



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 21/02/2014 to 21/02/2014

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/21	2025	08/05/2014			Bond Future	108.4062	108.4062	109.4609	109.4609	0.973	0.0000	0.0000	0
2014/02/21	2025	08/05/2014	110.99	Put	Bond Future	2,583.7600	2.5838	1,529.0600	1.5291	(40.820)	0	0	0
2014/02/21	2025	08/05/2014	111.00	Put	Bond Future	2,593.7600	2.5938	1,539.0600	1.5391	(40.663)	0	0	0
2014/02/21	2025	08/05/2014	111.01	Put	Bond Future	2,603.7600	2.6038	1,549.0600	1.5491	(40.507)	0	0	0
2014/02/21	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2025	07/08/2014	109.01	Call	Bond Future	0.0000	0.0000	959.3800	0.9594	100.000	0	0	0
2014/02/21	2025	07/08/2014			Bond Future	108.8988	108.8988	109.9694	109.9694	0.983	0.0000	0.0000	0
2014/02/21	2025	07/08/2014	108.99	Call	Bond Future	0.0000	0.0000	979.3800	0.9794	100.000	0	0	0
2014/02/21	2025	07/08/2014	109.00	Put	Bond Future	101.2400	0.1012	0.0000	0.0000	(100.000)	0	0	0
2014/02/21	2025	07/08/2014	108.99	Put	Bond Future	91.2400	0.0912	0.0000	0.0000	(100.000)	0	0	0
2014/02/21	2025	07/08/2014	109.01	Put	Bond Future	111.2400	0.1112	0.0000	0.0000	(100.000)	0	0	0
2014/02/21	2025	07/08/2014	109.00	Call	Bond Future	0.0000	0.0000	969.3800	0.9694	100.000	0	0	0
2014/02/21	2030	08/05/2014			Bond Future	9.0735	93.3341	9.0570	93.4617	(0.181)	0.0000	0.0000	1,681
2014/02/21	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2030	08/05/2014	8.99	Put	Bond Future	650.4600	0.6505	522.8100	0.5228	(19.625)	0	0	0
2014/02/21	2030	08/05/2014	9.01	Put	Bond Future	494.0100	0.4940	366.3600	0.3664	(25.840)	0	0	0
2014/02/21	2030	08/05/2014	9.00	Put	Bond Future	572.1900	0.5722	444.5400	0.4445	(22.309)	0	0	0
2014/02/21	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2030	07/08/2014	8.99	Put	Bond Future	1,364.0400	1.3640	1,234.3600	1.2344	(9.507)	0	0	0
2014/02/21	2030	07/08/2014			Bond Future	9.1673	90.7052	9.1503	90.8349	(0.186)	0.0000	0.0000	0
2014/02/21	2030	07/08/2014	9.01	Put	Bond Future	1,208.6900	1.2087	1,079.0100	1.0790	(10.729)	0	0	0
2014/02/21	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2030	07/08/2014	9.00	Put	Bond Future	1,286.3200	1.2863	1,156.6400	1.1566	(10.081)	0	0	0
2014/02/21	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2030	06/11/2014			Bond Future	9.2458	92.1475	9.2285	92.2772	(0.187)	0.0000	0.0000	0
2014/02/21	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2030	06/11/2014	8.99	Put	Bond Future	1,945.7800	1.9458	1,816.0400	1.8160	(6.668)	0	0	0
2014/02/21	2030	06/11/2014	9.01	Put	Bond Future	1,791.4500	1.7915	1,661.7100	1.6617	(7.242)	0	0	0
2014/02/21	2030	06/11/2014	9.00	Put	Bond Future	1,868.5700	1.8686	1,738.8300	1.7388	(6.943)	0	0	0
2014/02/21	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2037	08/05/2014			Bond Future	9.2277	95.5015	9.2062	95.6935	(0.233)	0.0000	0.0000	5,914
2014/02/21	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2037	08/05/2014	9.38	Call	Bond Future	1,343.0200	1.3430	1,535.0200	1.5350	14.296	0	0	0
2014/02/21	2037	08/05/2014	9.39	Call	Bond Future	1,430.0800	1.4301	1,622.0800	1.6221	13.426	0	0	0
2014/02/21	2037	08/05/2014	9.37	Call	Bond Future	1,255.8200	1.2558	1,447.8200	1.4478	15.289	0	0	0
2014/02/21	2037	07/08/2014	9.06	Put	Bond Future	2,280.5800	2.2806	2,085.5800	2.0856	(8.550)	0	0	0
2014/02/21	2037	07/08/2014			Bond Future	9.3149	92.6541	9.2927	92.8491	(0.238)	0.0000	0.0000	3,280
