



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 31/01/2014 to 31/01/2014

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
2014/01/31	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	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
2014/01/31	2025	06/02/2014			Bond Future	105.4720		105.4661		(0.006)	0.0000	0.0000	0
2014/01/31	2025	06/02/2014	110.99	Put	Bond Future	5,518.0200	5.5180	5,523.8900	5.5239	0.106	0	0	0
2014/01/31	2025	06/02/2014	111.01	Put	Bond Future	5,538.0200	5.5380	5,543.8900	5.5439	0.106	0	0	0
2014/01/31	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2025	06/02/2014	111.00	Put	Bond Future	5,528.0200	5.5280	5,533.8900	5.5339	0.106	0	0	0
2014/01/31	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2025	08/05/2014			Bond Future	106.9951	106.9951	106.9888		(0.006)	0.0000	0.0000	0
2014/01/31	2025	08/05/2014	110.99	Put	Bond Future	3,994.9000	3.9949	4,001.2100	4.0012	0.158	0	0	0
2014/01/31	2025	08/05/2014	111.00	Put	Bond Future	4,004.9000	4.0049	4,011.2100	4.0112	0.158	0	0	0
2014/01/31	2025	08/05/2014	111.01	Put	Bond Future	4,014.9000	4.0149	4,021.2100	4.0212	0.157	0	0	0
2014/01/31	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2037	06/02/2014			Bond Future	9.3675	92.1231	9.3814	92.0011	0.149	0.0000	0.0000	1,866
2014/01/31	2037	06/02/2014	9.38	Call	Bond Future	109.5600	0.1096	0.0000	0.0000	(100.000)	0	0	0
2014/01/31	2037	06/02/2014	9.39	Call	Bond Future	196.8500	0.1968	74.8000	0.0748	(62.002)	0	0	0
2014/01/31	2037	06/02/2014	9.37	Call	Bond Future	22.1300	0.0221	0.0000	0.0000	(100.000)	0	0	0
2014/01/31	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	12.4900	0.0125	100.000	0	0	0
2014/01/31	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	99.9200	0.0999	100.000	0	0	0
2014/01/31	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2037	08/05/2014	9.39	Put	Bond Future	629.3900	0.6294	753.5800	0.7536	19.732	0	0	0
2014/01/31	2037	08/05/2014			Bond Future	9.4627	93.4420	9.4772	93.3179	0.153	0.0000	0.0000	3,068
2014/01/31	2037	08/05/2014	9.38	Put	Bond Future	716.4500	0.7164	840.6400	0.8406	17.334	0	0	0
2014/01/31	2037	08/05/2014	9.37	Put	Bond Future	803.6500	0.8036	927.8400	0.9278	15.453	0	0	0
2014/01/31	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2037	07/08/2014	9.06	Put	Bond Future	4,327.3200	4.3273	4,453.7600	4.4538	2.922	0	0	0
2014/01/31	2037	07/08/2014			Bond Future	9.5525	90.6074	9.5674	90.4809	0.157	0.0000	0.0000	0
2014/01/31	2037	07/08/2014	9.05	Put	Bond Future	4,418.6200	4.4186	4,545.0600	4.5451	2.862	0	0	0
2014/01/31	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2037	07/08/2014	9.04	Put	Bond Future	4,510.0600	4.5101	4,636.5000	4.6365	2.804	0	0	0
2014/01/31	2037	06/11/2014	9.69	Call	Bond Future	469.9900	0.4700	341.3900	0.3414	(27.362)	0	0	0
2014/01/31	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2037	06/11/2014			Bond Future	9.6334	91.9259	9.6488	91.7973	0.160	0.0000	0.0000	0
2014/01/31	2037	06/11/2014	9.70	Call	Bond Future	552.6100	0.5526	424.0100	0.4240	(23.271)	0	0	0
2014/01/31	2037	06/11/2014	9.71	Call	Bond Future	635.1100	0.6351	506.5100	0.5065	(20.248)	0	0	0
2014/01/31	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2038	06/02/2014			Bond Future	103.7467	103.7467	103.7414	103.7414	(0.005)	0.0000	0.0000	24
2014/01/31	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2038	06/02/2014	106.99	Put	Bond Future	3,243.3000	3.2433	3,248.6000	3.2486	0.163	0	0	0

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2014/01/31	2038	06/02/2014	107.01	Put	Bond Future	3,263.3000	3.2633	3,268.6000	3.2686	0.162	0	0	0
2014/01/31	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2038	06/02/2014	107.00	Put	Bond Future	3,253.3000	3.2533	3,258.6000	3.2586	0.163	0	0	0
2014/01/31	2038	08/05/2014			Bond Future	105.2449	105.2449	105.2392	105.2392	(0.005)	0.0000	0.0000	33
2014/01/31	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2038	08/05/2014	108.99	Put	Bond Future	3,745.1300	3.7451	3,750.8200	3.7508	0.152	0	0	0
2014/01/31	2038	08/05/2014	109.01	Put	Bond Future	3,765.1300	3.7651	3,770.8200	3.7708	0.151	0	0	0
2014/01/31	2038	08/05/2014	109.00	Put	Bond Future	3,755.1300	3.7551	3,760.8200	3.7608	0.152	0	0	0
2014/01/31	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2050	06/02/2014			Bond Future	107.7211	107.7211	107.7160	107.7160	(0.005)	0.0000	0.0000	472
2014/01/31	2050	06/02/2014	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2050	06/02/2014	109.99	Put	Bond Future	2,268.8700	2.2689	2,274.0100	2.2740	0.227	0	0	0
2014/01/31	2050	06/02/2014	110.01	Put	Bond Future	2,288.8700	2.2889	2,294.0100	2.2940	0.225	0	0	0
2014/01/31	2050	06/02/2014	110.00	Put	Bond Future	2,278.8700	2.2789	2,284.0100	2.2840	0.226	0	0	0
2014/01/31	2050	06/02/2014	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2050	06/02/2014	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2050	08/05/2014	114.99	Put	Bond Future	5,713.1300	5.7131	5,718.8000	5.7188	0.099	0	0	0
2014/01/31	2050	08/05/2014			Bond Future	109.2769	109.2769	109.2712	109.2712	(0.005)	0.0000	0.0000	0
2014/01/31	2050	08/05/2014	115.01	Put	Bond Future	5,733.1300	5.7331	5,738.8000	5.7388	0.099	0	0	0
2014/01/31	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2050	08/05/2014	115.00	Put	Bond Future	5,723.1300	5.7231	5,728.8000	5.7288	0.099	0	0	0
2014/01/31	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	AL37	06/02/2014			Index Future	399.6300	399.6300	398.0150	398.0150	(0.404)	0.0000	0.0000	0
2014/01/31	AL37	08/05/2014			Index Future	405.3510	405.3510	403.7120	403.7120	(0.404)	0.0000	0.0000	0
2014/01/31	AL37	07/08/2014			Index Future	411.5270	411.5270	409.8610	409.8610	(0.405)	0.0000	0.0000	0
2014/01/31	AL7T	06/02/2014			Index Future	467.2510	467.2510	464.7280	464.7280	(0.540)	0.0000	0.0000	0
2014/01/31	AL7T	08/05/2014			Index Future	473.9400	473.9400	471.3790	471.3790	(0.540)	0.0000	0.0000	1
2014/01/31	AL7T	07/08/2014			Index Future	481.1610	481.1610	478.5590	478.5590	(0.541)	0.0000	0.0000	0
2014/01/31	ALBI	06/02/2014			Index Future	424.4840	424.4840	422.8840	422.8840	(0.377)	0.0000	0.0000	553

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2014/01/31	ALBI	08/05/2014			Index Future	430.5610	430.5610	428.9360	428.9360	(0.377)	0.0000	0.0000	277
2014/01/31	ALBI	07/08/2014			Index Future	437.1210	437.1210	435.4700	435.4700	(0.378)	0.0000	0.0000	0
2014/01/31	ALBI	06/11/2014			Index Future	444.0400	444.0400	442.3620	442.3620	(0.378)	0.0000	0.0000	0
2014/01/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	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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2014/01/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/31	EL28	06/02/2014			Bond Future	111.2797	111.2797	111.2742	111.2742	(0.005)	0.0000	0.0000	0
2014/01/31	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	EL28	06/02/2014	111.01	Call	Bond Future	269.7100	0.2697	264.2000	0.2642	(2.043)	0	0	0
2014/01/31	EL28	06/02/2014	110.99	Call	Bond Future	289.7100	0.2897	284.2000	0.2842	(1.902)	0	0	0
