



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 05/02/2014 to 05/02/2014

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
2014/02/05	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	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
2014/02/05	2025	06/02/2014			Bond Future	105.5576		105.5576	105.6430	0.081	0.0000	0.0000	0
2014/02/05	2025	06/02/2014	110.99	Put	Bond Future	5,432.3800	5.4324	5,346.9800	5.3470	(1.572)	0	0	0
2014/02/05	2025	06/02/2014	111.01	Put	Bond Future	5,452.3800	5.4524	5,366.9800	5.3670	(1.566)	0	0	0
2014/02/05	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2025	06/02/2014	111.00	Put	Bond Future	5,442.3800	5.4424	5,356.9800	5.3570	(1.569)	0	0	0
2014/02/05	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2025	08/05/2014			Bond Future	107.0781	107.0781	107.1631	107.1631	0.079	0.0000	0.0000	0
2014/02/05	2025	08/05/2014	110.99	Put	Bond Future	3,911.8900	3.9119	3,826.8700	3.8269	(2.173)	0	0	0
2014/02/05	2025	08/05/2014	111.00	Put	Bond Future	3,921.8900	3.9219	3,836.8700	3.8369	(2.168)	0	0	0
2014/02/05	2025	08/05/2014	111.01	Put	Bond Future	3,931.8900	3.9319	3,846.8700	3.8469	(2.162)	0	0	0
2014/02/05	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2037	06/02/2014			Bond Future	9.3092	92.6355	9.2710	92.9736	(0.410)	0.0000	0.0000	1,712
2014/02/05	2037	06/02/2014	9.38	Call	Bond Future	621.9600	0.6220	959.9800	0.9600	54.348	0	0	0
2014/02/05	2037	06/02/2014	9.39	Call	Bond Future	709.2500	0.7092	1,047.2700	1.0473	47.659	0	0	0
2014/02/05	2037	06/02/2014	9.37	Call	Bond Future	534.5300	0.5345	872.5500	0.8725	63.237	0	0	0
2014/02/05	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2037	08/05/2014	9.39	Put	Bond Future	113.0700	0.1131	0.0000	0.0000	(100.000)	0	0	0
2014/02/05	2037	08/05/2014	9.38	Put	Bond Future	200.1300	0.2001	0.0000	0.0000	(100.000)	0	0	0
2014/02/05	2037	08/05/2014			Bond Future	9.4030	93.9584	9.3638	94.2997	(0.417)	0.0000	0.0000	5,157
2014/02/05	2037	08/05/2014	9.37	Put	Bond Future	287.3300	0.2873	0.0000	0.0000	(100.000)	0	0	0
2014/02/05	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	141.1500	0.1412	100.000	0	0	0
2014/02/05	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	228.2100	0.2282	100.000	0	0	0
2014/02/05	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	53.9500	0.0539	100.000	0	0	0
2014/02/05	2037	07/08/2014	9.06	Put	Bond Future	3,802.9800	3.8030	3,458.1500	3.4581	(9.067)	0	0	0
2014/02/05	2037	07/08/2014			Bond Future	9.4908	91.1317	9.4505	91.4766	(0.424)	0.0000	0.0000	3,280
2014/02/05	2037	07/08/2014	9.05	Put	Bond Future	3,894.2800	3.8943	3,549.4500	3.5494	(8.855)	0	0	0
2014/02/05	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2037	07/08/2014	9.04	Put	Bond Future	3,985.7200	3.9857	3,640.8900	3.6409	(8.652)	0	0	0
2014/02/05	2037	06/11/2014	9.69	Call	Bond Future	1,003.2400	1.0032	1,354.0000	1.3540	34.963	0	0	0
2014/02/05	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2037	06/11/2014			Bond Future	9.5698	92.4591	9.5282	92.8099	(0.434)	0.0000	0.0000	0
2014/02/05	2037	06/11/2014	9.70	Call	Bond Future	1,085.8600	1.0859	1,436.6200	1.4366	32.303	0	0	0
2014/02/05	2037	06/11/2014	9.71	Call	Bond Future	1,168.3600	1.1684	1,519.1200	1.5191	30.022	0	0	0
2014/02/05	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2038	06/02/2014			Bond Future	103.7312	103.7312	103.7154	103.7154	(0.015)	0.0000	0.0000	6
2014/02/05	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2038	06/02/2014	106.99	Put	Bond Future	3,258.8400	3.2588	3,274.5600	3.2746	0.482	0	0	0

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2014/02/05	2038	06/02/2014	107.01	Put	Bond Future	3,278.8400	3.2788	3,294.5600	3.2946	0.479	0	0	0
2014/02/05	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2038	06/02/2014	107.00	Put	Bond Future	3,268.8400	3.2688	3,284.5600	3.2846	0.481	0	0	0
2014/02/05	2038	08/05/2014			Bond Future	105.2253	105.2253	105.2079	105.2079	(0.017)	0.0000	0.0000	57
2014/02/05	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2038	08/05/2014	108.99	Put	Bond Future	3,764.6500	3.7646	3,782.0800	3.7821	0.463	0	0	0
2014/02/05	2038	08/05/2014	109.01	Put	Bond Future	3,784.6500	3.7846	3,802.0800	3.8021	0.461	0	0	0
2014/02/05	2038	08/05/2014	109.00	Put	Bond Future	3,774.6500	3.7746	3,792.0800	3.7921	0.462	0	0	0
2014/02/05	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2050	06/02/2014			Bond Future	107.7055	107.7055	107.6898	107.6898	(0.015)	0.0000	0.0000	350
2014/02/05	2050	06/02/2014	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2050	06/02/2014	109.99	Put	Bond Future	2,284.5500	2.2846	2,300.2300	2.3002	0.686	0	0	0
2014/02/05	2050	06/02/2014	110.01	Put	Bond Future	2,304.5500	2.3046	2,320.2300	2.3202	0.680	0	0	0
2014/02/05	2050	06/02/2014	110.00	Put	Bond Future	2,294.5500	2.2946	2,310.2300	2.3102	0.683	0	0	0
2014/02/05	2050	06/02/2014	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2050	06/02/2014	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2050	08/05/2014	114.99	Put	Bond Future	5,732.9800	5.7330	5,750.7600	5.7508	0.310	0	0	0
2014/02/05	2050	08/05/2014			Bond Future	109.2570	109.2570	109.2392	109.2392	(0.016)	0.0000	0.0000	472
2014/02/05	2050	08/05/2014	115.01	Put	Bond Future	5,752.9800	5.7530	5,770.7600	5.7708	0.309	0	0	0
2014/02/05	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2050	08/05/2014	115.00	Put	Bond Future	5,742.9800	5.7430	5,760.7600	5.7608	0.310	0	0	0
2014/02/05	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	AL37	06/02/2014			Index Future	401.0970	401.0970	402.0690	402.0690	0.242	0.0000	0.0000	0
2014/02/05	AL37	08/05/2014			Index Future	406.8220	406.8220	407.8040	407.8040	0.241	0.0000	0.0000	0
2014/02/05	AL37	07/08/2014			Index Future	413.0180	413.0180	414.0110	414.0110	0.240	0.0000	0.0000	0
2014/02/05	AL7T	06/02/2014			Index Future	469.1590	469.1590	470.8460	470.8460	0.360	0.0000	0.0000	0
2014/02/05	AL7T	08/05/2014			Index Future	475.8560	475.8560	477.5620	477.5620	0.359	0.0000	0.0000	1
2014/02/05	AL7T	07/08/2014			Index Future	483.1030	483.1030	484.8310	484.8310	0.358	0.0000	0.0000	0
2014/02/05	ALBI	06/02/2014			Index Future	426.3690	426.3690	427.8200	427.8200	0.340	0.0000	0.0000	166

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2014/02/05	ALBI	08/05/2014			Index Future	432.4550	432.4550	433.9220	433.9220	0.339	0.0000	0.0000	764
2014/02/05	ALBI	07/08/2014			Index Future	439.0410	439.0410	440.5260	440.5260	0.338	0.0000	0.0000	0
2014/02/05	ALBI	06/11/2014			Index Future	445.9900	445.9900	447.5030	447.5030	0.339	0.0000	0.0000	0
2014/02/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	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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2014/02/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/05	EL28	06/02/2014			Bond Future	111.2633	111.2633	111.2471	111.2471	(0.015)	0.0000	0.0000	0
2014/02/05	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	EL28	06/02/2014	111.01	Call	Bond Future	253.3200	0.2533	237.0600	0.2371	(6.419)	0	0	0