2014/02/21	2037	07/08/2014	9.05	Put	Bond Future	2,371.8800	2.3719	2,176.8800	2.1769	(8.221)	0	0	0
2014/02/21	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/02/21	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2037	07/08/2014	9.04	Put	Bond Future	2,463.3200	2.4633	2,268.3200	2.2683	(7.916)	0	0	0
2014/02/21	2037	06/11/2014	9.69	Call	Bond Future	2,554.3900	2.5544	2,750.4800	2.7505	7.677	0	0	0
2014/02/21	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2037	06/11/2014			Bond Future	9.3880	94.0103	9.3654	94.2064	(0.241)	0.0000	0.0000	0
2014/02/21	2037	06/11/2014	9.70	Call	Bond Future	2,637.0100	2.6370	2,833.1000	2.8331	7.436	0	0	0
2014/02/21	2037	06/11/2014	9.71	Call	Bond Future	2,719.5100	2.7195	2,915.6000	2.9156	7.210	0	0	0
2014/02/21	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2038	08/05/2014			Bond Future	107.4285	107.4285	108.2124	108.2124	0.730	0.0000	0.0000	57
2014/02/21	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2038	08/05/2014	108.99	Put	Bond Future	1,561.5300	1.5615	777.6000	0.7776	(50.203)	0	0	0
2014/02/21	2038	08/05/2014	109.01	Put	Bond Future	1,581.5300	1.5815	797.6000	0.7976	(49.568)	0	0	0
2014/02/21	2038	08/05/2014	109.00	Put	Bond Future	1,571.5300	1.5715	787.6000	0.7876	(49.883)	0	0	0
2014/02/21	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2038	07/08/2014			Bond Future	107.7662	107.7662	108.5619	108.5619	0.738	0.0000	0.0000	0
2014/02/21	2038	07/08/2014	106.00	Call	Bond Future	1,766.2200	1.7662	2,561.9100	2.5619	45.050	0	0	0
2014/02/21	2038	07/08/2014	106.01	Call	Bond Future	1,756.2200	1.7562	2,551.9100	2.5519	45.307	0	0	0
2014/02/21	2038	07/08/2014	105.99	Call	Bond Future	1,776.2200	1.7762	2,571.9100	2.5719	44.797	0	0	0
2014/02/21	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2046	08/05/2014			Bond Future	104.6748	104.6748	105.3656	105.3656	0.660	0.0000	0.0000	1,938
2014/02/21	2046	08/05/2014	104.35	Call	Bond Future	324.7700	0.3248	1,015.6100	1.0156	212.717	0	0	0
2014/02/21	2046	08/05/2014	104.36	Call	Bond Future	314.7700	0.3148	1,005.6100	1.0056	219.475	0	0	0
2014/02/21	2046	08/05/2014	104.34	Call	Bond Future	334.7700	0.3348	1,025.6100	1.0256	206.363	0	0	0
2014/02/21	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2046	07/08/2014			Bond Future	106.2338	106.2338	106.9354	106.9354	0.660	0.0000	0.0000	0
2014/02/21	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2046	07/08/2014	104.44	Call	Bond Future	1,793.7900	1.7938	2,495.4100	2.4954	39.114	0	0	0
2014/02/21	2046	07/08/2014	104.45	Call	Bond Future	1,783.7900	1.7838	2,485.4100	2.4854	39.333	0	0	0
2014/02/21	2046	07/08/2014	104.43	Call	Bond Future	1,803.7900	1.8038	2,505.4100	2.5054	38.897	0	0	0
2014/02/21	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2046	06/11/2014	104.45	Call	Bond Future	2,147.5900	2.1476	2,857.8500	2.8579	33.072	0	0	0
2014/02/21	2046	06/11/2014			Bond Future	106.5976	106.5976	107.3078	107.3078	0.666	0.0000	0.0000	0
2014/02/21	2046	06/11/2014	104.43	Call	Bond Future	2,167.5900	2.1676	2,877.8500	2.8779	32.767	0	0	0
2014/02/21	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2046	06/11/2014	104.44	Call	Bond Future	2,157.5900	2.1576	2,867.8500	2.8679	32.919	0	0	0

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2014/02/21	2050	08/05/2014	114.99	Put	Bond Future	2,141.2500		2.1413	2,147.7000	2.1477	0.301	0	0	0