2014/01/31	EL28	06/02/2014	111.00	Call	Bond Future	279.7100	0.2797	274.2000	0.2742	(1.970)	0	0	0
2014/01/31	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	EL28	08/05/2014			Bond Future	111.4659	111.4659	111.4600	111.4600	(0.005)	0.0000	0.0000	0
2014/01/31	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	EL28	08/05/2014	113.99	Put	Bond Future	2,524.1000	2.5241	2,529.9600	2.5300	0.232	0	0	0
2014/01/31	EL28	08/05/2014	114.01	Put	Bond Future	2,544.1000	2.5441	2,549.9600	2.5500	0.230	0	0	0
2014/01/31	EL28	08/05/2014	114.00	Put	Bond Future	2,534.1000	2.5341	2,539.9600	2.5400	0.231	0	0	0
2014/01/31	ES33	06/02/2014	9.54	Put	Bond Future	3,291.5200	3.2915	3,388.3800	3.3884	2.943	0	0	0
2014/01/31	ES33	06/02/2014			Bond Future	9.9895	81.8447	10.0032	81.7478	0.137	0.0000	0.0000	0
2014/01/31	ES33	06/02/2014	9.56	Put	Bond Future	3,140.5700	3.1406	3,237.4300	3.2374	3.084	0	0	0
2014/01/31	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	ES33	06/02/2014	9.55	Put	Bond Future	3,215.9900	3.2160	3,312.8500	3.3129	3.012	0	0	0
2014/01/31	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	ES33	08/05/2014	9.55	Put	Bond Future	4,019.2500	4.0193	4,117.7800	4.1178	2.451	0	0	0
2014/01/31	ES33	08/05/2014			Bond Future	10.1053	79.2317	10.1195	79.1331	0.140	0.0000	0.0000	6,292
2014/01/31	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	ES33	08/05/2014	9.54	Put	Bond Future	4,094.5400	4.0945	4,193.0700	4.1931	2.406	0	0	0
2014/01/31	ES33	08/05/2014	9.56	Put	Bond Future	3,944.0600	3.9441	4,042.5900	4.0426	2.498	0	0	0
2014/01/31	ES33	07/08/2014			Bond Future	10.2138	80.3306	10.2285	80.2302	0.144	0.0000	0.0000	0
2014/01/31	ES33	07/08/2014	10.14	Put	Bond Future	507.4300	0.5074	607.8000	0.6078	19.780	0	0	0
2014/01/31	ES33	07/08/2014	10.16	Put	Bond Future	369.4400	0.3694	469.8100	0.4698	27.168	0	0	0
2014/01/31	ES33	07/08/2014	10.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	ES33	07/08/2014	10.15	Put	Bond Future	438.3900	0.4384	538.7600	0.5388	22.895	0	0	0
2014/01/31	ES33	07/08/2014	10.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	ES33	07/08/2014	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	ES33	06/11/2014	10.31	Put	Bond Future	78.7000	0.0787	180.8900	0.1809	129.848	0	0	0
2014/01/31	ES33	06/11/2014			Bond Future	10.3217	77.8186	10.3369	77.7165	0.147	0.0000	0.0000	0
2014/01/31	ES33	06/11/2014	10.30	Put	Bond Future	146.0600	0.1461	248.2500	0.2482	69.964	0	0	0
2014/01/31	ES33	06/11/2014	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	ES33	06/11/2014	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	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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2014/01/31	ES33	06/11/2014	10.29	Put	Bond Future	213.5200	0.2135	315.7100	0.3157	47.860	0	0	0
2014/01/31	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	GOVI	06/02/2014			GOVI	423.6480	423.6480	422.0120	422.0120	(0.386)	0.0000	0.0000	286
2014/01/31	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	GOVI	06/02/2014	439.99	Put	GOVI	163,420.0000	16.3420	179,780.0000	17.9780	10.011	0	0	0
2014/01/31	GOVI	06/02/2014	440.01	Put	GOVI	163,620.0000	16.3620	179,980.0000	17.9980	9.999	0	0	0
2014/01/31	GOVI	06/02/2014	440.00	Put	GOVI	163,520.0000	16.3520	179,880.0000	17.9880	10.005	0	0	0
2014/01/31	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	GOVI	08/05/2014			GOVI	429.7140	429.7140	428.0520	428.0520	(0.387)	0.0000	0.0000	27
2014/01/31	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	GOVI	08/05/2014	441.99	Put	GOVI	122,760.0000	12.2760	139,380.0000	13.9380	13.539	0	0	0
2014/01/31	GOVI	08/05/2014	442.01	Put	GOVI	122,960.0000	12.2960	139,580.0000	13.9580	13.517	0	0	0
2014/01/31	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	GOVI	08/05/2014	442.00	Put	GOVI	122,860.0000	12.2860	139,480.0000	13.9480	13.528	0	0	0
2014/01/31	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	GOVI	07/08/2014			GOVI	436.2610	436.2610	434.5720	434.5720	(0.387)	0.0000	0.0000	175
2014/01/31	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	GOVI	07/08/2014	459.99	Put	GOVI	237,290.0000	23.7290	254,180.0000	25.4180	7.118	0	0	0
2014/01/31	GOVI	07/08/2014	460.01	Put	GOVI	237,490.0000	23.7490	254,380.0000	25.4380	7.112	0	0	0
2014/01/31	GOVI	07/08/2014	460.00	Put	GOVI	237,390.0000	23.7390	254,280.0000	25.4280	7.115	0	0	0
2014/01/31	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	GOVI	06/11/2014			GOVI	443.1660	443.1660	441.4500	441.4500	(0.387)	0.0000	0.0000	0
2014/01/31	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	GOVI	06/11/2014	448.99	Put	GOVI	58,240.0000	5.8240	75,400.0000	7.5400	29.464	0	0	0
2014/01/31	GOVI	06/11/2014	449.01	Put	GOVI	58,440.0000	5.8440	75,600.0000	7.5600	29.363	0	0	0
2014/01/31	GOVI	06/11/2014	449.00	Put	GOVI	58,340.0000	5.8340	75,500.0000	7.5500	29.414	0	0	0
2014/01/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/31	IGOV	06/02/2014			Index Future	192.6410	192.6410	193.0240	193.0240	0.199	0.0000	0.0000	804
2014/01/31	IGOV	08/05/2014			Index Future	195.4230	195.4230	195.8110	195.8110	0.199	0.0000	0.0000	30
2014/01/31	IGOV	07/08/2014			Index Future	198.4240	198.4240	198.8170	198.8170	0.198	0.0000	0.0000	0
2014/01/31	IGOV	06/11/2014			Index Future	201.5880	201.5880	201.9860	201.9860	0.197	0.0000	0.0000	553
2014/01/31	ILBI	06/02/2014			Index Future	536.4080	536.4080	536.4080	536.4080	0.000	0.0000	0.0000	190
2014/01/31	ILBI	08/05/2014			Index Future	543.6330	543.6330	543.6330	543.6330	0.000	0.0000	0.0000	0
2014/01/31	ILBI	07/08/2014			Index Future	551.4040	551.4040	551.4040	551.4040	0.000	0.0000	0.0000	20
2014/01/31	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/31	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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2014/01/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/31	JBAF	19/02/2014			Jibar Tradeable Future	5.7600	94.2400	5.7900	94.2100	0.521	0.0000	0.0000	2,000
2014/01/31	JBAF	19/03/2014			Jibar Tradeable Future	5.9100	94.0900	5.9500	94.0500	0.677	0.0000	0.0000	4,000
2014/01/31	JBAF	16/04/2014			Jibar Tradeable Future	6.2900	93.7100	6.3700	93.6300	1.272	0.0000	0.0000	0
2014/01/31	JBAF	21/05/2014			Jibar Tradeable Future	6.4400	93.5600	6.5300	93.4700	1.398	0.0000	0.0000	2,000
2014/01/31	JBAF	18/06/2014			Jibar Tradeable Future	6.9300	93.0700	7.0300	92.9700	1.443	0.0000	0.0000	2,000
2014/01/31	JBAF	16/07/2014			Jibar Tradeable Future	7.0800	92.9200	7.1800	92.8200	1.412	0.0000	0.0000	0
2014/01/31	JBAF	17/09/2014			Jibar Tradeable Future	7.5100	92.4900	7.5500	92.4500	0.533	0.0000	0.0000	1,000
2014/01/31	JBAF	17/12/2014			Jibar Tradeable Future	7.8000	92.2000	7.9700	92.0300	2.179	0.0000	0.0000	0
2014/01/31	JBAF	18/03/2015			Jibar Tradeable Future	7.9000	92.1000	8.1500	91.8500	3.165	0.0000	0.0000	2,000
2014/01/31	JBAF	17/06/2015			Jibar Tradeable Future	7.9700	92.0300	8.2800	91.7200	3.890	0.0000	0.0000	3,200
2014/01/31	JBAF	16/09/2015			Jibar Tradeable Future	8.0700	91.9300	8.3800	91.6200	3.841	0.0000	0.0000	0
2014/01/31	JBAF	15/12/2015			Jibar Tradeable Future	8.1800	91.8200	8.4100	91.5900	2.812	0.0000	0.0000	0
