	Bond Future	208.5200	0.2085	186.5200	0.1865	(10.551)	0	0	0
2014/01/28	R213	07/08/2014	8.86	Call	Bond Future	2,659.8200	2.6598	2,540.7400	2.5407	(4.477)	0	0	0
2014/01/28	R213	07/08/2014			Bond Future	9.4414	82.8890	9.4829	82.5976	0.440	0.0000	0.0000	0
2014/01/28	R213	07/08/2014	8.84	Call	Bond Future	2,608.5200	2.6085	2,490.9700	2.4910	(4.506)	0	0	0
2014/01/28	R213	07/08/2014	8.85	Call	Bond Future	2,634.0900	2.6341	2,515.7800	2.5158	(4.491)	0	0	0
2014/01/28	R213	07/08/2014	8.84	Put	Bond Future	7,008.9800	7.0090	7,182.8400	7.1828	2.481	0	0	0
2014/01/28	R213	07/08/2014	8.86	Put	Bond Future	6,908.3500	6.9084	7,080.6800	7.0807	2.495	0	0	0
2014/01/28	R213	07/08/2014	8.85	Put	Bond Future	6,958.5400	6.9585	7,131.6400	7.1316	2.488	0	0	0
2014/01/28	R213	06/11/2014	8.84	Call	Bond Future	3,138.5900	3.1386	3,018.4400	3.0184	(3.828)	0	0	0
2014/01/28	R213	06/11/2014	8.85	Put	Bond Future	8,154.9600	8.1550	8,330.0700	8.3301	2.147	0	0	0
2014/01/28	R213	06/11/2014			Bond Future	9.5402	80.5745	9.5831	80.2786	0.450	0.0000	0.0000	0
2014/01/28	R213	06/11/2014	8.85	Call	Bond Future	3,164.1100	3.1641	3,043.3100	3.0433	(3.818)	0	0	0
2014/01/28	R213	06/11/2014	8.86	Call	Bond Future	3,189.7600	3.1898	3,068.3000	3.0683	(3.808)	0	0	0
2014/01/28	R213	06/11/2014	8.84	Put	Bond Future	8,205.0500	8.2050	8,380.8100	8.3808	2.142	0	0	0
2014/01/28	R213	06/11/2014	8.86	Put	Bond Future	8,105.0900	8.1051	8,279.5400	8.2795	2.152	0	0	0
2014/01/28	R214	06/02/2014			Bond Future	9.4988	73.9334	9.4726	74.1250	(0.276)	0.0000	0.0000	5,455
2014/01/28	R214	06/02/2014	8.99	Put	Bond Future	3,958.5300	3.9585	3,762.6000	3.7626	(4.950)	0	0	0
2014/01/28	R214	06/02/2014	9.01	Put	Bond Future	3,811.3200	3.8113	3,615.4100	3.6154	(5.140)	0	0	0
2014/01/28	R214	06/02/2014	8.99	Call	Bond Future	83.3400	0.0833	78.9900	0.0790	(5.220)	0	0	0
2014/01/28	R214	06/02/2014	9.00	Put	Bond Future	3,884.6900	3.8847	3,688.7600	3.6888	(5.044)	0	0	0
2014/01/28	R214	06/02/2014	9.00	Call	Bond Future	89.0600	0.0891	84.7100	0.0847	(4.884)	0	0	0

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2014/01/28	R214	06/02/2014	9.01	Call	Bond Future	95.1000	0.0951	90.7700	0.0908	(4.553)	0	0	0
2014/01/28	R214	08/05/2014			Bond Future	9.5976	71.6312	9.5705	71.8252	(0.282)	0.0000	0.0000	100
2014/01/28	R214	08/05/2014	9.00	Call	Bond Future	1,632.1100	1.6321	1,680.1000	1.6801	2.940	0	0	0
2014/01/28	R214	08/05/2014	8.99	Put	Bond Future	6,194.5400	6.1945	6,047.9500	6.0479	(2.366)	0	0	0
2014/01/28	R214	08/05/2014	9.01	Put	Bond Future	6,081.5300	6.0815	5,936.0900	5.9361	(2.392)	0	0	0
2014/01/28	R214	08/05/2014	9.00	Put	Bond Future	6,137.8700	6.1379	5,991.8500	5.9918	(2.379)	0	0	0
2014/01/28	R214	08/05/2014	9.01	Call	Bond Future	1,655.1200	1.6551	1,703.6900	1.7037	2.935	0	0	0
2014/01/28	R214	08/05/2014	8.99	Call	Bond Future	1,609.3000	1.6093	1,656.7200	1.6567	2.947	0	0	0
2014/01/28	R214	07/08/2014	9.54	Put	Bond Future	1,086.2400	1.0862	889.7000	0.8897	(18.094)	0	0	0
2014/01/28	R214	07/08/2014			Bond Future	9.6924	72.5453	9.6645	72.7419	(0.288)	0.0000	0.0000	0
2014/01/28	R214	07/08/2014	9.56	Put	Bond Future	942.0600	0.9421	745.5200	0.7455	(20.863)	0	0	0