2014/02/21	2050	08/05/2014			Bond Future	112.8488		112.8488	112.8423	112.8423	(0.006)	0.0000	0.0000	472
2014/02/21	2050	08/05/2014	115.01	Put	Bond Future	2,161.2500		2.1613	2,167.7000	2.1677	0.298	0	0	0
2014/02/21	2050	08/05/2014	114.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2050	08/05/2014	115.00	Put	Bond Future	2,151.2500		2.1513	2,157.7000	2.1577	0.300	0	0	0
2014/02/21	2050	08/05/2014	115.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2050	08/05/2014	115.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2050	07/08/2014	112.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2050	07/08/2014			Bond Future	113.1263		113.1263	113.1198	113.1198	(0.006)	0.0000	0.0000	0
2014/02/21	2050	07/08/2014	112.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2050	07/08/2014	111.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	2050	07/08/2014	112.00	Call	Bond Future	1,126.2600		1.1263	1,119.8000	1.1198	(0.574)	0	0	0
2014/02/21	2050	07/08/2014	112.01	Call	Bond Future	1,116.2600		1.1163	1,109.8000	1.1098	(0.579)	0	0	0
2014/02/21	2050	07/08/2014	111.99	Call	Bond Future	1,136.2600		1.1363	1,129.8000	1.1298	(0.569)	0	0	0
2014/02/21	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	AL37	08/05/2014			Index Future	405.1360		405.1360	405.4010	405.4010	0.065	0.0000	0.0000	0
2014/02/21	AL37	07/08/2014			Index Future	411.1200		411.1200	411.3900	411.3900	0.066	0.0000	0.0000	0
2014/02/21	AL7T	08/05/2014			Index Future	474.5050		474.5050	475.2340	475.2340	0.154	0.0000	0.0000	1
2014/02/21	AL7T	07/08/2014			Index Future	481.5140		481.5140	482.2550	482.2550	0.154	0.0000	0.0000	0
2014/02/21	ALBI	08/05/2014			Index Future	434.3540		434.3540	434.8110	434.8110	0.105	0.0000	0.0000	728
2014/02/21	ALBI	07/08/2014			Index Future	440.7700		440.7700	441.2350	441.2350	0.105	0.0000	0.0000	0
2014/02/21	ALBI	06/11/2014			Index Future	447.7660		447.7660	448.2280	448.2280	0.103	0.0000	0.0000	0
2014/02/21	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C038	31/01/2038			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C048	28/02/2048			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C050	31/12/2050			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/02/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/21	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	113.2300	0.1132	100.000	0	0	0
2014/02/21	EL28	08/05/2014			Bond Future	113.5866	113.5866	114.1232	114.1232	0.472	0.0000	0.0000	0
2014/02/21	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	133.2300	0.1332	100.000	0	0	0
2014/02/21	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	123.2300	0.1232	100.000	0	0	0
2014/02/21	EL28	08/05/2014	113.99	Put	Bond Future	403.4100	0.4034	0.0000	0.0000	(100.000)	0	0	0
2014/02/21	EL28	08/05/2014	114.01	Put	Bond Future	423.4100	0.4234	0.0000	0.0000	(100.000)	0	0	0
2014/02/21	EL28	08/05/2014	114.00	Put	Bond Future	413.4100	0.4134	0.0000	0.0000	(100.000)	0	0	0
2014/02/21	EL28	07/08/2014	114.00	Call	Bond Future	1,278.6100	1.2786	1,823.4700	1.8235	42.613	0	0	0
2014/02/21	EL28	07/08/2014			Bond Future	115.2786	115.2786	115.8235	115.8235	0.473	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
2014/02/21	EL28	07/08/2014	114.01	Call	Bond Future	1,268.6100	1.2686	1,813.4700	1.8135	42.949	0	0	0