2014/01/31	R023	06/02/2014			Bond Future	8.6796	97.7595	8.7785	97.1734	1.140	0.0000	0.0000	10,257
2014/01/31	R023	06/02/2014	7.84	Put	Bond Future	5,169.9000	5.1699	5,755.7800	5.7558	11.333	0	0	0
2014/01/31	R023	06/02/2014	7.86	Put	Bond Future	5,042.6600	5.0427	5,628.4700	5.6285	11.617	0	0	0
2014/01/31	R023	06/02/2014	7.84	Call	Bond Future	0.2100	0.0002	0.0100	0.0000	(95.238)	0	0	0
2014/01/31	R023	06/02/2014	7.85	Put	Bond Future	5,106.2600	5.1063	5,692.1100	5.6921	11.473	0	0	0
2014/01/31	R023	06/02/2014	7.85	Call	Bond Future	0.2500	0.0003	0.0200	0.0000	(92.000)	0	0	0
2014/01/31	R023	06/02/2014	7.86	Call	Bond Future	0.2900	0.0003	0.0200	0.0000	(93.103)	0	0	0
2014/01/31	R023	08/05/2014			Bond Future	8.7931	95.2391	8.8962	94.6442	1.172	0.0000	0.0000	2,280
2014/01/31	R023	08/05/2014	7.60	Call	Bond Future	389.8200	0.3898	311.7800	0.3118	(20.019)	0	0	0
2014/01/31	R023	08/05/2014	7.61	Call	Bond Future	397.4200	0.3974	318.1400	0.3181	(19.949)	0	0	0
2014/01/31	R023	08/05/2014	7.59	Put	Bond Future	7,697.9000	7.6979	8,215.9300	8.2159	6.729	0	0	0
2014/01/31	R023	08/05/2014	7.61	Put	Bond Future	7,585.5400	7.5855	8,101.0900	8.1011	6.796	0	0	0
2014/01/31	R023	08/05/2014	7.60	Put	Bond Future	7,641.6400	7.6416	8,158.4300	8.1584	6.763	0	0	0
2014/01/31	R023	08/05/2014	7.59	Call	Bond Future	382.3300	0.3823	305.5300	0.3055	(20.087)	0	0	0
2014/01/31	R023	07/08/2014	8.51	Call	Bond Future	2,313.7700	2.3138	2,065.8300	2.0658	(10.716)	0	0	0
2014/01/31	R023	07/08/2014			Bond Future	8.8985	96.5761	9.0061	95.9713	1.209	0.0000	0.0000	0
2014/01/31	R023	07/08/2014	8.49	Call	Bond Future	2,268.4400	2.2684	2,023.8000	2.0238	(10.785)	0	0	0
2014/01/31	R023	07/08/2014	8.50	Call	Bond Future	2,291.0400	2.2910	2,044.7500	2.0447	(10.750)	0	0	0
2014/01/31	R023	07/08/2014	8.49	Put	Bond Future	4,612.4800	4.6125	4,972.7000	4.9727	7.810	0	0	0
2014/01/31	R023	07/08/2014	8.51	Put	Bond Future	4,541.3100	4.5413	4,898.2300	4.8982	7.859	0	0	0
2014/01/31	R023	07/08/2014	8.50	Put	Bond Future	4,576.8100	4.5768	4,935.3800	4.9354	7.834	0	0	0
2014/01/31	R023	06/11/2014			Bond Future	9.0038	94.1845	9.1161	93.5698	1.247	0.0000	0.0000	0
2014/01/31	R023	06/11/2014	8.59	Put	Bond Future	5,145.5000	5.1455	5,499.3900	5.4994	6.878	0	0	0
2014/01/31	R023	06/11/2014	8.61	Put	Bond Future	5,078.1300	5.0781	5,429.2000	5.4292	6.913	0	0	0
2014/01/31	R023	06/11/2014	8.59	Call	Bond Future	2,834.1600	2.8342	2,573.3700	2.5734	(9.202)	0	0	0
2014/01/31	R023	06/11/2014	8.60	Put	Bond Future	5,111.7400	5.1117	5,464.2200	5.4642	6.895	0	0	0
2014/01/31	R023	06/11/2014	8.60	Call	Bond Future	2,857.1100	2.8571	2,594.9100	2.5949	(9.177)	0	0	0
2014/01/31	R023	06/11/2014	8.61	Call	Bond Future	2,880.1700	2.8802	2,616.5600	2.6166	(9.153)	0	0	0

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2014/01/31	R157	06/02/2014	5.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R157	06/02/2014	5.65	Put	Bond Future	2,643.1800	2.6432	2,812.1400	2.8121	6.392	0	0	0
2014/01/31	R157	06/02/2014			Bond Future	7.3088	114.6674	7.4166	114.4984	1.476	0.0000	0.0000	24,438
2014/01/31	R157	06/02/2014	5.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R157	06/02/2014	5.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R157	06/02/2014	5.64	Put	Bond Future	2,659.3800	2.6594	2,828.3400	2.8283	6.353	0	0	0
2014/01/31	R157	06/02/2014	5.66	Put	Bond Future	2,626.9900	2.6270	2,795.9500	2.7960	6.432	0	0	0
2014/01/31	R157	08/05/2014	5.20	Call	Bond Future	2.3900	0.0024	1.4800	0.0015	(38.075)	0	0	0
2014/01/31	R157	08/05/2014			Bond Future	7.6176	109.4965	7.7479	109.3247	1.711	0.0000	0.0000	4,125
2014/01/31	R157	08/05/2014	5.21	Call	Bond Future	2.4700	0.0025	1.5300	0.0015	(38.057)	0	0	0
2014/01/31	R157	08/05/2014	5.19	Call	Bond Future	2.3100	0.0023	1.4300	0.0014	(38.095)	0	0	0
2014/01/31	R157	08/05/2014	5.20	Put	Bond Future	3,259.7200	3.2597	3,430.6000	3.4306	5.242	0	0	0
2014/01/31	R157	08/05/2014	5.19	Put	Bond Future	3,273.4000	3.2734	3,444.3100	3.4443	5.221	0	0	0
2014/01/31	R157	08/05/2014	5.21	Put	Bond Future	3,246.0400	3.2460	3,416.8900	3.4169	5.263	0	0	0
2014/01/31	R157	07/08/2014	6.76	Put	Bond Future	1,483.0100	1.4830	1,633.7800	1.6338	10.166	0	0	0
2014/01/31	R157	07/08/2014			Bond Future	7.9652	111.1657	8.1285	110.9909	2.049	0.0000	0.0000	0
2014/01/31	R157	07/08/2014	6.75	Put	Bond Future	1,491.5100	1.4915	1,642.7900	1.6428	10.143	0	0	0
2014/01/31	R157	07/08/2014	6.74	Call	Bond Future	174.0600	0.1741	150.7500	0.1507	(13.392)	0	0	0
2014/01/31	R157	07/08/2014	6.75	Call	Bond Future	176.2200	0.1762	152.6500	0.1527	(13.375)	0	0	0
2014/01/31	R157	07/08/2014	6.76	Call	Bond Future	178.6400	0.1786	154.5600	0.1546	(13.480)	0	0	0
2014/01/31	R157	07/08/2014	6.74	Put	Bond Future	1,500.2700	1.5003	1,651.8100	1.6518	10.101	0	0	0
2014/01/31	R157	06/11/2014	6.19	Put	Bond Future	1,998.9000	1.9989	2,168.5000	2.1685	8.485	0	0	0
2014/01/31	R157	06/11/2014			Bond Future	8.4620	106.1111	8.6776	105.9332	2.548	0.0000	0.0000	0
2014/01/31	R157	06/11/2014	6.21	Put	Bond Future	1,983.9100	1.9839	2,153.2900	2.1533	8.538	0	0	0
2014/01/31	R157	06/11/2014	6.20	Put	Bond Future	1,991.4000	1.9914	2,160.8900	2.1609	8.511	0	0	0
2014/01/31	R157	06/11/2014	6.21	Call	Bond Future	96.0700	0.0961	87.5300	0.0875	(8.889)	0	0	0
2014/01/31	R157	06/11/2014	6.19	Call	Bond Future	94.0500	0.0940	85.7300	0.0857	(8.846)	0	0	0
2014/01/31	R157	06/11/2014	6.20	Call	Bond Future	95.0600	0.0951	86.6300	0.0866	(8.868)	0	0	0
2014/01/31	R186	06/02/2014	8.75	Put	Bond Future	1,307.4500	1.3075	1,735.7400	1.7357	32.758	0	0	250
2014/01/31	R186	06/02/2014			Bond Future	8.8383	114.0939	8.9223	113.4028	0.951	0.0000	0.0000	27,092
2014/01/31	R186	06/02/2014	7.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/31	R186	06/02/2014	7.74	Put	Bond Future	9,612.8600	9.6129	10,303.9800	10.3040	7.190	0	0	0
2014/01/31	R186	06/02/2014	7.76	Put	Bond Future	9,427.7500	9.4277	10,118.8700	10.1189	7.331	0	0	0
2014/01/31	R186	06/02/2014	7.75	Put	Bond Future	9,520.2600	9.5203	10,211.3800	10.2114	7.259	0	0	0
2014/01/31	R186	06/02/2014	8.75	Call	Bond Future	574.4400	0.5744	311.6000	0.3116	(45.756)	0	0	0
2014/01/31	R186	06/02/2014	7.76	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/31	R186	06/02/2014	7.74	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/31	R186	08/05/2014	8.75	Put	Bond Future	0.0000	0.0000	4,804.1100	4.8041	100.000	0	0	0
2014/01/31	R186	08/05/2014	7.50	Put	Bond Future	12,923.7600	12.9238	13,559.8800	13.5599	4.922	0	0	0
2014/01/31	R186	08/05/2014	8.25	Put	Bond Future	7,219.3700	7.2194	7,725.2200	7.7252	7.007	0	0	0
2014/01/31	R186	08/05/2014			Bond Future	8.9443	115.7274	9.0315	115.0260	0.975	0.0000	0.0000	25,738
2014/01/31	R186	08/05/2014	9.25	Put	Bond Future	2,481.9000	2.4819	2,739.5900	2.7396	10.383	0	0	8,000
2014/01/31	R186	08/05/2014	9.75	Put	Bond Future	0.0000	0.0000	1,427.0000	1.4270	100.000	0	0	6,000
2014/01/31	R186	08/05/2014	7.09	Put	Bond Future	16,635.7100	16.6357	17,307.5100	17.3075	4.038	0	0	0
2014/01/31	R186	08/05/2014	9.00	Put	Bond Future	3,351.1700	3.3512	3,669.7700	3.6698	9.507	0	0	400