2014/01/28	R214	07/08/2014	9.55	Put	Bond Future	1,014.0900	1.0141	817.5500	0.8175	(19.381)	0	0	0
2014/01/28	R214	07/08/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R214	07/08/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R214	07/08/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R214	06/11/2014	9.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R214	06/11/2014			Bond Future	9.7847	70.3328	9.7560	70.5320	(0.293)	0.0000	0.0000	0
2014/01/28	R214	06/11/2014	9.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R214	06/11/2014	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R214	06/11/2014	9.64	Put	Bond Future	1,014.3400	1.0143	815.1600	0.8152	(19.636)	0	0	0
2014/01/28	R214	06/11/2014	9.66	Put	Bond Future	872.6700	0.8727	673.4900	0.6735	(22.824)	0	0	0
2014/01/28	R214	06/11/2014	9.65	Put	Bond Future	943.4400	0.9434	744.2600	0.7443	(21.112)	0	0	0
2014/01/28	R248	06/02/2014	9.11	Put	Bond Future	4,538.6800	4.5387	4,294.6100	4.2946	(5.378)	0	0	0
2014/01/28	R248	06/02/2014			Bond Future	9.5793	95.6557	9.5530	95.8998	(0.275)	0.0000	0.0000	12,135
2014/01/28	R248	06/02/2014	9.10	Put	Bond Future	4,639.7600	4.6398	4,395.6900	4.3957	(5.260)	0	0	0
2014/01/28	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R248	06/02/2014	9.09	Put	Bond Future	4,741.0300	4.7410	4,496.9600	4.4970	(5.148)	0	0	0
2014/01/28	R248	08/05/2014	9.04	Put	Bond Future	6,184.8000	6.1848	5,937.6100	5.9376	(3.997)	0	0	0
2014/01/28	R248	08/05/2014			Bond Future	9.6817	92.5051	9.6546	92.7523	(0.280)	0.0000	0.0000	1,515
2014/01/28	R248	08/05/2014	9.06	Put	Bond Future	5,980.7300	5.9807	5,733.5400	5.7335	(4.133)	0	0	0
2014/01/28	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R248	08/05/2014	9.05	Put	Bond Future	6,082.6700	6.0827	5,835.4800	5.8355	(4.064)	0	0	0
2014/01/28	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R248	07/08/2014			Bond Future	9.7804	93.6846	9.7524	93.9350	(0.286)	0.0000	0.0000	0
2014/01/28	R248	07/08/2014	9.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R248	07/08/2014	9.64	Put	Bond Future	1,267.2600	1.2673	1,016.8500	1.0169	(19.760)	0	0	0
2014/01/28	R248	07/08/2014	9.66	Put	Bond Future	1,084.7300	1.0847	834.3200	0.8343	(23.085)	0	0	0
2014/01/28	R248	07/08/2014	9.65	Put	Bond Future	1,175.9100	1.1759	925.5000	0.9255	(21.295)	0	0	0
2014/01/28	R248	07/08/2014	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R248	07/08/2014	9.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R248	06/11/2014	9.72	Put	Bond Future	1,390.8900	1.3909	1,137.0700	1.1371	(18.249)	0	0	0
2014/01/28	R248	06/11/2014			Bond Future	9.8766	90.6475	9.8477	90.9014	(0.293)	0.0000	0.0000	0
2014/01/28	R248	06/11/2014	9.74	Put	Bond Future	1,211.1000	1.2111	957.2800	0.9573	(20.958)	0	0	0
2014/01/28	R248	06/11/2014	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/01/28	R248	06/11/2014	9.73	Put	Bond Future	1,300.9100	1.3009	1,047.0900	1.0471	(19.511)	0	0	0
2014/01/28	R248	06/11/2014	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/28	R248	06/11/2014	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **377140**