2014/02/05	EL28	06/02/2014	110.99	Call	Bond Future	273.3200	0.2733	257.0600	0.2571	(5.949)	0	0	0
2014/02/05	EL28	06/02/2014	111.00	Call	Bond Future	263.3200	0.2633	247.0600	0.2471	(6.175)	0	0	0
2014/02/05	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	EL28	08/05/2014			Bond Future	111.4453	111.4453	111.4270	111.4270	(0.016)	0.0000	0.0000	0
2014/02/05	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	EL28	08/05/2014	113.99	Put	Bond Future	2,544.6700	2.5447	2,563.0200	2.5630	0.721	0	0	0
2014/02/05	EL28	08/05/2014	114.01	Put	Bond Future	2,564.6700	2.5647	2,583.0200	2.5830	0.715	0	0	0
2014/02/05	EL28	08/05/2014	114.00	Put	Bond Future	2,554.6700	2.5547	2,573.0200	2.5730	0.718	0	0	0
2014/02/05	ES33	06/02/2014	9.54	Put	Bond Future	2,690.7900	2.6908	2,337.8900	2.3379	(13.115)	0	0	0
2014/02/05	ES33	06/02/2014			Bond Future	9.9053	82.4454	9.8563	82.7983	(0.495)	0.0000	0.0000	0
2014/02/05	ES33	06/02/2014	9.56	Put	Bond Future	2,539.8400	2.5398	2,186.9400	2.1869	(13.895)	0	0	0
2014/02/05	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	ES33	06/02/2014	9.55	Put	Bond Future	2,615.2600	2.6153	2,262.3600	2.2624	(13.494)	0	0	0
2014/02/05	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	ES33	08/05/2014	9.55	Put	Bond Future	3,412.9000	3.4129	3,056.3100	3.0563	(10.448)	0	0	0
2014/02/05	ES33	08/05/2014			Bond Future	10.0187	79.8380	9.9683	80.1946	(0.503)	0.0000	0.0000	6,292
2014/02/05	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	ES33	08/05/2014	9.54	Put	Bond Future	3,488.1900	3.4882	3,131.6000	3.1316	(10.223)	0	0	0
2014/02/05	ES33	08/05/2014	9.56	Put	Bond Future	3,337.7100	3.3377	2,981.1200	2.9811	(10.684)	0	0	0
2014/02/05	ES33	07/08/2014			Bond Future	10.1243	80.9464	10.0724	81.3070	(0.513)	0.0000	0.0000	0
2014/02/05	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	ES33	07/08/2014	10.14	Call	Bond Future	108.4500	0.1085	469.0300	0.4690	332.485	0	0	0
2014/02/05	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	ES33	07/08/2014	10.15	Call	Bond Future	177.4900	0.1775	538.0700	0.5381	203.155	0	0	0
2014/02/05	ES33	07/08/2014	10.16	Call	Bond Future	246.4400	0.2464	607.0200	0.6070	146.316	0	0	0
2014/02/05	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	ES33	06/11/2014			Bond Future	10.2291	78.4446	10.1755	78.8114	(0.525)	0.0000	0.0000	0
2014/02/05	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	ES33	06/11/2014	10.29	Call	Bond Future	412.4600	0.4125	779.1800	0.7792	88.910	0	0	0
2014/02/05	ES33	06/11/2014	10.30	Call	Bond Future	479.9200	0.4799	846.6400	0.8466	76.413	0	0	0
2014/02/05	ES33	06/11/2014	10.31	Call	Bond Future	547.2800	0.5473	914.0000	0.9140	67.008	0	0	0

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2014/02/05	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	GOVI	06/02/2014			GOVI	425.5390	425.5390	426.9670	426.9670	0.336	0.0000	0.0000	68
2014/02/05	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	GOVI	06/02/2014	439.99	Put	GOVI	144,510.0000	14.4510	130,230.0000	13.0230	(9.882)	0	0	0
2014/02/05	GOVI	06/02/2014	440.01	Put	GOVI	144,710.0000	14.4710	130,430.0000	13.0430	(9.868)	0	0	0
2014/02/05	GOVI	06/02/2014	440.00	Put	GOVI	144,610.0000	14.4610	130,330.0000	13.0330	(9.875)	0	0	0
2014/02/05	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	GOVI	08/05/2014			GOVI	431.6130	431.6130	433.0570	433.0570	0.335	0.0000	0.0000	288
2014/02/05	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	GOVI	08/05/2014	441.99	Put	GOVI	103,770.0000	10.3770	89,330.0000	8.9330	(13.915)	0	0	0
2014/02/05	GOVI	08/05/2014	442.01	Put	GOVI	103,970.0000	10.3970	89,530.0000	8.9530	(13.889)	0	0	0
2014/02/05	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	GOVI	08/05/2014	442.00	Put	GOVI	103,870.0000	10.3870	89,430.0000	8.9430	(13.902)	0	0	0
2014/02/05	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	GOVI	07/08/2014			GOVI	438.1860	438.1860	439.6480	439.6480	0.334	0.0000	0.0000	175
2014/02/05	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	GOVI	07/08/2014	459.99	Put	GOVI	218,040.0000	21.8040	203,420.0000	20.3420	(6.705)	0	0	0
2014/02/05	GOVI	07/08/2014	460.01	Put	GOVI	218,240.0000	21.8240	203,620.0000	20.3620	(6.699)	0	0	0
2014/02/05	GOVI	07/08/2014	460.00	Put	GOVI	218,140.0000	21.8140	203,520.0000	20.3520	(6.702)	0	0	0
2014/02/05	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	GOVI	06/11/2014			GOVI	445.1220	445.1220	446.6110	446.6110	0.335	0.0000	0.0000	0
2014/02/05	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	GOVI	06/11/2014	448.99	Put	GOVI	38,680.0000	3.8680	23,790.0000	2.3790	(38.495)	0	0	0
2014/02/05	GOVI	06/11/2014	449.01	Put	GOVI	38,880.0000	3.8880	23,990.0000	2.3990	(38.297)	0	0	0
2014/02/05	GOVI	06/11/2014	449.00	Put	GOVI	38,780.0000	3.8780	23,890.0000	2.3890	(38.396)	0	0	0
2014/02/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/05	IGOV	06/02/2014			Index Future	193.3180	193.3180	193.4520	193.4520	0.069	0.0000	0.0000	34
2014/02/05	IGOV	08/05/2014			Index Future	196.1020	196.1020	196.2360	196.2360	0.068	0.0000	0.0000	1,249
2014/02/05	IGOV	07/08/2014			Index Future	199.1120	199.1120	199.2460	199.2460	0.067	0.0000	0.0000	106
2014/02/05	IGOV	06/11/2014			Index Future	202.2870	202.2870	202.4250	202.4250	0.068	0.0000	0.0000	0
2014/02/05	ILBI	06/02/2014			Index Future	520.5780	520.5780	521.3500	521.3500	0.148	0.0000	0.0000	0
2014/02/05	ILBI	08/05/2014			Index Future	528.2690	528.2690	529.0530	529.0530	0.148	0.0000	0.0000	0
2014/02/05	ILBI	07/08/2014			Index Future	536.2870	536.2870	537.0820	537.0820	0.148	0.0000	0.0000	210
2014/02/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/05	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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2014/02/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/02/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/05	JBAF	19/02/2014			Jibar Tradeable Future	5.7000	94.3000	5.7000	94.3000	0.000	94.3000	94.3000	2,000
2014/02/05	JBAF	19/03/2014			Jibar Tradeable Future	5.8000	94.2000	5.7700	94.2300	(0.517)	0.0000	0.0000	4,000
2014/02/05	JBAF	16/04/2014			Jibar Tradeable Future	6.1300	93.8700	6.0700	93.9300	(0.979)	0.0000	0.0000	0
2014/02/05	JBAF	21/05/2014			Jibar Tradeable Future	6.2300	93.7700	6.1400	93.8600	(1.445)	0.0000	0.0000	2,000
2014/02/05	JBAF	18/06/2014			Jibar Tradeable Future	6.6500	93.3500	6.5100	93.4900	(2.105)	0.0000	0.0000	3,000
2014/02/05	JBAF	16/07/2014			Jibar Tradeable Future	6.7500	93.2500	6.5900	93.4100	(2.370)	0.0000	0.0000	1,000
2014/02/05	JBAF	17/09/2014			Jibar Tradeable Future	7.2000	92.8000	7.0700	92.9300	(1.806)	0.0000	0.0000	1,000
2014/02/05	JBAF	17/12/2014			Jibar Tradeable Future	7.5900	92.4100	7.5000	92.5000	(1.186)	0.0000	0.0000	0
2014/02/05	JBAF	18/03/2015			Jibar Tradeable Future	7.8400	92.1600	7.7900	92.2100	(0.638)	0.0000	0.0000	2,000
2014/02/05	JBAF	17/06/2015			Jibar Tradeable Future	7.9900	92.0100	7.9700	92.0300	(0.250)	0.0000	0.0000	4,200