2014/01/31	R186	08/05/2014	7.10	Call	Bond Future	143.0000	0.1430	112.7900	0.1128	(21.126)	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
2014/01/31	R186	08/05/2014	9.75	Call	Bond Future	0.0000		0.0000	6,973.2900	6.9733	100.000	0	0	0
2014/01/31	R186	08/05/2014	8.50	Call	Bond Future	2,043.3200		2.0433	1,788.0000	1.7880	(12.495)	0	0	0
2014/01/31	R186	08/05/2014	7.11	Call	Bond Future	146.5000		0.1465	115.6500	0.1156	(21.058)	0	0	0
2014/01/31	R186	08/05/2014	9.25	Call	Bond Future	4,912.7100		4.9127	4,469.0200	4.4690	(9.031)	0	0	0
2014/01/31	R186	08/05/2014	8.25	Call	Bond Future	1,409.1300		1.4091	1,213.6000	1.2136	(13.876)	0	0	8,000
2014/01/31	R186	08/05/2014	7.09	Call	Bond Future	139.5700		0.1396	109.9900	0.1100	(21.194)	0	0	0
2014/01/31	R186	08/05/2014	8.50	Put	Bond Future	5,713.6300		5.7136	6,159.6900	6.1597	7.807	0	0	1,933
2014/01/31	R186	08/05/2014	8.75	Call	Bond Future	0.0000		0.0000	2,518.2100	2.5182	100.000	0	0	6,000
2014/01/31	R186	08/05/2014	7.11	Put	Bond Future	16,447.2700		16.4473	17,117.8000	17.1178	4.077	0	0	0
2014/01/31	R186	08/05/2014	7.50	Call	Bond Future	352.4400		0.3524	287.1800	0.2872	(18.517)	0	0	1,933
2014/01/31	R186	08/05/2014	9.00	Call	Bond Future	3,799.8600		3.7999	3,417.0800	3.4171	(10.074)	0	0	0
2014/01/31	R186	08/05/2014	7.10	Put	Bond Future	16,541.4000		16.5414	17,212.5700	17.2126	4.058	0	0	0
2014/01/31	R186	07/08/2014	8.31	Call	Bond Future	2,224.1700		2.2242	2,018.2600	2.0183	(9.258)	0	0	0
2014/01/31	R186	07/08/2014			Bond Future	9.0409		112.1959	9.1315	111.4834	1.002	0.0000	0.0000	0
2014/01/31	R186	07/08/2014	8.92	Put	Bond Future	5,093.5300		5.0935	5,472.5900	5.4726	7.442	0	0	840
2014/01/31	R186	07/08/2014	8.29	Call	Bond Future	2,173.7600		2.1738	1,971.4200	1.9714	(9.308)	0	0	0
2014/01/31	R186	07/08/2014	8.30	Call	Bond Future	2,198.8700		2.1989	1,994.7500	1.9947	(9.283)	0	0	0
2014/01/31	R186	07/08/2014	8.29	Put	Bond Future	8,336.7900		8.3368	8,846.9300	8.8469	6.119	0	0	0
2014/01/31	R186	07/08/2014	8.31	Put	Bond Future	8,216.9200		8.2169	8,723.4900	8.7235	6.165	0	0	0
2014/01/31	R186	07/08/2014	8.92	Call	Bond Future	4,132.4200		4.1324	3,799.0000	3.7990	(8.068)	0	0	0
2014/01/31	R186	07/08/2014	8.30	Put	Bond Future	8,276.7200		8.2767	8,785.0800	8.7851	6.142	0	0	0
2014/01/31	R186	06/11/2014	8.14	Call	Bond Future	2,382.7400		2.3827	2,149.4800	2.1495	(9.790)	0	0	0
2014/01/31	R186	06/11/2014	8.15	Put	Bond Future	10,391.7000		10.3917	10,879.5700	10.8796	4.695	0	0	0
2014/01/31	R186	06/11/2014			Bond Future	9.1331		113.9737	9.2272	113.2496	1.030	0.0000	0.0000	0
2014/01/31	R186	06/11/2014	9.17	Call	Bond Future	5,626.0200		5.6260	5,170.8900	5.1709	(8.090)	0	0	0
2014/01/31	R186	06/11/2014	8.15	Call	Bond Future	2,406.3900		2.4064	2,170.1800	2.1702	(9.816)	0	0	0
2014/01/31	R186	06/11/2014	8.16	Call	Bond Future	2,430.2000		2.4302	2,191.0200	2.1910	(9.842)	0	0	0
2014/01/31	R186	06/11/2014	9.17	Put	Bond Future	5,341.0800		5.3411	5,610.0300	5.6100	5.035	0	0	2,010
2014/01/31	R186	06/11/2014	8.14	Put	Bond Future	10,453.3600		10.4534	10,944.1800	10.9442	4.695	0	0	0
2014/01/31	R186	06/11/2014	8.16	Put	Bond Future	10,330.2900		10.3303	10,815.1900	10.8152	4.694	0	0	0
2014/01/31	R197	06/02/2014			Bond Future	265.0016		265.0016	266.0317	266.0317	0.389	0.0000	0.0000	2,049
2014/01/31	R197	06/02/2014	280.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R197	06/02/2014	279.99	Put	Bond Future	14,988.3800		14.9884	13,958.2600	13.9583	(6.873)	0	0	0
2014/01/31	R197	06/02/2014	280.01	Put	Bond Future	15,008.3800		15.0084	13,978.2600	13.9783	(6.864)	0	0	0
2014/01/31	R197	06/02/2014	280.00	Put	Bond Future	14,998.3800		14.9984	13,968.2600	13.9683	(6.868)	0	0	0
2014/01/31	R197	06/02/2014	280.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R197	06/02/2014	279.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R197	08/05/2014	250.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R197	08/05/2014			Bond Future	268.8285		268.8285	269.8726	269.8726	0.388	0.0000	0.0000	0
2014/01/31	R197	08/05/2014	250.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R197	08/05/2014	250.01	Call	Bond Future	18,818.4600		18.8185	19,862.6400	19.8626	5.549	0	0	0
2014/01/31	R197	08/05/2014	249.99	Call	Bond Future	18,838.4600		18.8385	19,882.6400	19.8826	5.543	0	0	0
2014/01/31	R197	08/05/2014	250.00	Call	Bond Future	18,828.4600		18.8285	19,872.6400	19.8726	5.546	0	0	0
2014/01/31	R197	08/05/2014	249.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R201	06/02/2014	5.24	Put	Bond Future	984.4800		0.9845	1,084.5000	1.0845	10.160	0	0	0
2014/01/31	R201	06/02/2014			Bond Future	6.4086		103.1590	6.5283	103.0589	1.868	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
2014/01/31	R201	06/02/2014	5.26	Put	Bond Future	967.5000	0.9675	1,067.5200	1.0675	10.338	0	0	0
2014/01/31	R201	06/02/2014	5.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R201	06/02/2014	5.25	Put	Bond Future	975.9900	0.9760	1,076.0100	1.0760	10.248	0	0	0
2014/01/31	R201	06/02/2014	5.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R201	06/02/2014	5.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R201	08/05/2014			Bond Future	6.6824	104.6358	6.8541	104.5340	2.568	0.0000	0.0000	0
2014/01/31	R201	08/05/2014	4.75	Call	Bond Future	3.7500	0.0038	2.1400	0.0021	(42.933)	0	0	0
2014/01/31	R201	08/05/2014	4.76	Call	Bond Future	3.8600	0.0039	2.2100	0.0022	(42.746)	0	0	0
2014/01/31	R201	08/05/2014	4.74	Call	Bond Future	3.6400	0.0036	2.0800	0.0021	(42.857)	0	0	0
2014/01/31	R201	08/05/2014	4.76	Put	Bond Future	1,157.0900	1.1571	1,257.2500	1.2572	8.656	0	0	0
2014/01/31	R201	08/05/2014	4.75	Put	Bond Future	1,163.0400	1.1630	1,263.2400	1.2632	8.615	0	0	0
2014/01/31	R201	08/05/2014	4.74	Put	Bond Future	1,168.9900	1.1690	1,269.2400	1.2692	8.576	0	0	0
2014/01/31	R201	07/08/2014	5.31	Put	Bond Future	641.5600	0.6416	738.4100	0.7384	15.096	0	0	0
2014/01/31	R201	07/08/2014			Bond Future	6.9976	101.8179	7.2890	101.7141	4.163	0.0000	0.0000	0
2014/01/31	R201	07/08/2014	5.30	Put	Bond Future	644.6900	0.6447	741.6200	0.7416	15.035	0	0	0
2014/01/31	R201	07/08/2014	5.31	Call	Bond Future	36.3700	0.0364	29.4700	0.0295	(18.972)	0	0	0
2014/01/31	R201	07/08/2014	5.29	Call	Bond Future	35.4300	0.0354	28.7000	0.0287	(18.995)	0	0	0
2014/01/31	R201	07/08/2014	5.30	Call	Bond Future	35.9000	0.0359	29.0800	0.0291	(18.997)	0	0	0
2014/01/31	R201	07/08/2014	5.29	Put	Bond Future	647.8300	0.6478	744.8500	0.7448	14.976	0	0	0
2014/01/31	R202	06/02/2014	208.99	Put	Bond Future	7,261.4900	7.2615	6,096.2200	6.0962	(16.047)	0	0	0
2014/01/31	R202	06/02/2014			Bond Future	201.7480	201.7480	202.9287	202.9287	0.585	0.0000	0.0000	44,679
2014/01/31	R202	06/02/2014	209.01	Put	Bond Future	7,281.1800	7.2812	6,115.6600	6.1157	(16.007)	0	0	0
2014/01/31	R202	06/02/2014	208.99	Call	Bond Future	19.4700	0.0195	34.8900	0.0349	79.199	0	0	0
2014/01/31	R202	06/02/2014	209.00	Put	Bond Future	7,271.3300	7.2713	6,105.9400	6.1059	(16.027)	0	0	0
2014/01/31	R202	06/02/2014	209.00	Call	Bond Future	19.3100	0.0193	34.6100	0.0346	79.234	0	0	0
2014/01/31	R202	06/02/2014	209.01	Call	Bond Future	19.1600	0.0192	34.3300	0.0343	79.175	0	0	0