2014/02/21	EL28	07/08/2014	113.99	Call	Bond Future	1,288.6100	1.2886	1,833.4700	1.8335	42.283	0	0	0
2014/02/21	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	ES33	08/05/2014	9.55	Put	Bond Future	2,124.9100	2.1249	2,004.4000	2.0044	(5.671)	0	0	0
2014/02/21	ES33	08/05/2014			Bond Future	9.8382	81.1260	9.8215	81.2465	(0.169)	0.0000	0.0000	6,292
2014/02/21	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	ES33	08/05/2014	9.54	Put	Bond Future	2,200.2000	2.2002	2,079.6900	2.0797	(5.477)	0	0	0
2014/02/21	ES33	08/05/2014	9.56	Put	Bond Future	2,049.7200	2.0497	1,929.2100	1.9292	(5.879)	0	0	0
2014/02/21	ES33	07/08/2014			Bond Future	9.9432	82.2162	9.9260	82.3385	(0.173)	0.0000	0.0000	0
2014/02/21	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	ES33	07/08/2014	10.14	Call	Bond Future	1,378.2300	1.3782	1,500.5600	1.5006	8.876	0	0	0
2014/02/21	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	ES33	07/08/2014	10.15	Call	Bond Future	1,447.2700	1.4473	1,569.6000	1.5696	8.452	0	0	0
2014/02/21	ES33	07/08/2014	10.16	Call	Bond Future	1,516.2200	1.5162	1,638.5500	1.6385	8.068	0	0	0
2014/02/21	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	ES33	06/11/2014			Bond Future	10.0416	79.7379	10.0240	79.8605	(0.175)	0.0000	0.0000	0
2014/02/21	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	ES33	06/11/2014	10.29	Call	Bond Future	1,705.7600	1.7058	1,828.3400	1.8283	7.186	0	0	0
2014/02/21	ES33	06/11/2014	10.30	Call	Bond Future	1,773.2200	1.7732	1,895.8000	1.8958	6.913	0	0	0
2014/02/21	ES33	06/11/2014	10.31	Call	Bond Future	1,840.5800	1.8406	1,963.1600	1.9632	6.660	0	0	0
2014/02/21	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	GOVI	08/05/2014			GOVI	433.2170	433.2170	433.6550	433.6550	0.101	0.0000	0.0000	296
2014/02/21	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	GOVI	08/05/2014	441.99	Put	GOVI	87,730.0000	8.7730	83,350.0000	8.3350	(4.993)	0	0	0
2014/02/21	GOVI	08/05/2014	442.01	Put	GOVI	87,930.0000	8.7930	83,550.0000	8.3550	(4.981)	0	0	0
2014/02/21	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	GOVI	08/05/2014	442.00	Put	GOVI	87,830.0000	8.7830	83,450.0000	8.3450	(4.987)	0	0	0
2014/02/21	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	GOVI	07/08/2014			GOVI	439.6160	439.6160	440.0610	440.0610	0.101	0.0000	0.0000	175
2014/02/21	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	GOVI	07/08/2014	459.99	Put	GOVI	203,740.0000	20.3740	199,290.0000	19.9290	(2.184)	0	0	0
2014/02/21	GOVI	07/08/2014	460.01	Put	GOVI	203,940.0000	20.3940	199,490.0000	19.9490	(2.182)	0	0	0
2014/02/21	GOVI	07/08/2014	460.00	Put	GOVI	203,840.0000	20.3840	199,390.0000	19.9390	(2.183)	0	0	0
2014/02/21	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	GOVI	06/11/2014			GOVI	446.5930	446.5930	447.0360	447.0360	0.099	0.0000	0.0000	0
2014/02/21	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	GOVI	06/11/2014	448.99	Put	GOVI	23,970.0000	2.3970	19,540.0000	1.9540	(18.481)	0	0	0
2014/02/21	GOVI	06/11/2014	449.01	Put	GOVI	24,170.0000	2.4170	19,740.0000	1.9740	(18.329)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/21	GOVI	06/11/2014	449.00	Put	GOVI	24,070.0000	2.4070	19,640.0000	1.9640	(18.405)	0	0	0
2014/02/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/21	IGOV	08/05/2014			Index Future	198.7650	198.7650	199.7550	199.7550	0.498	0.0000	0.0000	1,266
2014/02/21	IGOV	07/08/2014			Index Future	201.7250	201.7250	202.7300	202.7300	0.498	0.0000	0.0000	106