2014/02/05	JBAF	16/09/2015			Jibar Tradeable Future	8.1100	91.8900	8.1000	91.9000	(0.123)	0.0000	0.0000	0
2014/02/05	JBAF	15/12/2015			Jibar Tradeable Future	8.2200	91.7800	8.2200	91.7800	0.000	0.0000	0.0000	0
2014/02/05	R023	06/02/2014			Bond Future	8.6053	98.2025	8.5313	98.6469	(0.860)	0.0000	0.0000	8,221
2014/02/05	R023	06/02/2014	7.84	Put	Bond Future	4,726.6900	4.7267	4,282.2600	4.2823	(9.403)	0	0	0
2014/02/05	R023	06/02/2014	7.86	Put	Bond Future	4,599.3700	4.5994	4,154.9400	4.1549	(9.663)	0	0	0
2014/02/05	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R023	06/02/2014	7.85	Put	Bond Future	4,663.0100	4.6630	4,218.5800	4.2186	(9.531)	0	0	0
2014/02/05	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R023	08/05/2014			Bond Future	8.7164	95.6849	8.6396	96.1341	(0.881)	0.0000	0.0000	12,886
2014/02/05	R023	08/05/2014	7.60	Call	Bond Future	416.1800	0.4162	510.9400	0.5109	22.769	0	0	0
2014/02/05	R023	08/05/2014	7.61	Call	Bond Future	424.3800	0.4244	520.4600	0.5205	22.640	0	0	0
2014/02/05	R023	08/05/2014	7.59	Put	Bond Future	7,277.8900	7.2779	6,922.1200	6.9221	(4.888)	0	0	0
2014/02/05	R023	08/05/2014	7.61	Put	Bond Future	7,166.7100	7.1667	6,813.5700	6.8136	(4.928)	0	0	0
2014/02/05	R023	08/05/2014	7.60	Put	Bond Future	7,222.2100	7.2222	6,867.7500	6.8677	(4.908)	0	0	0
2014/02/05	R023	08/05/2014	7.59	Call	Bond Future	408.1100	0.4081	501.5600	0.5016	22.898	0	0	0
2014/02/05	R023	07/08/2014	8.51	Call	Bond Future	2,461.6300	2.4616	2,798.7300	2.7987	13.694	0	0	0
2014/02/05	R023	07/08/2014			Bond Future	8.8185	97.0294	8.7387	97.4842	(0.905)	0.0000	0.0000	0
2014/02/05	R023	07/08/2014	8.49	Call	Bond Future	2,413.9400	2.4139	2,748.2700	2.7483	13.850	0	0	0
2014/02/05	R023	07/08/2014	8.50	Call	Bond Future	2,437.7100	2.4377	2,773.4300	2.7734	13.772	0	0	0
2014/02/05	R023	07/08/2014	8.49	Put	Bond Future	4,304.7200	4.3047	4,184.2900	4.1843	(2.798)	0	0	0
2014/02/05	R023	07/08/2014	8.51	Put	Bond Future	4,235.9100	4.2359	4,118.2500	4.1182	(2.778)	0	0	0
2014/02/05	R023	07/08/2014	8.50	Put	Bond Future	4,270.2200	4.2702	4,151.1800	4.1512	(2.788)	0	0	0
2014/02/05	R023	06/11/2014			Bond Future	8.9203	94.6453	8.8370	95.1078	(0.934)	0.0000	0.0000	0
2014/02/05	R023	06/11/2014	8.59	Put	Bond Future	4,851.0900	4.8511	4,742.0700	4.7421	(2.247)	0	0	0
2014/02/05	R023	06/11/2014	8.61	Put	Bond Future	4,785.7700	4.7858	4,679.0300	4.6790	(2.230)	0	0	0
2014/02/05	R023	06/11/2014	8.59	Call	Bond Future	3,000.5900	3.0006	3,353.9900	3.3540	11.778	0	0	0
2014/02/05	R023	06/11/2014	8.60	Put	Bond Future	4,818.3500	4.8183	4,710.4700	4.7105	(2.239)	0	0	0
2014/02/05	R023	06/11/2014	8.60	Call	Bond Future	3,024.5600	3.0246	3,379.1000	3.3791	11.722	0	0	0
2014/02/05	R023	06/11/2014	8.61	Call	Bond Future	3,048.6500	3.0487	3,404.3300	3.4043	11.667	0	0	0

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2014/02/05	R157	06/02/2014	5.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R157	06/02/2014	5.65	Put	Bond Future	2,373.9700	2.3740	2,327.9200	2.3279	(1.940)	0	0	0
2014/02/05	R157	06/02/2014			Bond Future	7.1373	114.9366	7.1080	114.9826	(0.410)	0.0000	0.0000	12,246
2014/02/05	R157	06/02/2014	5.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R157	06/02/2014	5.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R157	06/02/2014	5.64	Put	Bond Future	2,390.1700	2.3902	2,344.1200	2.3441	(1.927)	0	0	0
2014/02/05	R157	06/02/2014	5.66	Put	Bond Future	2,357.7800	2.3578	2,311.7300	2.3117	(1.953)	0	0	0
2014/02/05	R157	08/05/2014	5.20	Call	Bond Future	3.6800	0.0037	5.6900	0.0057	54.620	0	0	0
2014/02/05	R157	08/05/2014			Bond Future	7.4140	109.7654	7.3801	109.8103	(0.457)	0.0000	0.0000	20,177
2014/02/05	R157	08/05/2014	5.21	Call	Bond Future	3.8000	0.0038	5.8600	0.0059	54.211	0	0	0
2014/02/05	R157	08/05/2014	5.19	Call	Bond Future	3.5600	0.0036	5.5200	0.0055	55.056	0	0	0
2014/02/05	R157	08/05/2014	5.20	Put	Bond Future	2,992.0400	2.9920	2,949.1700	2.9492	(1.433)	0	0	0
2014/02/05	R157	08/05/2014	5.19	Put	Bond Future	3,005.6800	3.0057	2,962.7600	2.9628	(1.428)	0	0	0
2014/02/05	R157	08/05/2014	5.21	Put	Bond Future	2,978.4000	2.9784	2,935.5800	2.9356	(1.438)	0	0	0
2014/02/05	R157	07/08/2014	6.76	Put	Bond Future	1,278.6700	1.2787	1,258.6400	1.2586	(1.566)	0	0	0
2014/02/05	R157	07/08/2014			Bond Future	7.7109	111.4390	7.6705	111.4825	(0.524)	0.0000	0.0000	0
2014/02/05	R157	07/08/2014	6.75	Put	Bond Future	1,286.8100	1.2868	1,266.3700	1.2664	(1.588)	0	0	0
2014/02/05	R157	07/08/2014	6.74	Call	Bond Future	242.0400	0.2420	264.9400	0.2649	9.461	0	0	0
2014/02/05	R157	07/08/2014	6.75	Call	Bond Future	244.8000	0.2448	267.8500	0.2679	9.416	0	0	0
2014/02/05	R157	07/08/2014	6.76	Call	Bond Future	247.5800	0.2476	271.0400	0.2710	9.476	0	0	0
2014/02/05	R157	07/08/2014	6.74	Put	Bond Future	1,294.9700	1.2950	1,274.3800	1.2744	(1.590)	0	0	0
2014/02/05	R157	06/11/2014	6.19	Put	Bond Future	1,771.7900	1.7718	1,743.4600	1.7435	(1.599)	0	0	0
2014/02/05	R157	06/11/2014	6.21	Put	Bond Future	1,757.5600	1.7576	1,729.4300	1.7294	(1.601)	0	0	0
2014/02/05	R157	06/11/2014			Bond Future	8.1262	106.3892	8.0724	106.4339	(0.662)	0.0000	0.0000	0
2014/02/05	R157	06/11/2014	6.20	Put	Bond Future	1,764.6700	1.7647	1,736.4400	1.7364	(1.600)	0	0	0
2014/02/05	R157	06/11/2014	6.21	Call	Bond Future	147.8200	0.1478	164.3500	0.1643	11.183	0	0	0
2014/02/05	R157	06/11/2014	6.19	Call	Bond Future	145.0400	0.1450	161.3700	0.1614	11.259	0	0	0
2014/02/05	R157	06/11/2014	6.20	Call	Bond Future	146.4300	0.1464	162.8600	0.1629	11.220	0	0	0
2014/02/05	R186	06/02/2014	8.75	Put	Bond Future	644.1600	0.6442	208.5400	0.2085	(67.626)	0	0	250
2014/02/05	R186	06/02/2014			Bond Future	8.7847	114.5384	8.7111	115.1516	(0.837)	0.0000	0.0000	13,763
2014/02/05	R186	06/02/2014	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R186	06/02/2014	7.74	Put	Bond Future	9,168.3800	9.1684	8,555.1900	8.5552	(6.688)	0	0	0
2014/02/05	R186	06/02/2014	7.76	Put	Bond Future	8,983.2700	8.9833	8,370.0800	8.3701	(6.826)	0	0	0
2014/02/05	R186	06/02/2014	7.75	Put	Bond Future	9,075.7800	9.0758	8,462.5900	8.4626	(6.756)	0	0	0
2014/02/05	R186	06/02/2014	8.75	Call	Bond Future	355.6200	0.3556	533.1900	0.5332	49.933	0	0	0
2014/02/05	R186	06/02/2014	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R186	06/02/2014	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R186	08/05/2014	8.75	Put	Bond Future	4,086.3500	4.0863	3,811.1800	3.8112	(6.734)	0	0	0
2014/02/05	R186	08/05/2014	7.50	Put	Bond Future	12,481.1100	12.4811	11,958.5500	11.9586	(4.187)	0	0	0
2014/02/05	R186	08/05/2014	8.25	Put	Bond Future	6,820.4400	6.8204	6,429.1800	6.4292	(5.737)	0	0	0
2014/02/05	R186	08/05/2014			Bond Future	8.8891	116.1740	8.8131	116.7941	(0.856)	0.0000	0.0000	51,116
2014/02/05	R186	08/05/2014	9.25	Put	Bond Future	2,229.7500	2.2297	2,056.7400	2.0567	(7.759)	0	0	8,000
2014/02/05	R186	08/05/2014	9.75	Put	Bond Future	1,104.2400	1.1042	1,016.6300	1.0166	(7.934)	0	0	6,000