2014/01/31	R202	08/05/2014	215.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R202	08/05/2014			Bond Future	204.6613	204.6613	205.8583	205.8583	0.585	0.0000	0.0000	0
2014/01/31	R202	08/05/2014	215.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R202	08/05/2014	214.99	Put	Bond Future	10,328.7400	10.3287	9,131.7500	9.1317	(11.589)	0	0	0
2014/01/31	R202	08/05/2014	215.01	Put	Bond Future	10,348.7400	10.3487	9,151.7500	9.1517	(11.567)	0	0	0
2014/01/31	R202	08/05/2014	214.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R202	08/05/2014	215.00	Put	Bond Future	10,338.7400	10.3387	9,141.7500	9.1417	(11.578)	0	0	0
2014/01/31	R203	06/02/2014			Bond Future	7.9299	104.3668	8.0485	104.0014	1.495	0.0000	0.0000	10,779
2014/01/31	R203	06/02/2014	5.95	Put	Bond Future	6,354.3800	6.3544	6,719.8800	6.7199	5.752	0	0	0
2014/01/31	R203	06/02/2014	6.14	Put	Bond Future	5,723.6800	5.7237	6,089.1800	6.0892	6.386	0	0	0
2014/01/31	R203	06/02/2014	6.16	Put	Bond Future	5,657.5500	5.6575	6,023.0500	6.0230	6.460	0	0	0
2014/01/31	R203	06/02/2014	6.84	Put	Bond Future	3,438.9600	3.4390	3,804.4600	3.8045	10.628	0	0	0
2014/01/31	R203	06/02/2014	6.15	Put	Bond Future	5,690.6100	5.6906	6,056.1100	6.0561	6.423	0	0	0
2014/01/31	R203	06/02/2014	5.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	16
2014/01/31	R203	06/02/2014	6.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R203	06/02/2014	6.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	13
2014/01/31	R203	06/02/2014	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R203	06/02/2014	6.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R203	08/05/2014	7.40	Put	Bond Future	2,470.4600	2.4705	2,757.0000	2.7570	11.599	0	0	0
2014/01/31	R203	08/05/2014	5.76	Call	Bond Future	6.5200	0.0065	4.0900	0.0041	(37.270)	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
2014/01/31	R203	08/05/2014	6.84	Call	Bond Future	123.0200		0.1230	89.6500	0.0896	(27.126)	0	0	29
2014/01/31	R203	08/05/2014	5.74	Call	Bond Future	6.1200		0.0061	3.8200	0.0038	(37.582)	0	0	0
2014/01/31	R203	08/05/2014			Bond Future	8.1133		101.6978	8.2423	101.3267	1.590	0.0000	0.0000	140
2014/01/31	R203	08/05/2014	5.76	Put	Bond Future	7,086.4500		7.0864	7,455.1400	7.4551	5.203	0	0	0
2014/01/31	R203	08/05/2014	6.84	Put	Bond Future	3,879.8500		3.8799	4,217.6000	4.2176	8.705	0	0	0
2014/01/31	R203	08/05/2014	5.75	Put	Bond Future	7,117.6300		7.1176	7,486.3900	7.4864	5.181	0	0	0
2014/01/31	R203	08/05/2014	5.74	Put	Bond Future	7,148.8100		7.1488	7,517.6300	7.5176	5.159	0	0	0
2014/01/31	R203	08/05/2014	7.40	Call	Bond Future	386.8600		0.3869	302.2800	0.3023	(21.863)	0	0	16
2014/01/31	R203	08/05/2014	5.75	Call	Bond Future	6.3200		0.0063	3.9600	0.0040	(37.342)	0	0	0
2014/01/31	R203	07/08/2014	7.30	Call	Bond Future	506.6700		0.5067	421.6200	0.4216	(16.786)	0	0	0
2014/01/31	R203	07/08/2014			Bond Future	8.2882		103.2478	8.4293	102.8707	1.702	0.0000	0.0000	0
2014/01/31	R203	07/08/2014	7.31	Call	Bond Future	513.2600		0.5133	427.3600	0.4274	(16.736)	0	0	0
2014/01/31	R203	07/08/2014	6.84	Put	Bond Future	4,242.8600		4.2429	4,573.5400	4.5735	7.794	0	0	0
2014/01/31	R203	07/08/2014	7.29	Put	Bond Future	3,219.5100		3.2195	3,512.4800	3.5125	9.100	0	0	0
2014/01/31	R203	07/08/2014	7.31	Put	Bond Future	3,177.2500		3.1773	3,468.5100	3.4685	9.167	0	0	0
2014/01/31	R203	07/08/2014	7.30	Put	Bond Future	3,198.3400		3.1983	3,490.4500	3.4905	9.133	0	0	0
2014/01/31	R203	07/08/2014	7.29	Call	Bond Future	500.1400		0.5001	415.9500	0.4159	(16.833)	0	0	0
2014/01/31	R203	07/08/2014	6.84	Call	Bond Future	267.5400		0.2675	221.0600	0.2211	(17.373)	0	0	46
2014/01/31	R203	06/11/2014	6.86	Call	Bond Future	379.9700		0.3800	324.5500	0.3245	(14.585)	0	0	0
2014/01/31	R203	06/11/2014			Bond Future	8.4769		100.7179	8.6323	100.3345	1.833	0.0000	0.0000	0
2014/01/31	R203	06/11/2014	6.98	Call	Bond Future	433.4200		0.4334	371.4900	0.3715	(14.289)	0	0	14
2014/01/31	R203	06/11/2014	6.84	Call	Bond Future	371.5900		0.3716	317.2000	0.3172	(14.637)	0	0	45
2014/01/31	R203	06/11/2014	6.85	Call	Bond Future	375.7600		0.3758	320.8600	0.3209	(14.610)	0	0	0
2014/01/31	R203	06/11/2014	6.98	Put	Bond Future	4,223.2100		4.2232	4,544.6700	4.5447	7.612	0	0	0
2014/01/31	R203	06/11/2014	6.84	Put	Bond Future	4,524.9600		4.5250	4,853.9600	4.8540	7.271	0	0	0
2014/01/31	R203	06/11/2014	6.86	Put	Bond Future	4,481.3000		4.4813	4,809.2700	4.8093	7.319	0	0	0
2014/01/31	R203	06/11/2014	6.85	Put	Bond Future	4,503.1100		4.5031	4,831.6000	4.8316	7.295	0	0	0
2014/01/31	R204	06/02/2014	6.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R204	06/02/2014			Bond Future	8.1773		100.4275	8.2810	100.0213	1.268	0.0000	0.0000	29,703
2014/01/31	R204	06/02/2014	6.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R204	06/02/2014	6.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R204	06/02/2014	6.39	Put	Bond Future	7,335.4500		7.3354	7,741.7200	7.7417	5.538	0	0	0
2014/01/31	R204	06/02/2014	6.41	Put	Bond Future	7,249.7700		7.2498	7,656.0400	7.6560	5.604	0	0	0
2014/01/31	R204	06/02/2014	6.40	Put	Bond Future	7,292.6000		7.2926	7,698.8700	7.6989	5.571	0	0	0
2014/01/31	R204	08/05/2014			Bond Future	8.3360		101.8653	8.4467	101.4529	1.328	0.0000	0.0000	520
2014/01/31	R204	08/05/2014	6.05	Call	Bond Future	12.9800		0.0130	8.8800	0.0089	(31.587)	0	0	0
2014/01/31	R204	08/05/2014	6.06	Call	Bond Future	13.3800		0.0134	9.1600	0.0092	(31.540)	0	0	0
2014/01/31	R204	08/05/2014	6.04	Call	Bond Future	12.6000		0.0126	8.6000	0.0086	(31.746)	0	0	0
2014/01/31	R204	08/05/2014	6.05	Put	Bond Future	9,020.0000		9.0200	9,428.3200	9.4283	4.527	0	0	0
2014/01/31	R204	08/05/2014	6.04	Put	Bond Future	9,061.1700		9.0612	9,469.5900	9.4696	4.507	0	0	0
2014/01/31	R204	08/05/2014	6.06	Put	Bond Future	8,978.8600		8.9789	9,387.0600	9.3871	4.546	0	0	0
2014/01/31	R204	07/08/2014			Bond Future	8.4850		99.3833	8.6035	98.9642	1.397	0.0000	0.0000	0
2014/01/31	R204	07/08/2014	7.44	Put	Bond Future	4,471.5300		4.4715	4,815.8800	4.8159	7.701	0	0	0
2014/01/31	R204	07/08/2014	7.46	Put	Bond Future	4,414.8300		4.4148	4,756.7000	4.7567	7.744	0	0	0
2014/01/31	R204	07/08/2014	7.45	Put	Bond Future	4,443.1400		4.4431	4,786.2500	4.7863	7.722	0	0	0
2014/01/31	R204	07/08/2014	7.78	Call	Bond Future	1,023.5700		1.0236	913.1400	0.9131	(10.789)	0	0	0
2014/01/31	R204	07/08/2014	7.46	Call	Bond Future	698.3600		0.6984	621.1600	0.6212	(11.054)	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
2014/01/31	R204	07/08/2014	7.44	Call	Bond Future	680.8500	0.6808	606.1300	0.6061	(10.975)	0	0	0
2014/01/31	R204	07/08/2014	7.78	Put	Bond Future	3,561.5400	3.5615	3,870.1800	3.8702	8.666	0	0	530
2014/01/31	R204	07/08/2014	7.45	Call	Bond Future	689.5700	0.6896	613.6100	0.6136	(11.016)	0	0	0
2014/01/31	R204	06/11/2014	7.99	Put	Bond Future	3,767.4800	3.7675	4,050.7700	4.0508	7.519	0	0	1,270
2014/01/31	R204	06/11/2014			Bond Future	8.6336	100.9578	8.7609	100.5318	1.474	0.0000	0.0000	0
2014/01/31	R204	06/11/2014	6.99	Put	Bond Future	6,340.0600	6.3401	6,717.4500	6.7175	5.952	0	0	0
2014/01/31	R204	06/11/2014	7.01	Put	Bond Future	6,280.8500	6.2809	6,657.2900	6.6573	5.993	0	0	0