2014/02/05	R186	08/05/2014	7.09	Put	Bond Future	16,187.6800	16.1877	15,615.2800	15.6153	(3.536)	0	0	0
2014/02/05	R186	08/05/2014	9.00	Put	Bond Future	3,056.1200	3.0561	2,830.1700	2.8302	(7.393)	0	0	400
2014/02/05	R186	08/05/2014	7.10	Call	Bond Future	141.6200	0.1416	190.3000	0.1903	34.374	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
2014/02/05	R186	08/05/2014	9.75	Call	Bond Future	7,798.5200	7.7985	8,331.0600	8.3311	6.829	0	0	0
2014/02/05	R186	08/05/2014	8.50	Call	Bond Future	2,119.5100	2.1195	2,405.3000	2.4053	13.484	0	0	0
2014/02/05	R186	08/05/2014	7.11	Call	Bond Future	145.1800	0.1452	194.8000	0.1948	34.178	0	0	0
2014/02/05	R186	08/05/2014	9.25	Call	Bond Future	5,107.1700	5.1072	5,554.3100	5.5543	8.755	0	0	0
2014/02/05	R186	08/05/2014	8.25	Call	Bond Future	1,456.8100	1.4568	1,685.7000	1.6857	15.712	0	0	8,000
2014/02/05	R186	08/05/2014	7.09	Call	Bond Future	138.1500	0.1381	185.9000	0.1859	34.564	0	0	0
2014/02/05	R186	08/05/2014	8.50	Put	Bond Future	5,343.2100	5.3432	5,008.8500	5.0088	(6.258)	0	0	1,933
2014/02/05	R186	08/05/2014	8.75	Call	Bond Future	2,948.4400	2.9484	3,293.4200	3.2934	11.700	0	0	6,000
2014/02/05	R186	08/05/2014	7.11	Put	Bond Future	15,999.3400	15.9993	15,428.8100	15.4288	(3.566)	0	0	0
2014/02/05	R186	08/05/2014	7.50	Call	Bond Future	356.4000	0.3564	453.9900	0.4540	27.382	0	0	1,933
2014/02/05	R186	08/05/2014	9.00	Call	Bond Future	3,951.4200	3.9514	4,345.6200	4.3456	9.976	0	0	0
2014/02/05	R186	08/05/2014	7.10	Put	Bond Future	16,093.4100	16.0934	15,521.9400	15.5219	(3.551)	0	0	0
2014/02/05	R186	07/08/2014	8.31	Call	Bond Future	2,343.4300	2.3434	2,643.0300	2.6430	12.785	0	0	0
2014/02/05	R186	07/08/2014			Bond Future	8.9836	112.6496	8.9050	113.2772	(0.875)	0.0000	0.0000	0
2014/02/05	R186	07/08/2014	8.92	Put	Bond Future	4,820.1000	4.8201	4,607.7600	4.6078	(4.405)	0	0	840
2014/02/05	R186	07/08/2014	8.29	Call	Bond Future	2,290.8500	2.2909	2,586.6100	2.5866	12.910	0	0	0
2014/02/05	R186	07/08/2014	8.30	Call	Bond Future	2,317.0400	2.3170	2,614.7200	2.6147	12.847	0	0	0
2014/02/05	R186	07/08/2014	8.29	Put	Bond Future	8,000.1400	8.0001	7,668.3900	7.6684	(4.147)	0	0	0
2014/02/05	R186	07/08/2014	8.31	Put	Bond Future	7,882.4400	7.8824	7,554.5300	7.5545	(4.160)	0	0	0
2014/02/05	R186	07/08/2014	8.92	Call	Bond Future	4,312.7300	4.3127	4,727.9000	4.7279	9.627	0	0	0
2014/02/05	R186	07/08/2014	8.30	Put	Bond Future	7,941.1500	7.9412	7,611.3200	7.6113	(4.153)	0	0	0
2014/02/05	R186	06/11/2014	8.14	Call	Bond Future	2,465.1600	2.4652	2,756.0500	2.7561	11.800	0	0	0
2014/02/05	R186	06/11/2014	8.15	Put	Bond Future	10,012.0900	10.0121	9,668.0800	9.6681	(3.436)	0	0	0
2014/02/05	R186	06/11/2014			Bond Future	9.0736	114.4351	8.9919	115.0731	(0.900)	0.0000	0.0000	0
2014/02/05	R186	06/11/2014	9.17	Call	Bond Future	5,758.2500	5.7583	6,238.7200	6.2387	8.344	0	0	0
2014/02/05	R186	06/11/2014	8.15	Call	Bond Future	2,488.2100	2.4882	2,782.1700	2.7822	11.814	0	0	0
2014/02/05	R186	06/11/2014	8.16	Call	Bond Future	2,511.4200	2.5114	2,808.4400	2.8084	11.827	0	0	0
2014/02/05	R186	06/11/2014	9.17	Put	Bond Future	5,011.8800	5.0119	4,854.3800	4.8544	(3.143)	0	0	2,010
2014/02/05	R186	06/11/2014	8.14	Put	Bond Future	10,074.3500	10.0743	9,727.2700	9.7273	(3.445)	0	0	0
2014/02/05	R186	06/11/2014	8.16	Put	Bond Future	9,950.0800	9.9501	9,609.1300	9.6091	(3.427)	0	0	0
2014/02/05	R197	06/02/2014			Bond Future	266.0006	266.0006	265.9540	265.9540	(0.018)	0.0000	0.0000	0
2014/02/05	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R197	06/02/2014	279.99	Put	Bond Future	13,989.4200	13.9894	14,036.0400	14.0360	0.333	0	0	0
2014/02/05	R197	06/02/2014	280.01	Put	Bond Future	14,009.4200	14.0094	14,056.0400	14.0560	0.333	0	0	0
2014/02/05	R197	06/02/2014	280.00	Put	Bond Future	13,999.4200	13.9994	14,046.0400	14.0460	0.333	0	0	0
2014/02/05	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R197	08/05/2014			Bond Future	269.8322	269.8322	269.7806	269.7806	(0.019)	0.0000	0.0000	2,049
2014/02/05	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R197	08/05/2014	250.01	Call	Bond Future	19,822.1800	19.8222	19,770.6500	19.7707	(0.260)	0	0	0
2014/02/05	R197	08/05/2014	249.99	Call	Bond Future	19,842.1800	19.8422	19,790.6500	19.7907	(0.260)	0	0	0
2014/02/05	R197	08/05/2014	250.00	Call	Bond Future	19,832.1800	19.8322	19,780.6500	19.7807	(0.260)	0	0	0
2014/02/05	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R201	06/02/2014	5.24	Put	Bond Future	888.8100	0.8888	895.6300	0.8956	0.767	0	0	0
2014/02/05	R201	06/02/2014			Bond Future	6.2942	103.2546	6.3024	103.2478	0.129	0.0000	0.0000	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
2014/02/05	R201	06/02/2014	5.26	Put	Bond Future	871.8300		0.8718	878.6500	0.8786	0.782	0	0	0
2014/02/05	R201	06/02/2014	5.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R201	06/02/2014	5.25	Put	Bond Future	880.3200		0.8803	887.1400	0.8871	0.775	0	0	0
2014/02/05	R201	06/02/2014	5.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R201	06/02/2014	5.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R201	08/05/2014			Bond Future	6.5255		104.7291	6.5399	104.7205	0.221	0.0000	0.0000	0
2014/02/05	R201	08/05/2014	4.75	Call	Bond Future	5.0200		0.0050	7.7200	0.0077	53.785	0	0	0
2014/02/05	R201	08/05/2014	4.76	Call	Bond Future	5.1800		0.0052	7.9300	0.0079	53.089	0	0	0
2014/02/05	R201	08/05/2014	4.74	Call	Bond Future	4.8800		0.0049	7.5200	0.0075	54.098	0	0	0
2014/02/05	R201	08/05/2014	4.76	Put	Bond Future	1,065.1400		1.0651	1,076.4600	1.0765	1.063	0	0	0
2014/02/05	R201	08/05/2014	4.75	Put	Bond Future	1,071.0400		1.0710	1,082.3100	1.0823	1.052	0	0	0
2014/02/05	R201	08/05/2014	4.74	Put	Bond Future	1,076.9600		1.0770	1,088.1700	1.0882	1.041	0	0	0
2014/02/05	R201	07/08/2014	5.31	Put	Bond Future	566.8900		0.5669	580.8700	0.5809	2.466	0	0	0
2014/02/05	R201	07/08/2014			Bond Future	6.7316		101.9128	6.7612	101.9022	0.439	0.0000	0.0000	0
2014/02/05	R201	07/08/2014	5.30	Put	Bond Future	569.8300		0.5698	583.8000	0.5838	2.452	0	0	0
2014/02/05	R201	07/08/2014	5.31	Call	Bond Future	56.6400		0.0566	60.0600	0.0601	6.038	0	0	0
2014/02/05	R201	07/08/2014	5.29	Call	Bond Future	55.3300		0.0553	58.7300	0.0587	6.145	0	0	0
2014/02/05	R201	07/08/2014	5.30	Call	Bond Future	55.9800		0.0560	59.3900	0.0594	6.091	0	0	0
2014/02/05	R201	07/08/2014	5.29	Put	Bond Future	572.7900		0.5728	586.7500	0.5867	2.437	0	0	0
2014/02/05	R202	06/02/2014	208.99	Put	Bond Future	6,083.0600		6.0831	6,115.3600	6.1154	0.531	0	0	0
2014/02/05	R202	06/02/2014			Bond Future	202.9072		202.9072	202.8746	202.8746	(0.016)	0.0000	0.0000	826
2014/02/05	R202	06/02/2014	209.01	Put	Bond Future	6,103.0500		6.1030	6,135.3600	6.1354	0.529	0	0	0
2014/02/05	R202	06/02/2014	208.99	Call	Bond Future	0.2300		0.0002	0.0000	0.0000	(100.000)	0	0	0
2014/02/05	R202	06/02/2014	209.00	Put	Bond Future	6,093.0500		6.0930	6,125.3600	6.1254	0.530	0	0	0
2014/02/05	R202	06/02/2014	209.00	Call	Bond Future	0.2200		0.0002	0.0000	0.0000	(100.000)	0	0	0
2014/02/05	R202	06/02/2014	209.01	Call	Bond Future	0.2200		0.0002	0.0000	0.0000	(100.000)	0	0	0
2014/02/05	R202	08/05/2014	215.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R202	08/05/2014			Bond Future	205.8300		205.8300	205.7937	205.7937	(0.018)	0.0000	0.0000	44,668
2014/02/05	R202	08/05/2014	215.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R202	08/05/2014	214.99	Put	Bond Future	9,160.0200		9.1600	9,196.3100	9.1963	0.396	0	0	0
2014/02/05	R202	08/05/2014	215.01	Put	Bond Future	9,180.0200		9.1800	9,216.3100	9.2163	0.395	0	0	0
2014/02/05	R202	08/05/2014	214.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R202	08/05/2014	215.00	Put	Bond Future	9,170.0200		9.1700	9,206.3100	9.2063	0.396	0	0	0
2014/02/05	R203	06/02/2014			Bond Future	7.8382		104.6508	7.7770	104.8409	(0.781)	0.0000	0.0000	606
2014/02/05	R203	06/02/2014	5.95	Put	Bond Future	6,070.4100		6.0704	5,880.3500	5.8803	(3.131)	0	0	0
2014/02/05	R203	06/02/2014	6.14	Put	Bond Future	5,439.7100		5.4397	5,249.6500	5.2497	(3.494)	0	0	0
2014/02/05	R203	06/02/2014	6.16	Put	Bond Future	5,373.5800		5.3736	5,183.5200	5.1835	(3.537)	0	0	0
2014/02/05	R203	06/02/2014	6.84	Put	Bond Future	3,154.9900		3.1550	2,964.9300	2.9649	(6.024)	0	0	0
2014/02/05	R203	06/02/2014	6.15	Put	Bond Future	5,406.6400		5.4066	5,216.5800	5.2166	(3.515)	0	0	0
2014/02/05	R203	06/02/2014	5.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	16
2014/02/05	R203	06/02/2014	6.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R203	06/02/2014	6.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	13
2014/02/05	R203	06/02/2014	6.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R203	06/02/2014	6.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R203	08/05/2014	7.40	Put	Bond Future	2,234.0100		2.2340	2,139.5500	2.1396	(4.228)	0	0	0
2014/02/05	R203	08/05/2014	5.76	Call	Bond Future	7.1800		0.0072	13.2000	0.0132	83.844	0	0	0

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2014/02/05	R203	08/05/2014	6.84	Call	Bond Future	139.0100	0.1390	189.6700	0.1897	36.443	0	0	29
2014/02/05	R203	08/05/2014	5.74	Call	Bond Future	6.7200	0.0067	12.4400	0.0124	85.119	0	0	0
2014/02/05	R203	08/05/2014			Bond Future	8.0149	101.9821	7.9490	102.1732	(0.823)	0.0000	0.0000	16,110
2014/02/05	R203	08/05/2014	5.76	Put	Bond Future	6,802.8400	6.8028	6,617.7600	6.6178	(2.721)	0	0	0
2014/02/05	R203	08/05/2014	6.84	Put	Bond Future	3,611.5700	3.6116	3,471.1300	3.4711	(3.889)	0	0	0
2014/02/05	R203	08/05/2014	5.75	Put	Bond Future	6,833.9900	6.8340	6,648.7600	6.6488	(2.710)	0	0	0
2014/02/05	R203	08/05/2014	5.74	Put	Bond Future	6,865.1400	6.8651	6,679.7600	6.6798	(2.700)	0	0	0
2014/02/05	R203	08/05/2014	7.40	Call	Bond Future	434.6800	0.4347	531.3200	0.5313	22.232	0	0	16
2014/02/05	R203	08/05/2014	5.75	Call	Bond Future	6.9500	0.0070	12.8200	0.0128	84.460	0	0	0
2014/02/05	R203	07/08/2014	7.30	Call	Bond Future	565.8400	0.5658	699.4400	0.6994	23.611	0	0	0
2014/02/05	R203	07/08/2014	7.31	Call	Bond Future	573.0600	0.5731	707.4700	0.7075	23.455	0	0	0
2014/02/05	R203	07/08/2014			Bond Future	8.1806	103.5366	8.1092	103.7288	(0.872)	0.0000	0.0000	0
2014/02/05	R203	07/08/2014	6.84	Put	Bond Future	3,994.0500	3.9940	3,898.4200	3.8984	(2.394)	0	0	0
2014/02/05	R203	07/08/2014	7.29	Put	Bond Future	2,989.2700	2.9893	2,929.9200	2.9299	(1.985)	0	0	0
2014/02/05	R203	07/08/2014	7.31	Put	Bond Future	2,948.2600	2.9483	2,890.5400	2.8905	(1.958)	0	0	0
2014/02/05	R203	07/08/2014	7.29	Call	Bond Future	558.6900	0.5587	691.4700	0.6915	23.766	0	0	0
2014/02/05	R203	07/08/2014	7.30	Put	Bond Future	2,968.7200	2.9687	2,910.1900	2.9102	(1.972)	0	0	0
2014/02/05	R203	07/08/2014	6.84	Call	Bond Future	307.5200	0.3075	404.0200	0.4040	31.380	0	0	46
2014/02/05	R203	06/11/2014	6.86	Call	Bond Future	432.8200	0.4328	603.1600	0.6032	39.356	0	0	0
2014/02/05	R203	06/11/2014			Bond Future	8.3583	101.0117	8.2796	101.2074	(0.942)	0.0000	0.0000	0
2014/02/05	R203	06/11/2014	6.98	Call	Bond Future	491.9800	0.4920	673.2600	0.6733	36.847	0	0	14
2014/02/05	R203	06/11/2014	6.84	Call	Bond Future	423.5200	0.4235	592.0300	0.5920	39.788	0	0	45
2014/02/05	R203	06/11/2014	6.85	Call	Bond Future	428.1500	0.4281	597.5700	0.5976	39.570	0	0	0
2014/02/05	R203	06/11/2014	6.98	Put	Bond Future	3,987.9100	3.9879	3,973.5900	3.9736	(0.359)	0	0	0
2014/02/05	R203	06/11/2014	6.84	Put	Bond Future	4,283.0300	4.2830	4,255.9400	4.2559	(0.632)	0	0	0
2014/02/05	R203	06/11/2014	6.86	Put	Bond Future	4,240.2900	4.2403	4,215.0300	4.2150	(0.596)	0	0	0
2014/02/05	R203	06/11/2014	6.85	Put	Bond Future	4,261.6400	4.2616	4,235.4600	4.2355	(0.614)	0	0	0
2014/02/05	R204	06/02/2014	6.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R204	06/02/2014			Bond Future	8.0717	100.8432	8.0066	101.1006	(0.806)	0.0000	0.0000	13,572
2014/02/05	R204	06/02/2014	6.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R204	06/02/2014	6.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R204	06/02/2014	6.39	Put	Bond Future	6,919.8000	6.9198	6,662.3900	6.6624	(3.720)	0	0	0
2014/02/05	R204	06/02/2014	6.41	Put	Bond Future	6,834.1200	6.8341	6,576.7100	6.5767	(3.767)	0	0	0
2014/02/05	R204	06/02/2014	6.40	Put	Bond Future	6,876.9500	6.8770	6,619.5400	6.6195	(3.743)	0	0	0
2014/02/05	R204	08/05/2014			Bond Future	8.2243	102.2832	8.1553	102.5427	(0.839)	0.0000	0.0000	30,006
2014/02/05	R204	08/05/2014	6.05	Call	Bond Future	14.8400	0.0148	24.7700	0.0248	66.914	0	0	0
2014/02/05	R204	08/05/2014	6.06	Call	Bond Future	15.3000	0.0153	25.4700	0.0255	66.471	0	0	0
2014/02/05	R204	08/05/2014	6.04	Call	Bond Future	14.3900	0.0144	24.0900	0.0241	67.408	0	0	0
2014/02/05	R204	08/05/2014	6.05	Put	Bond Future	8,603.9400	8.6039	8,354.3900	8.3544	(2.900)	0	0	0
2014/02/05	R204	08/05/2014	6.04	Put	Bond Future	8,645.0400	8.6450	8,395.2600	8.3953	(2.889)	0	0	0
2014/02/05	R204	08/05/2014	6.06	Put	Bond Future	8,562.8600	8.5629	8,313.5500	8.3136	(2.912)	0	0	0
2014/02/05	R204	07/08/2014			Bond Future	8.3655	99.8078	8.2922	100.0694	(0.876)	0.0000	0.0000	0
2014/02/05	R204	07/08/2014	7.44	Put	Bond Future	4,157.2800	4.1573	4,008.0400	4.0080	(3.590)	0	0	0
2014/02/05	R204	07/08/2014	7.46	Put	Bond Future	4,101.6500	4.1017	3,953.9700	3.9540	(3.601)	0	0	0
2014/02/05	R204	07/08/2014	7.45	Put	Bond Future	4,129.4200	4.1294	3,980.9600	3.9810	(3.595)	0	0	0
2014/02/05	R204	07/08/2014	7.78	Call	Bond Future	1,164.1600	1.1642	1,303.8000	1.3038	11.995	0	0	0
2014/02/05	R204	07/08/2014	7.46	Call	Bond Future	809.7000	0.8097	923.6200	0.9236	14.069	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
2014/02/05	R204	07/08/2014	7.44	Call	Bond Future	791.1200	0.7911	903.4800	0.9035	14.203	0	0	0
2014/02/05	R204	07/08/2014	7.78	Put	Bond Future	3,277.6100	3.2776	3,155.6500	3.1556	(3.721)	0	0	530
2014/02/05	R204	07/08/2014	7.45	Call	Bond Future	800.3700	0.8004	913.5100	0.9135	14.136	0	0	0
2014/02/05	R204	06/11/2014	7.99	Put	Bond Future	3,499.1400	3.4991	3,358.4600	3.3585	(4.020)	0	0	1,270
2014/02/05	R204	06/11/2014			Bond Future	8.5053	101.3895	8.4265	101.6557	(0.926)	0.0000	0.0000	0