2014/01/31	R204	06/11/2014	6.99	Call	Bond Future	629.7600	0.6298	581.1700	0.5812	(7.716)	0	0	0
2014/01/31	R204	06/11/2014	7.00	Put	Bond Future	6,310.4300	6.3104	6,687.3500	6.6874	5.973	0	0	0
2014/01/31	R204	06/11/2014	7.99	Call	Bond Future	1,578.5700	1.5786	1,435.8800	1.4359	(9.039)	0	0	0
2014/01/31	R204	06/11/2014	7.00	Call	Bond Future	636.0800	0.6361	587.0200	0.5870	(7.713)	0	0	0
2014/01/31	R204	06/11/2014	7.01	Call	Bond Future	642.4500	0.6425	592.9100	0.5929	(7.711)	0	0	0
2014/01/31	R207	06/02/2014			Bond Future	8.4114	95.1978	8.5101	94.7606	1.174	0.0000	0.0000	20,554
2014/01/31	R207	06/02/2014	6.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R207	06/02/2014	6.64	Put	Bond Future	8,283.9400	8.2839	8,721.1800	8.7212	5.278	0	0	0
2014/01/31	R207	06/02/2014	6.66	Put	Bond Future	8,185.5800	8.1856	8,622.8200	8.6228	5.342	0	0	0
2014/01/31	R207	06/02/2014	6.65	Put	Bond Future	8,234.7400	8.2347	8,671.9800	8.6720	5.310	0	0	0
2014/01/31	R207	06/02/2014	6.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R207	06/02/2014	6.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R207	08/05/2014	6.19	Put	Bond Future	10,811.9000	10.8119	11,251.3800	11.2514	4.065	0	0	0
2014/01/31	R207	08/05/2014	6.21	Put	Bond Future	10,715.4800	10.7155	11,154.7200	11.1547	4.099	0	0	0
2014/01/31	R207	08/05/2014			Bond Future	8.5584	96.5607	8.6627	96.1169	1.219	0.0000	0.0000	668
2014/01/31	R207	08/05/2014	6.20	Put	Bond Future	10,763.6700	10.7637	11,203.0400	11.2030	4.082	0	0	0
2014/01/31	R207	08/05/2014	6.20	Call	Bond Future	14.8700	0.0149	10.4500	0.0104	(29.724)	0	0	0
2014/01/31	R207	08/05/2014	6.21	Call	Bond Future	15.3200	0.0153	10.7700	0.0108	(29.700)	0	0	0
2014/01/31	R207	08/05/2014	6.19	Call	Bond Future	14.4400	0.0144	10.1300	0.0101	(29.848)	0	0	0
2014/01/31	R207	07/08/2014	7.69	Call	Bond Future	852.6900	0.8527	757.5500	0.7575	(11.158)	0	0	0
2014/01/31	R207	07/08/2014	7.70	Put	Bond Future	5,050.8300	5.0508	5,405.2500	5.4052	7.017	0	0	0
2014/01/31	R207	07/08/2014			Bond Future	8.6966	94.3902	8.8072	93.9393	1.271	0.0000	0.0000	0
2014/01/31	R207	07/08/2014	7.70	Call	Bond Future	863.1500	0.8631	766.6500	0.7667	(11.180)	0	0	0
2014/01/31	R207	07/08/2014	7.71	Call	Bond Future	873.7000	0.8737	775.8400	0.7758	(11.201)	0	0	0
2014/01/31	R207	07/08/2014	7.69	Put	Bond Future	5,083.5300	5.0835	5,439.3100	5.4393	6.999	0	0	0
2014/01/31	R207	07/08/2014	7.71	Put	Bond Future	5,018.2400	5.0182	5,371.3000	5.3713	7.036	0	0	0
2014/01/31	R207	06/11/2014	7.36	Put	Bond Future	6,877.1900	6.8772	7,262.3100	7.2623	5.600	0	0	0
2014/01/31	R207	06/11/2014			Bond Future	8.8268	95.8858	8.9440	95.4275	1.327	0.0000	0.0000	0
2014/01/31	R207	06/11/2014	7.35	Put	Bond Future	6,911.0200	6.9110	7,296.7700	7.2968	5.582	0	0	0
2014/01/31	R207	06/11/2014	7.36	Call	Bond Future	900.0700	0.9001	826.8800	0.8269	(8.132)	0	0	0
2014/01/31	R207	06/11/2014	7.34	Call	Bond Future	883.1600	0.8832	811.2100	0.8112	(8.147)	0	0	0
2014/01/31	R207	06/11/2014	7.35	Call	Bond Future	891.5800	0.8916	819.0200	0.8190	(8.138)	0	0	0
2014/01/31	R207	06/11/2014	7.34	Put	Bond Future	6,944.9400	6.9449	7,331.3000	7.3313	5.563	0	0	0
2014/01/31	R208	06/02/2014	6.74	Put	Bond Future	9,326.7300	9.3267	9,790.5900	9.7906	4.973	0	0	0
2014/01/31	R208	06/02/2014			Bond Future	8.5102	93.2032	8.6040	92.7393	1.103	0.0000	0.0000	11,144
2014/01/31	R208	06/02/2014	6.75	Put	Bond Future	9,270.8200	9.2708	9,734.6800	9.7347	5.003	0	0	0
2014/01/31	R208	06/02/2014	6.76	Put	Bond Future	9,214.9500	9.2150	9,678.8100	9.6788	5.034	0	0	0
2014/01/31	R208	06/02/2014	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R208	06/02/2014	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2014/01/31	R208	06/02/2014	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R208	08/05/2014	6.31	Call	Bond Future	17.3300	0.0173	12.3800	0.0124	(28.563)	0	0	0
2014/01/31	R208	08/05/2014			Bond Future	8.6373	91.1397	8.7357	90.6689	1.139	0.0000	0.0000	806
2014/01/31	R208	08/05/2014	6.29	Call	Bond Future	16.3300	0.0163	11.6400	0.0116	(28.720)	0	0	0
2014/01/31	R208	08/05/2014	6.31	Put	Bond Future	12,087.2600	12.0873	12,553.1200	12.5531	3.854	0	0	0
2014/01/31	R208	08/05/2014	6.30	Put	Bond Future	12,142.7400	12.1427	12,608.7300	12.6087	3.838	0	0	0
2014/01/31	R208	08/05/2014	6.29	Put	Bond Future	12,198.2600	12.1983	12,664.3800	12.6644	3.821	0	0	0
2014/01/31	R208	08/05/2014	6.30	Call	Bond Future	16.8200	0.0168	12.0000	0.0120	(28.656)	0	0	0
2014/01/31	R208	07/08/2014	8.28	Call	Bond Future	1,689.7400	1.6897	1,521.5600	1.5216	(9.953)	0	0	0
2014/01/31	R208	07/08/2014			Bond Future	8.7546	92.5290	8.8580	92.0506	1.180	0.0000	0.0000	0
2014/01/31	R208	07/08/2014	7.80	Call	Bond Future	975.2100	0.9752	862.8300	0.8628	(11.524)	0	0	0
2014/01/31	R208	07/08/2014	7.79	Put	Bond Future	5,583.6100	5.5836	5,950.5000	5.9505	6.571	0	0	0
2014/01/31	R208	07/08/2014	7.81	Put	Bond Future	5,509.0100	5.5090	5,874.1400	5.8741	6.628	0	0	0
2014/01/31	R208	07/08/2014	7.80	Put	Bond Future	5,546.2400	5.5462	5,912.2500	5.9123	6.599	0	0	0
2014/01/31	R208	07/08/2014	8.28	Put	Bond Future	3,927.6900	3.9277	4,237.9000	4.2379	7.898	0	0	630
2014/01/31	R208	07/08/2014	7.81	Call	Bond Future	987.3100	0.9873	874.0500	0.8741	(11.472)	0	0	0
2014/01/31	R208	07/08/2014	7.79	Call	Bond Future	963.2100	0.9632	851.7100	0.8517	(11.576)	0	0	0
2014/01/31	R208	06/11/2014	7.46	Call	Bond Future	924.7700	0.9248	848.3900	0.8484	(8.259)	0	0	0
2014/01/31	R208	06/11/2014			Bond Future	8.8706	90.5951	8.9793	90.1090	1.224	0.0000	0.0000	0
2014/01/31	R208	06/11/2014	7.44	Call	Bond Future	906.0000	0.9060	831.0100	0.8310	(8.277)	0	0	0
2014/01/31	R208	06/11/2014	7.45	Call	Bond Future	915.3500	0.9153	839.6700	0.8397	(8.268)	0	0	0
2014/01/31	R208	06/11/2014	8.50	Put	Bond Future	4,093.4500	4.0935	4,390.7100	4.3907	7.262	0	0	1,520
2014/01/31	R208	06/11/2014	7.44	Put	Bond Future	7,621.9400	7.6219	8,033.1100	8.0331	5.395	0	0	0
2014/01/31	R208	06/11/2014	7.46	Put	Bond Future	7,542.6700	7.5427	7,952.4500	7.9525	5.433	0	0	0
2014/01/31	R208	06/11/2014	8.50	Call	Bond Future	2,409.9500	2.4100	2,221.0500	2.2210	(7.838)	0	0	0
2014/01/31	R208	06/11/2014	7.45	Put	Bond Future	7,582.2600	7.5823	7,992.7400	7.9927	5.414	0	0	0
2014/01/31	R209	06/02/2014	8.56	Call	Bond Future	1.8200	0.0018	0.8100	0.0008	(55.495)	0	0	0
2014/01/31	R209	06/02/2014			Bond Future	9.3071	73.8266	9.3111	73.7979	0.043	0.0000	0.0000	5,177
2014/01/31	R209	06/02/2014	8.54	Call	Bond Future	1.4100	0.0014	0.6100	0.0006	(56.738)	0	0	0
2014/01/31	R209	06/02/2014	8.55	Call	Bond Future	1.6000	0.0016	0.7000	0.0007	(56.250)	0	0	0
2014/01/31	R209	06/02/2014	8.54	Put	Bond Future	5,860.7900	5.8608	5,888.7000	5.8887	0.476	0	0	0
2014/01/31	R209	06/02/2014	8.56	Put	Bond Future	5,699.0800	5.6991	5,726.7800	5.7268	0.486	0	0	0
2014/01/31	R209	06/02/2014	8.55	Put	Bond Future	5,779.8500	5.7799	5,807.6600	5.8077	0.481	0	0	0
2014/01/31	R209	08/05/2014	9.63	Call	Bond Future	4,025.0100	4.0250	3,991.6100	3.9916	(0.830)	0	0	0
2014/01/31	R209	08/05/2014			Bond Future	9.3948	71.7374	9.3989	71.7081	0.044	0.0000	0.0000	18,886