2014/02/05	R204	06/11/2014	6.99	Put	Bond Future	6,014.7700	6.0148	5,806.3400	5.8063	(3.465)	0	0	0
2014/02/05	R204	06/11/2014	7.01	Put	Bond Future	5,957.0800	5.9571	5,749.5100	5.7495	(3.484)	0	0	0
2014/02/05	R204	06/11/2014	6.99	Call	Bond Future	736.2100	0.7362	793.9700	0.7940	7.846	0	0	0
2014/02/05	R204	06/11/2014	7.00	Put	Bond Future	5,985.9000	5.9859	5,777.8900	5.7779	(3.475)	0	0	0
2014/02/05	R204	06/11/2014	7.99	Call	Bond Future	1,741.9700	1.7420	1,867.4800	1.8675	7.205	0	0	0
2014/02/05	R204	06/11/2014	7.00	Call	Bond Future	743.2900	0.7433	801.4700	0.8015	7.827	0	0	0
2014/02/05	R204	06/11/2014	7.01	Call	Bond Future	750.4200	0.7504	809.0400	0.8090	7.812	0	0	0
2014/02/05	R207	06/02/2014			Bond Future	8.3263	95.5765	8.2565	95.8886	(0.838)	0.0000	0.0000	9,766
2014/02/05	R207	06/02/2014	6.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R207	06/02/2014	6.64	Put	Bond Future	7,905.2000	7.9052	7,593.1000	7.5931	(3.948)	0	0	0
2014/02/05	R207	06/02/2014	6.66	Put	Bond Future	7,806.8400	7.8068	7,494.7400	7.4947	(3.998)	0	0	0
2014/02/05	R207	06/02/2014	6.65	Put	Bond Future	7,856.0000	7.8560	7,543.9000	7.5439	(3.973)	0	0	0
2014/02/05	R207	06/02/2014	6.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R207	06/02/2014	6.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R207	08/05/2014	6.19	Put	Bond Future	10,432.0300	10.4320	10,125.7500	10.1258	(2.936)	0	0	0
2014/02/05	R207	08/05/2014	6.21	Put	Bond Future	10,335.6800	10.3357	10,029.8300	10.0298	(2.959)	0	0	0
2014/02/05	R207	08/05/2014			Bond Future	8.4693	96.9414	8.3960	97.2564	(0.866)	0.0000	0.0000	18,448
2014/02/05	R207	08/05/2014	6.20	Put	Bond Future	10,383.8400	10.3838	10,077.7700	10.0778	(2.948)	0	0	0
2014/02/05	R207	08/05/2014	6.20	Call	Bond Future	15.7500	0.0157	24.6500	0.0246	56.508	0	0	0
2014/02/05	R207	08/05/2014	6.21	Call	Bond Future	16.2300	0.0162	25.3500	0.0254	56.192	0	0	0
2014/02/05	R207	08/05/2014	6.19	Call	Bond Future	15.2800	0.0153	23.9700	0.0240	56.872	0	0	0
2014/02/05	R207	07/08/2014	7.69	Call	Bond Future	946.3600	0.9464	1,100.7400	1.1007	16.313	0	0	0
2014/02/05	R207	07/08/2014	7.70	Put	Bond Future	4,758.2000	4.7582	4,595.9900	4.5960	(3.409)	0	0	0
2014/02/05	R207	07/08/2014			Bond Future	8.6023	94.7769	8.5251	95.0950	(0.897)	0.0000	0.0000	0
2014/02/05	R207	07/08/2014	7.70	Call	Bond Future	957.2300	0.9572	1,113.0900	1.1131	16.282	0	0	0
2014/02/05	R207	07/08/2014	7.71	Call	Bond Future	968.2000	0.9682	1,125.5300	1.1255	16.250	0	0	0
2014/02/05	R207	07/08/2014	7.69	Put	Bond Future	4,790.4900	4.7905	4,626.8000	4.6268	(3.417)	0	0	0
2014/02/05	R207	07/08/2014	7.71	Put	Bond Future	4,726.0300	4.7260	4,565.2900	4.5653	(3.401)	0	0	0
2014/02/05	R207	06/11/2014	7.36	Put	Bond Future	6,585.7900	6.5858	6,378.5900	6.3786	(3.146)	0	0	0
2014/02/05	R207	06/11/2014			Bond Future	8.7268	96.2791	8.6450	96.6026	(0.938)	0.0000	0.0000	0
2014/02/05	R207	06/11/2014	7.35	Put	Bond Future	6,618.9200	6.6189	6,411.0400	6.4110	(3.141)	0	0	0
2014/02/05	R207	06/11/2014	7.36	Call	Bond Future	1,001.9700	1.0020	1,118.3000	1.1183	11.610	0	0	0
2014/02/05	R207	06/11/2014	7.34	Call	Bond Future	983.6600	0.9837	1,098.6200	1.0986	11.687	0	0	0
2014/02/05	R207	06/11/2014	7.35	Call	Bond Future	992.7800	0.9928	1,108.4300	1.1084	11.649	0	0	0
2014/02/05	R207	06/11/2014	7.34	Put	Bond Future	6,652.1400	6.6521	6,443.5700	6.4436	(3.135)	0	0	0
2014/02/05	R208	06/02/2014	6.74	Put	Bond Future	8,981.2800	8.9813	8,685.2900	8.6853	(3.296)	0	0	0
2014/02/05	R208	06/02/2014			Bond Future	8.4407	93.5486	8.3814	93.8446	(0.702)	0.0000	0.0000	4,390
2014/02/05	R208	06/02/2014	6.75	Put	Bond Future	8,925.3700	8.9254	8,629.3800	8.6294	(3.316)	0	0	0
2014/02/05	R208	06/02/2014	6.76	Put	Bond Future	8,869.5000	8.8695	8,573.5100	8.5735	(3.337)	0	0	0
2014/02/05	R208	06/02/2014	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/05	R208	06/02/2014	6.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R208	08/05/2014	6.31	Call	Bond Future	17.4900		0.0175	28.5900	0.0286	63.465	0	0	0
2014/02/05	R208	08/05/2014			Bond Future	8.5651		91.4867	8.5033	91.7855	(0.722)	0.0000	0.0000	11,023
2014/02/05	R208	08/05/2014	6.29	Call	Bond Future	16.4500		0.0165	27.0300	0.0270	64.316	0	0	0
2014/02/05	R208	08/05/2014	6.31	Put	Bond Future	11,740.4000		11.7404	11,452.7600	11.4528	(2.450)	0	0	0
2014/02/05	R208	08/05/2014	6.30	Put	Bond Future	11,795.8600		11.7959	11,507.9600	11.5080	(2.441)	0	0	0
2014/02/05	R208	08/05/2014	6.29	Put	Bond Future	11,851.3600		11.8514	11,563.2000	11.5632	(2.431)	0	0	0
2014/02/05	R208	08/05/2014	6.30	Call	Bond Future	16.9600		0.0170	27.8000	0.0278	63.915	0	0	0
2014/02/05	R208	07/08/2014	8.28	Call	Bond Future	1,809.0000		1.8090	2,088.7800	2.0888	15.466	0	0	0
2014/02/05	R208	07/08/2014			Bond Future	8.6789		92.8815	8.6144	93.1831	(0.743)	0.0000	0.0000	0
2014/02/05	R208	07/08/2014	7.80	Call	Bond Future	1,051.5800		1.0516	1,275.7400	1.2757	21.316	0	0	0
2014/02/05	R208	07/08/2014	7.79	Put	Bond Future	5,306.5300		5.3065	5,228.0300	5.2280	(1.479)	0	0	0
2014/02/05	R208	07/08/2014	7.81	Put	Bond Future	5,233.9100		5.2339	5,157.5600	5.1576	(1.459)	0	0	0
2014/02/05	R208	07/08/2014	7.80	Put	Bond Future	5,270.1400		5.2701	5,192.7200	5.1927	(1.469)	0	0	0
2014/02/05	R208	07/08/2014	8.28	Put	Bond Future	3,694.4800		3.6945	3,672.6800	3.6727	(0.590)	0	0	630
2014/02/05	R208	07/08/2014	7.81	Call	Bond Future	1,064.6800		1.0647	1,289.9100	1.2899	21.155	0	0	0
2014/02/05	R208	07/08/2014	7.79	Call	Bond Future	1,038.6000		1.0386	1,261.6800	1.2617	21.479	0	0	0
2014/02/05	R208	06/11/2014	7.46	Call	Bond Future	1,015.1800		1.0152	1,184.0300	1.1840	16.633	0	0	0
2014/02/05	R208	06/11/2014			Bond Future	8.7910		90.9537	8.7232	91.2604	(0.772)	0.0000	0.0000	0
2014/02/05	R208	06/11/2014	7.44	Call	Bond Future	995.0700		0.9951	1,162.0500	1.1620	16.781	0	0	0
2014/02/05	R208	06/11/2014	7.45	Call	Bond Future	1,005.0800		1.0051	1,173.0000	1.1730	16.707	0	0	0
2014/02/05	R208	06/11/2014	8.50	Put	Bond Future	3,887.2500		3.8873	3,863.3000	3.8633	(0.616)	0	0	1,520
2014/02/05	R208	06/11/2014	7.44	Put	Bond Future	7,352.4600		7.3525	7,212.7000	7.2127	(1.901)	0	0	0
2014/02/05	R208	06/11/2014	7.46	Put	Bond Future	7,274.5300		7.2745	7,136.6400	7.1366	(1.896)	0	0	0
2014/02/05	R208	06/11/2014	8.50	Call	Bond Future	2,562.3000		2.5623	2,845.0900	2.8451	11.037	0	0	0
2014/02/05	R208	06/11/2014	7.45	Put	Bond Future	7,313.4400		7.3134	7,174.6200	7.1746	(1.898)	0	0	0
2014/02/05	R209	06/02/2014	8.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R209	06/02/2014			Bond Future	9.2139		74.5004	9.1660	74.8513	(0.521)	0.0000	0.0000	1,919
2014/02/05	R209	06/02/2014	8.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R209	06/02/2014	8.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R209	06/02/2014	8.54	Put	Bond Future	5,185.5300		5.1855	4,834.6800	4.8347	(6.766)	0	0	0
2014/02/05	R209	06/02/2014	8.56	Put	Bond Future	5,023.4100		5.0234	4,672.5600	4.6726	(6.984)	0	0	0
2014/02/05	R209	06/02/2014	8.55	Put	Bond Future	5,104.4000		5.1044	4,753.5500	4.7536	(6.873)	0	0	0
2014/02/05	R209	08/05/2014	9.63	Call	Bond Future	4,369.1400		4.3691	4,611.1800	4.6112	5.540	0	0	0
2014/02/05	R209	08/05/2014			Bond Future	9.2992		72.4183	9.2500	72.7729	(0.529)	0.0000	0.0000	24,063
2014/02/05	R209	08/05/2014	9.00	Put	Bond Future	4,348.4300		4.3484	4,150.3400	4.1503	(4.555)	0	0	0
2014/02/05	R209	08/05/2014	9.50	Call	Bond Future	3,844.0800		3.8441	4,071.0100	4.0710	5.903	0	0	0
2014/02/05	R209	08/05/2014	7.85	Call	Bond Future	288.6100		0.2886	315.9000	0.3159	9.456	0	0	0
2014/02/05	R209	08/05/2014	9.85	Put	Bond Future	1,532.1800		1.5322	1,443.2600	1.4433	(5.803)	0	0	10,000
2014/02/05	R209	08/05/2014	8.50	Put	Bond Future	7,125.7400		7.1257	6,863.1600	6.8632	(3.685)	0	0	0
2014/02/05	R209	08/05/2014	7.86	Call	Bond Future	295.0500		0.2950	322.8700	0.3229	9.429	0	0	0
2014/02/05	R209	08/05/2014	9.75	Put	Bond Future	1,754.8800		1.7549	1,655.3000	1.6553	(5.674)	0	0	7,262
2014/02/05	R209	08/05/2014	9.50	Put	Bond Future	2,425.2700		2.4253	2,297.5200	2.2975	(5.267)	0	0	640
2014/02/05	R209	08/05/2014	7.84	Call	Bond Future	282.2900		0.2823	309.0600	0.3091	9.483	0	0	0
2014/02/05	R209	08/05/2014	7.85	Put	Bond Future	11,991.7500		11.9917	11,664.3600	11.6644	(2.730)	0	0	0
2014/02/05	R209	08/05/2014	9.85	Call	Bond Future	5,320.2600		5.3203	5,586.0200	5.5860	4.995	0	0	0
2014/02/05	R209	08/05/2014	7.84	Put	Bond Future	12,076.0900		12.0761	11,748.1800	11.7482	(2.715)	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
2014/02/05	R209	08/05/2014	9.63	Put	Bond Future	2,055.2200	2.0552	1,942.5800	1.9426	(5.481)	0	0	883
2014/02/05	R209	08/05/2014	8.50	Call	Bond Future	1,009.7700	1.0098	1,101.8700	1.1019	9.121	0	0	640
2014/02/05	R209	08/05/2014	9.00	Call	Bond Future	2,149.1900	2.1492	2,305.7800	2.3058	7.286	0	0	640
2014/02/05	R209	08/05/2014	7.86	Put	Bond Future	11,907.6700	11.9077	11,580.8100	11.5808	(2.745)	0	0	0
2014/02/05	R209	08/05/2014	9.75	Call	Bond Future	4,879.1200	4.8791	5,134.2200	5.1342	5.228	0	0	0
2014/02/05	R209	07/08/2014	9.04	Put	Bond Future	5,672.7700	5.6728	5,626.3200	5.6263	(0.819)	0	0	0
2014/02/05	R209	07/08/2014			Bond Future	9.3766	73.5224	9.3261	73.8811	(0.538)	0.0000	0.0000	0
2014/02/05	R209	07/08/2014	9.06	Put	Bond Future	5,583.2700	5.5833	5,538.9500	5.5389	(0.794)	0	0	0
2014/02/05	R209	07/08/2014	9.05	Put	Bond Future	5,627.8900	5.6279	5,582.5100	5.5825	(0.806)	0	0	0
2014/02/05	R209	07/08/2014	9.05	Call	Bond Future	3,255.6100	3.2556	3,568.9700	3.5690	9.625	0	0	0
2014/02/05	R209	07/08/2014	9.06	Call	Bond Future	3,285.4500	3.2855	3,599.8700	3.5999	9.570	0	0	0
2014/02/05	R209	07/08/2014	9.04	Call	Bond Future	3,225.9100	3.2259	3,538.2000	3.5382	9.681	0	0	0
2014/02/05	R209	06/11/2014			Bond Future	9.4510	71.5398	9.3990	71.9045	(0.550)	0.0000	0.0000	0
2014/02/05	R209	06/11/2014	8.99	Put	Bond Future	7,081.4000	7.0814	7,084.9200	7.0849	0.050	0	0	0
2014/02/05	R209	06/11/2014	9.01	Put	Bond Future	6,989.0600	6.9891	6,994.4900	6.9945	0.078	0	0	0
2014/02/05	R209	06/11/2014	9.00	Put	Bond Future	7,035.1200	7.0351	7,039.6000	7.0396	0.064	0	0	0
2014/02/05	R209	06/11/2014	8.99	Call	Bond Future	3,742.2300	3.7422	4,110.4800	4.1105	9.840	0	0	0
2014/02/05	R209	06/11/2014	9.00	Call	Bond Future	3,770.9500	3.7710	4,140.1600	4.1402	9.791	0	0	0
2014/02/05	R209	06/11/2014	9.01	Call	Bond Future	3,799.7800	3.7998	4,169.9400	4.1699	9.742	0	0	0
2014/02/05	R210	06/02/2014	161.51	Put	Bond Future	6,524.6500	6.5247	6,549.8700	6.5499	0.387	0	0	0
2014/02/05	R210	06/02/2014			Bond Future	154.9853	154.9853	154.9601	154.9601	(0.016)	0.0000	0.0000	0
2014/02/05	R210	06/02/2014	161.50	Put	Bond Future	6,514.6500	6.5147	6,539.8700	6.5399	0.387	0	0	0
2014/02/05	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R210	06/02/2014	161.49	Put	Bond Future	6,504.6500	6.5047	6,529.8700	6.5299	0.388	0	0	0
2014/02/05	R210	08/05/2014			Bond Future	155.2602	155.2602	155.2321	155.2321	(0.018)	0.0000	0.0000	1,319
2014/02/05	R210	08/05/2014	159.99	Put	Bond Future	4,729.8100	4.7298	4,757.9200	4.7579	0.594	0	0	0
2014/02/05	R210	08/05/2014	160.01	Put	Bond Future	4,749.8100	4.7498	4,777.9200	4.7779	0.592	0	0	0
2014/02/05	R210	08/05/2014	160.00	Put	Bond Future	4,739.8100	4.7398	4,767.9200	4.7679	0.593	0	0	0
2014/02/05	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R211	06/02/2014	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R211	06/02/2014			Bond Future	125.9130	125.9130	125.8785	125.8785	(0.027)	0.0000	0.0000	2,022
2014/02/05	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R211	06/02/2014	128.99	Put	Bond Future	3,077.0400	3.0770	3,111.4700	3.1115	1.119	0	0	0
2014/02/05	R211	06/02/2014	129.01	Put	Bond Future	3,097.0400	3.0970	3,131.4700	3.1315	1.112	0	0	0
2014/02/05	R211	06/02/2014	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R211	06/02/2014	129.00	Put	Bond Future	3,087.0400	3.0870	3,121.4700	3.1215	1.115	0	0	0
2014/02/05	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R211	08/05/2014	130.00	Put	Bond Future	2,273.3400	2.2733	2,310.2300	2.3102	1.623	0	0	0
2014/02/05	R211	08/05/2014			Bond Future	127.7267	127.7267	127.6898	127.6898	(0.029)	0.0000	0.0000	390
2014/02/05	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R211	08/05/2014	129.99	Put	Bond Future	2,263.3400	2.2633	2,300.2300	2.3002	1.630	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
2014/02/05	R211	08/05/2014	130.01	Put	Bond Future	2,283.3400	2.2833	2,320.2300	2.3202	1.616	0	0	0
2014/02/05	R212	06/02/2014			Bond Future	125.2676	125.2676	126.0543	126.0543	0.628	0.0000	0.0000	0
2014/02/05	R212	06/02/2014	132.99	Put	Bond Future	7,722.4000	7.7224	6,935.7400	6.9357	(10.187)	0	0	0
2014/02/05	R212	06/02/2014	133.01	Put	Bond Future	7,742.4000	7.7424	6,955.7400	6.9557	(10.160)	0	0	0
2014/02/05	R212	06/02/2014	133.00	Put	Bond Future	7,732.4000	7.7324	6,945.7400	6.9457	(10.174)	0	0	0
2014/02/05	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R212	08/05/2014			Bond Future	127.0719	127.0719	127.8681	127.8681	0.626	0.0000	0.0000	21,791
2014/02/05	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R212	08/05/2014	131.99	Put	Bond Future	4,918.0500	4.9181	4,121.9500	4.1219	(16.187)	0	0	0
2014/02/05	R212	08/05/2014	132.01	Put	Bond Future	4,938.0500	4.9381	4,141.9500	4.1419	(16.122)	0	0	0
2014/02/05	R212	08/05/2014	132.00	Put	Bond Future	4,928.0500	4.9281	4,131.9500	4.1319	(16.154)	0	0	0
2014/02/05	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R213	06/02/2014			Bond Future	9.2045	84.3795	9.1461	84.8087	(0.634)	0.0000	0.0000	12,507
2014/02/05	R213	06/02/2014	8.29	Put	Bond Future	7,121.2000	7.1212	6,692.0300	6.6920	(6.027)	0	0	0
2014/02/05	R213	06/02/2014	8.31	Put	Bond Future	6,955.9500	6.9560	6,526.7800	6.5268	(6.170)	0	0	0
2014/02/05	R213	06/02/2014	8.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R213	06/02/2014	8.30	Put	Bond Future	7,038.5200	7.0385	6,609.3500	6.6093	(6.097)	0	0	0