2014/01/31	R209	08/05/2014	9.00	Put	Bond Future	4,838.8400	4.8388	4,841.7700	4.8418	0.061	0	0	0
2014/01/31	R209	08/05/2014	9.50	Call	Bond Future	3,532.3300	3.5323	3,499.9300	3.4999	(0.917)	0	0	0
2014/01/31	R209	08/05/2014	7.85	Call	Bond Future	263.3400	0.2633	255.3000	0.2553	(3.053)	0	0	0
2014/01/31	R209	08/05/2014	9.75	Put	Bond Future	2,062.2600	2.0623	2,057.4800	2.0575	(0.232)	0	0	7,262
2014/01/31	R209	08/05/2014	9.85	Put	Bond Future	1,815.6600	1.8157	1,810.4400	1.8104	(0.287)	0	0	10,000
2014/01/31	R209	08/05/2014	8.50	Put	Bond Future	7,712.8700	7.7129	7,724.2300	7.7242	0.147	0	0	0
2014/01/31	R209	08/05/2014	7.86	Call	Bond Future	269.1600	0.2692	261.0000	0.2610	(3.032)	0	0	0
2014/01/31	R209	08/05/2014	9.50	Put	Bond Future	2,794.4000	2.7944	2,791.3300	2.7913	(0.110)	0	0	640
2014/01/31	R209	08/05/2014	7.84	Call	Bond Future	257.6200	0.2576	249.7100	0.2497	(3.070)	0	0	0
2014/01/31	R209	08/05/2014	7.85	Put	Bond Future	12,647.3600	12.6474	12,668.6500	12.6687	0.168	0	0	0
2014/01/31	R209	08/05/2014	9.63	Put	Bond Future	2,391.9700	2.3920	2,387.9000	2.3879	(0.170)	0	0	883
2014/01/31	R209	08/05/2014	9.85	Call	Bond Future	4,922.8600	4.9229	4,888.3100	4.8883	(0.702)	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
2014/01/31	R209	08/05/2014	7.84	Put	Bond Future	12,732.3000		12.7323	12,753.7200	12.7537	0.168	0	0	0
2014/01/31	R209	08/05/2014	9.75	Call	Bond Future	4,505.6200		4.5056	4,471.5100	4.4715	(0.757)	0	0	0
2014/01/31	R209	08/05/2014	8.50	Call	Bond Future	916.0200		0.9160	898.0500	0.8981	(1.962)	0	0	640
2014/01/31	R209	08/05/2014	9.00	Call	Bond Future	1,958.7200		1.9587	1,932.3200	1.9323	(1.348)	0	0	640
2014/01/31	R209	08/05/2014	7.86	Put	Bond Future	12,562.6600		12.5627	12,583.8300	12.5838	0.169	0	0	0
2014/01/31	R209	07/08/2014	9.04	Put	Bond Future	6,141.1800		6.1412	6,131.3200	6.1313	(0.161)	0	0	0
2014/01/31	R209	07/08/2014			Bond Future	9.4750		72.8310	9.4793	72.8009	0.046	0.0000	0.0000	0
2014/01/31	R209	07/08/2014	9.06	Put	Bond Future	6,048.2000		6.0482	6,038.1000	6.0381	(0.167)	0	0	0
2014/01/31	R209	07/08/2014	9.05	Put	Bond Future	6,094.5600		6.0946	6,084.5800	6.0846	(0.164)	0	0	0
2014/01/31	R209	07/08/2014	9.05	Call	Bond Future	3,030.9000		3.0309	2,990.8100	2.9908	(1.323)	0	0	0
2014/01/31	R209	07/08/2014	9.06	Call	Bond Future	3,059.0000		3.0590	3,018.7900	3.0188	(1.314)	0	0	0
2014/01/31	R209	07/08/2014	9.04	Call	Bond Future	3,002.9400		3.0029	2,962.9700	2.9630	(1.331)	0	0	0
2014/01/31	R209	06/11/2014			Bond Future	9.5524		70.8372	9.5568	70.8064	0.047	0.0000	0.0000	0
2014/01/31	R209	06/11/2014	8.99	Put	Bond Future	7,526.0700		7.5261	7,539.9600	7.5400	0.185	0	0	0
2014/01/31	R209	06/11/2014	9.01	Put	Bond Future	7,430.7300		7.4307	7,444.4800	7.4445	0.185	0	0	0
2014/01/31	R209	06/11/2014	9.00	Put	Bond Future	7,478.2900		7.4783	7,492.1100	7.4921	0.185	0	0	0
2014/01/31	R209	06/11/2014	8.99	Call	Bond Future	3,484.2600		3.4843	3,467.4100	3.4674	(0.484)	0	0	0
2014/01/31	R209	06/11/2014	9.00	Call	Bond Future	3,511.4800		3.5115	3,494.5600	3.4946	(0.482)	0	0	0
2014/01/31	R209	06/11/2014	9.01	Call	Bond Future	3,538.8100		3.5388	3,521.8200	3.5218	(0.480)	0	0	0
2014/01/31	R210	06/02/2014	161.51	Put	Bond Future	7,765.7700		7.7658	8,312.8100	8.3128	7.044	0	0	0
2014/01/31	R210	06/02/2014			Bond Future	153.7442		153.7442	153.1972	153.1972	(0.356)	0.0000	0.0000	1,319
2014/01/31	R210	06/02/2014	161.50	Put	Bond Future	7,755.7700		7.7558	8,302.8100	8.3028	7.053	0	0	0
2014/01/31	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R210	06/02/2014	161.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R210	06/02/2014	161.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R210	06/02/2014	161.49	Put	Bond Future	7,745.7700		7.7458	8,292.8100	8.2928	7.062	0	0	0
2014/01/31	R210	08/05/2014			Bond Future	154.0067		154.0067	153.4513	153.4513	(0.361)	0.0000	0.0000	0
2014/01/31	R210	08/05/2014	159.99	Put	Bond Future	5,983.3100		5.9833	6,538.6800	6.5387	9.282	0	0	0
2014/01/31	R210	08/05/2014	160.01	Put	Bond Future	6,003.3100		6.0033	6,558.6800	6.5587	9.251	0	0	0
2014/01/31	R210	08/05/2014	160.00	Put	Bond Future	5,993.3100		5.9933	6,548.6800	6.5487	9.266	0	0	0
2014/01/31	R210	08/05/2014	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R210	08/05/2014	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R210	08/05/2014	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R211	06/02/2014	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R211	06/02/2014			Bond Future	125.9474		125.9474	125.9359	125.9359	(0.009)	0.0000	0.0000	2,022
2014/01/31	R211	06/02/2014	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R211	06/02/2014	128.99	Put	Bond Future	3,042.6400		3.0426	3,054.1200	3.0541	0.377	0	0	0
2014/01/31	R211	06/02/2014	129.01	Put	Bond Future	3,062.6400		3.0626	3,074.1200	3.0741	0.375	0	0	0
2014/01/31	R211	06/02/2014	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R211	06/02/2014	129.00	Put	Bond Future	3,052.6400		3.0526	3,064.1200	3.0641	0.376	0	0	0
2014/01/31	R211	08/05/2014	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R211	08/05/2014	130.00	Put	Bond Future	2,233.8500		2.2338	2,245.9300	2.2459	0.541	0	0	0
2014/01/31	R211	08/05/2014			Bond Future	127.7661		127.7661	127.7541	127.7541	(0.009)	0.0000	0.0000	390
2014/01/31	R211	08/05/2014	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R211	08/05/2014	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R211	08/05/2014	129.99	Put	Bond Future	2,223.8500		2.2238	2,235.9300	2.2359	0.543	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
2014/01/31	R211	08/05/2014	130.01	Put	Bond Future	2,243.8500	2.2438	2,255.9300	2.2559	0.538	0	0	0
2014/01/31	R212	06/02/2014			Bond Future	125.2895	125.2895	125.2822	125.2822	(0.006)	0.0000	0.0000	21,791
2014/01/31	R212	06/02/2014	132.99	Put	Bond Future	7,700.4700	7.7005	7,707.8100	7.7078	0.095	0	0	0
2014/01/31	R212	06/02/2014	133.01	Put	Bond Future	7,720.4700	7.7205	7,727.8100	7.7278	0.095	0	0	0
2014/01/31	R212	06/02/2014	133.00	Put	Bond Future	7,710.4700	7.7105	7,717.8100	7.7178	0.095	0	0	0
2014/01/31	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R212	08/05/2014			Bond Future	127.0989	127.0989	127.0910	127.0910	(0.006)	0.0000	0.0000	317
2014/01/31	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R212	08/05/2014	131.99	Put	Bond Future	4,891.1500	4.8912	4,899.0300	4.8990	0.161	0	0	0
2014/01/31	R212	08/05/2014	132.01	Put	Bond Future	4,911.1500	4.9112	4,919.0300	4.9190	0.160	0	0	0
2014/01/31	R212	08/05/2014	132.00	Put	Bond Future	4,901.1500	4.9012	4,909.0300	4.9090	0.161	0	0	0
2014/01/31	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R213	06/02/2014			Bond Future	9.2830	83.8073	9.3119	83.5982	0.311	0.0000	0.0000	14,887
2014/01/31	R213	06/02/2014	8.29	Put	Bond Future	7,693.5200	7.6935	7,902.5700	7.9026	2.717	0	0	0
2014/01/31	R213	06/02/2014	8.31	Put	Bond Future	7,528.3000	7.5283	7,737.3300	7.7373	2.777	0	0	0
2014/01/31	R213	06/02/2014	8.29	Call	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	0
2014/01/31	R213	06/02/2014	8.30	Put	Bond Future	7,610.8600	7.6109	7,819.9000	7.8199	2.747	0	0	0