2014/02/05	R213	06/02/2014	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R213	06/02/2014	8.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R213	08/05/2014	7.65	Put	Bond Future	13,459.9500	13.4599	13,050.0000	13.0500	(3.046)	0	0	0
2014/02/05	R213	08/05/2014			Bond Future	9.2978	82.0439	9.2378	82.4778	(0.646)	0.0000	0.0000	21,730
2014/02/05	R213	08/05/2014	7.64	Put	Bond Future	13,545.0900	13.5451	13,134.6600	13.1347	(3.030)	0	0	0
2014/02/05	R213	08/05/2014	7.66	Put	Bond Future	13,375.0200	13.3750	12,965.5600	12.9656	(3.061)	0	0	0
2014/02/05	R213	08/05/2014	7.65	Call	Bond Future	201.3700	0.2014	225.3800	0.2254	11.923	0	0	0
2014/02/05	R213	08/05/2014	7.64	Call	Bond Future	196.8100	0.1968	220.3400	0.2203	11.956	0	0	0
2014/02/05	R213	08/05/2014	7.66	Call	Bond Future	206.0200	0.2060	230.5200	0.2305	11.892	0	0	0
2014/02/05	R213	07/08/2014	8.86	Call	Bond Future	2,752.7100	2.7527	3,013.2800	3.0133	9.466	0	0	0
2014/02/05	R213	07/08/2014			Bond Future	9.3840	83.2944	9.3223	83.7334	(0.657)	0.0000	0.0000	0
2014/02/05	R213	07/08/2014	8.84	Call	Bond Future	2,699.3900	2.6994	2,957.6100	2.9576	9.566	0	0	0
2014/02/05	R213	07/08/2014	8.85	Call	Bond Future	2,726.0800	2.7261	2,985.3700	2.9854	9.511	0	0	0
2014/02/05	R213	07/08/2014	8.84	Put	Bond Future	6,694.4300	6.6944	6,513.6500	6.5137	(2.700)	0	0	0
2014/02/05	R213	07/08/2014	8.86	Put	Bond Future	6,595.8200	6.5958	6,417.3900	6.4174	(2.705)	0	0	0
2014/02/05	R213	07/08/2014	8.85	Put	Bond Future	6,645.1100	6.6451	6,465.4000	6.4654	(2.704)	0	0	0
2014/02/05	R213	06/11/2014	8.84	Call	Bond Future	3,304.7100	3.3047	3,595.7800	3.5958	8.808	0	0	0
2014/02/05	R213	06/11/2014	8.85	Put	Bond Future	7,826.0200	7.8260	7,671.8500	7.6718	(1.970)	0	0	0
2014/02/05	R213	06/11/2014			Bond Future	9.4688	81.0709	9.4051	81.5172	(0.673)	0.0000	0.0000	0
2014/02/05	R213	06/11/2014	8.85	Call	Bond Future	3,331.5200	3.3315	3,623.7000	3.6237	8.770	0	0	0
2014/02/05	R213	06/11/2014	8.86	Call	Bond Future	3,358.1800	3.3582	3,651.4700	3.6515	8.734	0	0	0
2014/02/05	R213	06/11/2014	8.84	Put	Bond Future	7,874.8200	7.8748	7,719.5400	7.7195	(1.972)	0	0	0
2014/02/05	R213	06/11/2014	8.86	Put	Bond Future	7,777.1600	7.7772	7,624.1000	7.6241	(1.968)	0	0	0
2014/02/05	R214	06/02/2014			Bond Future	9.3290	75.1884	9.2860	75.5124	(0.461)	0.0000	0.0000	4,835
2014/02/05	R214	06/02/2014	8.99	Put	Bond Future	2,625.9800	2.6260	2,297.1200	2.2971	(12.523)	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
2014/02/05	R214	06/02/2014	9.01	Put	Bond Future	2,469.5900	2.4696	2,138.9000	2.1389	(13.390)	0	0	0
2014/02/05	R214	06/02/2014	8.99	Call	Bond Future	5.7600	0.0058	0.9400	0.0009	(83.681)	0	0	0
2014/02/05	R214	06/02/2014	9.00	Put	Bond Future	2,547.6000	2.5476	2,217.8800	2.2179	(12.942)	0	0	0
2014/02/05	R214	06/02/2014	9.00	Call	Bond Future	6.9400	0.0069	1.2600	0.0013	(81.844)	0	0	0
2014/02/05	R214	06/02/2014	9.01	Call	Bond Future	8.3400	0.0083	1.6900	0.0017	(79.736)	0	0	0
2014/02/05	R214	08/05/2014			Bond Future	9.4128	72.9744	9.3687	73.3018	(0.469)	0.0000	0.0000	5,055
2014/02/05	R214	08/05/2014	9.00	Call	Bond Future	1,980.0400	1.9800	2,092.0300	2.0920	5.656	0	0	0
2014/02/05	R214	08/05/2014	8.99	Put	Bond Future	5,195.2300	5.1952	4,978.6500	4.9787	(4.169)	0	0	0
2014/02/05	R214	08/05/2014	9.01	Put	Bond Future	5,090.4800	5.0905	4,876.1700	4.8762	(4.210)	0	0	0
2014/02/05	R214	08/05/2014	9.00	Put	Bond Future	5,142.6700	5.1427	4,927.2300	4.9272	(4.189)	0	0	0
2014/02/05	R214	08/05/2014	9.01	Call	Bond Future	2,007.2000	2.0072	2,120.3200	2.1203	5.636	0	0	0
2014/02/05	R214	08/05/2014	8.99	Call	Bond Future	1,953.1200	1.9531	2,063.9700	2.0640	5.676	0	0	0
2014/02/05	R214	07/08/2014	9.54	Put	Bond Future	4,357.4000	4.3574	4,308.1000	4.3081	(1.131)	0	0	0
2014/02/05	R214	07/08/2014			Bond Future	9.4901	73.9934	9.4449	74.3244	(0.477)	0.0000	0.0000	0
2014/02/05	R214	07/08/2014	9.56	Put	Bond Future	4,285.9800	4.2860	4,238.1600	4.2382	(1.116)	0	0	0
2014/02/05	R214	07/08/2014	9.55	Put	Bond Future	4,321.5700	4.3216	4,273.0100	4.2730	(1.124)	0	0	0
2014/02/05	R214	07/08/2014	9.56	Call	Bond Future	4,791.9300	4.7919	5,075.1500	5.0751	5.910	0	0	0
2014/02/05	R214	07/08/2014	9.54	Call	Bond Future	4,719.1700	4.7192	5,000.9100	5.0009	5.970	0	0	0
2014/02/05	R214	07/08/2014	9.55	Call	Bond Future	4,755.4900	4.7555	5,037.9700	5.0380	5.940	0	0	0
2014/02/05	R214	06/11/2014	9.64	Call	Bond Future	5,651.7200	5.6517	6,000.8300	6.0008	6.177	0	0	0
2014/02/05	R214	06/11/2014			Bond Future	9.5657	71.8776	9.5191	72.2141	(0.488)	0.0000	0.0000	0
2014/02/05	R214	06/11/2014	9.65	Call	Bond Future	5,686.9200	5.6869	6,037.0900	6.0371	6.157	0	0	0
2014/02/05	R214	06/11/2014	9.66	Call	Bond Future	5,722.2100	5.7222	6,073.4200	6.0734	6.138	0	0	0
2014/02/05	R214	06/11/2014	9.64	Put	Bond Future	5,121.3000	5.1213	5,133.8300	5.1338	0.245	0	0	0
2014/02/05	R214	06/11/2014	9.66	Put	Bond Future	5,050.1200	5.0501	5,064.7500	5.0648	0.290	0	0	0
2014/02/05	R214	06/11/2014	9.65	Put	Bond Future	5,085.6000	5.0856	5,099.1900	5.0992	0.267	0	0	0
2014/02/05	R248	06/02/2014	9.11	Put	Bond Future	2,842.6800	2.8427	2,524.6700	2.5247	(11.187)	0	0	0
2014/02/05	R248	06/02/2014			Bond Future	9.3992	97.3517	9.3660	97.6697	(0.352)	0.0000	0.0000	7,681
2014/02/05	R248	06/02/2014	9.10	Put	Bond Future	2,943.7600	2.9438	2,625.7500	2.6257	(10.803)	0	0	0
2014/02/05	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R248	06/02/2014	9.09	Put	Bond Future	3,045.0300	3.0450	2,727.0200	2.7270	(10.444)	0	0	0
2014/02/05	R248	08/05/2014	9.04	Put	Bond Future	4,373.8500	4.3738	4,052.7600	4.0528	(7.341)	0	0	0
2014/02/05	R248	08/05/2014			Bond Future	9.4859	94.3161	9.4518	94.6372	(0.359)	0.0000	0.0000	13,650
2014/02/05	R248	08/05/2014	9.06	Put	Bond Future	4,169.7800	4.1698	3,848.6900	3.8487	(7.700)	0	0	0
2014/02/05	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R248	08/05/2014	9.05	Put	Bond Future	4,271.7200	4.2717	3,950.6300	3.9506	(7.517)	0	0	0
2014/02/05	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R248	07/08/2014			Bond Future	9.5661	95.6322	9.5312	95.9563	(0.365)	0.0000	0.0000	0
2014/02/05	R248	07/08/2014	9.65	Call	Bond Future	771.6500	0.7717	1,095.8000	1.0958	42.007	0	0	0
2014/02/05	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R248	07/08/2014	9.66	Call	Bond Future	862.8300	0.8628	1,186.9800	1.1870	37.568	0	0	0
2014/02/05	R248	07/08/2014	9.64	Call	Bond Future	680.3000	0.6803	1,004.4500	1.0044	47.648	0	0	0



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2014/02/05	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R248	06/11/2014			Bond Future	9.6447	92.7212	9.6087	93.0509	(0.373)	0.0000	0.0000	0
2014/02/05	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R248	06/11/2014	9.72	Call	Bond Future	682.7600	0.6828	1,012.4700	1.0125	48.291	0	0	0
2014/02/05	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/05	R248	06/11/2014	9.73	Call	Bond Future	772.7400	0.7727	1,102.4500	1.1025	42.668	0	0	0
2014/02/05	R248	06/11/2014	9.74	Call	Bond Future	862.5500	0.8625	1,192.2600	1.1923	38.225	0	0	0

**Total** **485982**