2014/01/31	R213	06/02/2014	8.30	Call	Bond Future	0.1000	0.0001	0.0200	0.0000	(80.000)	0	0	0
2014/01/31	R213	06/02/2014	8.31	Call	Bond Future	0.1100	0.0001	0.0200	0.0000	(81.818)	0	0	0
2014/01/31	R213	08/05/2014	7.65	Put	Bond Future	14,027.0300	14.0270	14,222.9100	14.2229	1.396	0	0	0
2014/01/31	R213	08/05/2014			Bond Future	9.3784	81.4665	9.4083	81.2541	0.318	0.0000	0.0000	6,843
2014/01/31	R213	08/05/2014	7.64	Put	Bond Future	14,112.4700	14.1125	14,308.6500	14.3087	1.390	0	0	0
2014/01/31	R213	08/05/2014	7.66	Put	Bond Future	13,941.7900	13.9418	14,137.3600	14.1374	1.403	0	0	0
2014/01/31	R213	08/05/2014	7.65	Call	Bond Future	191.0900	0.1911	174.5100	0.1745	(8.677)	0	0	0
2014/01/31	R213	08/05/2014	7.64	Call	Bond Future	186.8300	0.1868	170.5500	0.1705	(8.714)	0	0	0
2014/01/31	R213	08/05/2014	7.66	Call	Bond Future	195.4300	0.1954	178.5400	0.1785	(8.642)	0	0	0
2014/01/31	R213	07/08/2014	8.86	Call	Bond Future	2,586.8500	2.5869	2,495.4900	2.4955	(3.532)	0	0	0
2014/01/31	R213	07/08/2014			Bond Future	9.4672	82.7080	9.4980	82.4920	0.326	0.0000	0.0000	0
2014/01/31	R213	07/08/2014	8.84	Call	Bond Future	2,536.5000	2.5365	2,446.0800	2.4461	(3.565)	0	0	0
2014/01/31	R213	07/08/2014	8.85	Call	Bond Future	2,561.6000	2.5616	2,470.8200	2.4708	(3.544)	0	0	0
2014/01/31	R213	07/08/2014	8.84	Put	Bond Future	7,117.9000	7.1179	7,243.5200	7.2435	1.765	0	0	0
2014/01/31	R213	07/08/2014	8.86	Put	Bond Future	7,016.3200	7.0163	7,141.0000	7.1410	1.777	0	0	0
2014/01/31	R213	07/08/2014	8.85	Put	Bond Future	7,066.9900	7.0670	7,192.2500	7.1923	1.772	0	0	0
2014/01/31	R213	06/11/2014	8.84	Call	Bond Future	3,123.0000	3.1230	3,027.1800	3.0272	(3.068)	0	0	0
2014/01/31	R213	06/11/2014	8.85	Put	Bond Future	8,238.8400	8.2388	8,362.4300	8.3624	1.500	0	0	0
2014/01/31	R213	06/11/2014			Bond Future	9.5546	80.4749	9.5865	80.2552	0.334	0.0000	0.0000	0
2014/01/31	R213	06/11/2014	8.85	Call	Bond Future	3,148.3400	3.1483	3,052.2900	3.0523	(3.051)	0	0	0
2014/01/31	R213	06/11/2014	8.86	Call	Bond Future	3,173.8000	3.1738	3,077.2600	3.0773	(3.042)	0	0	0
2014/01/31	R213	06/11/2014	8.84	Put	Bond Future	8,289.1100	8.2891	8,412.9300	8.4129	1.494	0	0	0
2014/01/31	R213	06/11/2014	8.86	Put	Bond Future	8,188.7800	8.1888	8,311.8800	8.3119	1.503	0	0	0
2014/01/31	R214	06/02/2014			Bond Future	9.3772	74.8289	9.3962	74.6877	0.203	0.0000	0.0000	5,455
2014/01/31	R214	06/02/2014	8.99	Put	Bond Future	3,072.3200	3.0723	3,178.3300	3.1783	3.450	0	0	0

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2014/01/31	R214	06/02/2014	9.01	Put	Bond Future	2,928.3800	2.9284	3,030.2200	3.0302	3.478	0	0	0
2014/01/31	R214	06/02/2014	8.99	Call	Bond Future	92.6200	0.0926	57.4700	0.0575	(37.951)	0	0	0
2014/01/31	R214	06/02/2014	9.00	Put	Bond Future	3,000.0500	3.0000	3,104.0000	3.1040	3.465	0	0	0
2014/01/31	R214	06/02/2014	9.00	Call	Bond Future	99.9100	0.0999	62.7000	0.0627	(37.244)	0	0	0
2014/01/31	R214	06/02/2014	9.01	Call	Bond Future	107.6500	0.1077	68.3300	0.0683	(36.526)	0	0	0
2014/01/31	R214	08/05/2014			Bond Future	9.4621	72.6124	9.4817	72.4690	0.207	0.0000	0.0000	2,250
2014/01/31	R214	08/05/2014	9.00	Call	Bond Future	1,928.5200	1.9285	1,861.3300	1.8613	(3.484)	0	0	0
2014/01/31	R214	08/05/2014	8.99	Put	Bond Future	5,506.6200	5.5066	5,583.4600	5.5835	1.395	0	0	0
2014/01/31	R214	08/05/2014	9.01	Put	Bond Future	5,399.8800	5.3999	5,475.6200	5.4756	1.403	0	0	0
2014/01/31	R214	08/05/2014	9.00	Put	Bond Future	5,453.0700	5.4531	5,529.3600	5.5294	1.399	0	0	0
2014/01/31	R214	08/05/2014	9.01	Call	Bond Future	1,954.6800	1.9547	1,886.9400	1.8869	(3.466)	0	0	0
2014/01/31	R214	08/05/2014	8.99	Call	Bond Future	1,902.5900	1.9026	1,835.9500	1.8359	(3.503)	0	0	0
2014/01/31	R214	07/08/2014	9.54	Put	Bond Future	4,570.0600	4.5701	4,645.3300	4.6453	1.647	0	0	0
2014/01/31	R214	07/08/2014			Bond Future	9.5408	73.6257	9.5611	73.4797	0.212	0.0000	0.0000	0
2014/01/31	R214	07/08/2014	9.56	Put	Bond Future	4,495.9300	4.4959	4,571.3000	4.5713	1.676	0	0	0
2014/01/31	R214	07/08/2014	9.55	Put	Bond Future	4,532.8800	4.5329	4,608.1900	4.6082	1.661	0	0	0
2014/01/31	R214	07/08/2014	9.56	Call	Bond Future	4,634.1900	4.6342	4,563.6000	4.5636	(1.523)	0	0	0
2014/01/31	R214	07/08/2014	9.54	Call	Bond Future	4,564.1400	4.5641	4,493.4500	4.4935	(1.549)	0	0	0
2014/01/31	R214	07/08/2014	9.55	Call	Bond Future	4,599.1100	4.5991	4,528.4600	4.5285	(1.536)	0	0	0
2014/01/31	R214	06/11/2014	9.64	Call	Bond Future	5,505.3700	5.5054	5,405.5800	5.4056	(1.813)	0	0	0
2014/01/31	R214	06/11/2014			Bond Future	9.6180	71.5038	9.6388	71.3553	0.217	0.0000	0.0000	0
2014/01/31	R214	06/11/2014	9.65	Call	Bond Future	5,539.7700	5.5398	5,439.6700	5.4397	(1.807)	0	0	0
2014/01/31	R214	06/11/2014	9.66	Call	Bond Future	5,574.2400	5.5742	5,473.8600	5.4739	(1.801)	0	0	0
2014/01/31	R214	06/11/2014	9.64	Put	Bond Future	5,348.7600	5.3488	5,397.4200	5.3974	0.910	0	0	0
2014/01/31	R214	06/11/2014	9.66	Put	Bond Future	5,275.9600	5.2760	5,324.0300	5.3240	0.911	0	0	0
2014/01/31	R214	06/11/2014	9.65	Put	Bond Future	5,312.2600	5.3123	5,360.6100	5.3606	0.910	0	0	0
2014/01/31	R248	06/02/2014	9.11	Put	Bond Future	3,159.4200	3.1594	3,292.2200	3.2922	4.203	0	0	0
2014/01/31	R248	06/02/2014			Bond Future	9.4324	97.0350	9.4463	96.9022	0.148	0.0000	0.0000	11,241
2014/01/31	R248	06/02/2014	9.10	Put	Bond Future	3,260.5000	3.2605	3,393.3000	3.3933	4.073	0	0	0
2014/01/31	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R248	06/02/2014	9.09	Put	Bond Future	3,361.7700	3.3618	3,494.5700	3.4946	3.950	0	0	0
2014/01/31	R248	08/05/2014	9.04	Put	Bond Future	4,691.6500	4.6917	4,826.6300	4.8266	2.877	0	0	0
2014/01/31	R248	08/05/2014			Bond Future	9.5197	93.9983	9.5342	93.8633	0.152	0.0000	0.0000	10,090
2014/01/31	R248	08/05/2014	9.06	Put	Bond Future	4,487.5800	4.4876	4,622.5600	4.6226	3.008	0	0	0
2014/01/31	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R248	08/05/2014	9.05	Put	Bond Future	4,589.5200	4.5895	4,724.5000	4.7245	2.941	0	0	0
2014/01/31	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R248	07/08/2014			Bond Future	9.6011	95.3093	9.6160	95.1718	0.156	0.0000	0.0000	0
2014/01/31	R248	07/08/2014	9.65	Call	Bond Future	448.7300	0.4487	311.2600	0.3113	(30.635)	0	0	0
2014/01/31	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R248	07/08/2014	9.66	Call	Bond Future	539.9100	0.5399	402.4400	0.4024	(25.462)	0	0	0
2014/01/31	R248	07/08/2014	9.64	Call	Bond Future	357.3800	0.3574	219.9100	0.2199	(38.466)	0	0	0



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2014/01/31	R248 06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R248 06/11/2014			Bond Future	9.6808	92.3928	9.6962	92.2529	0.160	0.0000	0.0000	0
2014/01/31	R248 06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R248 06/11/2014	9.72	Call	Bond Future	354.3700	0.3544	214.4400	0.2144	(39.487)	0	0	0
2014/01/31	R248 06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/31	R248 06/11/2014	9.73	Call	Bond Future	444.3500	0.4444	304.4200	0.3044	(31.491)	0	0	0
2014/01/31	R248 06/11/2014	9.74	Call	Bond Future	534.1600	0.5342	394.2300	0.3942	(26.196)	0	0	0
<b>Total</b>												<b>406071</b>