2014/02/21	IGOV	06/11/2014			Index Future	204.9510	204.9510	205.9670	205.9670	0.496	0.0000	0.0000	0
2014/02/21	ILBI	08/05/2014			Index Future	538.1170	538.1170	540.8060	540.8060	0.500	0.0000	0.0000	0
2014/02/21	ILBI	07/08/2014			Index Future	545.9150	545.9150	548.6420	548.6420	0.500	0.0000	0.0000	210
2014/02/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/02/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/02/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/21	JBAF	19/03/2014			Jibar Tradeable Future	5.7900	94.2100	5.7700	94.2300	(0.345)	0.0000	0.0000	4,000
2014/02/21	JBAF	16/04/2014			Jibar Tradeable Future	6.0400	93.9600	6.0400	93.9600	0.000	0.0000	0.0000	0
2014/02/21	JBAF	21/05/2014			Jibar Tradeable Future	6.2500	93.7500	6.1900	93.8100	(0.960)	0.0000	0.0000	4,000
2014/02/21	JBAF	18/06/2014			Jibar Tradeable Future	6.5700	93.4300	6.5300	93.4700	(0.609)	0.0000	0.0000	2,455
2014/02/21	JBAF	16/07/2014			Jibar Tradeable Future	6.8600	93.1400	6.6300	93.3700	(3.353)	0.0000	0.0000	1,000
2014/02/21	JBAF	20/08/2014			Jibar Tradeable Future	7.0300	92.9700	7.0200	92.9800	(0.142)	0.0000	0.0000	0
2014/02/21	JBAF	17/09/2014			Jibar Tradeable Future	7.2700	92.7300	7.1200	92.8800	(2.063)	0.0000	0.0000	2,000
2014/02/21	JBAF	17/12/2014			Jibar Tradeable Future	7.6200	92.3800	7.7000	92.3000	1.050	0.0000	0.0000	0
2014/02/21	JBAF	18/03/2015			Jibar Tradeable Future	7.9000	92.1000	7.8800	92.1200	(0.253)	92.1000	92.1000	2,850
2014/02/21	JBAF	17/06/2015			Jibar Tradeable Future	8.0500	91.9500	8.0300	91.9700	(0.248)	0.0000	0.0000	5,200
2014/02/21	JBAF	16/09/2015			Jibar Tradeable Future	8.2200	91.7800	8.1800	91.8200	(0.487)	0.0000	0.0000	0
2014/02/21	JBAF	15/12/2015			Jibar Tradeable Future	8.3700	91.6300	8.3300	91.6700	(0.478)	0.0000	0.0000	0
2014/02/21	R023	08/05/2014			Bond Future	8.7325	95.5914	8.7002	95.7797	(0.370)	0.0000	0.0000	12,886
2014/02/21	R023	08/05/2014	7.60	Call	Bond Future	272.6000	0.2726	287.0800	0.2871	5.312	0	0	0
2014/02/21	R023	08/05/2014	7.61	Call	Bond Future	278.9800	0.2790	293.7800	0.2938	5.305	0	0	0
2014/02/21	R023	08/05/2014	7.59	Put	Bond Future	7,229.5600	7.2296	7,055.5000	7.0555	(2.408)	0	0	0
2014/02/21	R023	08/05/2014	7.61	Put	Bond Future	7,114.7500	7.1148	6,941.3200	6.9413	(2.438)	0	0	0
2014/02/21	R023	08/05/2014	7.60	Put	Bond Future	7,172.0700	7.1721	6,998.3200	6.9983	(2.423)	0	0	0
2014/02/21	R023	08/05/2014	7.59	Call	Bond Future	266.3400	0.2663	280.5100	0.2805	5.320	0	0	0
2014/02/21	R023	07/08/2014	8.51	Call	Bond Future	2,281.1600	2.2812	2,353.2700	2.3533	3.161	0	0	0
2014/02/21	R023	07/08/2014			Bond Future	8.8431	96.8896	8.8094	97.0809	(0.381)	0.0000	0.0000	0
2014/02/21	R023	07/08/2014	8.49	Call	Bond Future	2,234.6800	2.2347	2,305.7100	2.3057	3.179	0	0	0
2014/02/21	R023	07/08/2014	8.50	Call	Bond Future	2,257.8500	2.2578	2,329.4200	2.3294	3.170	0	0	0

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2014/02/21	R023	07/08/2014	8.49	Put	Bond Future	4,265.2900	4.2653	4,144.9300	4.1449	(2.822)	0	0	0
2014/02/21	R023	07/08/2014	8.51	Put	Bond Future	4,195.2700	4.1953	4,075.9900	4.0760	(2.843)	0	0	0
2014/02/21	R023	07/08/2014	8.50	Put	Bond Future	4,230.1900	4.2302	4,110.3700	4.1104	(2.832)	0	0	0
2014/02/21	R023	06/11/2014			Bond Future	8.9452	94.5074	8.9105	94.6996	(0.389)	0.0000	0.0000	0
2014/02/21	R023	06/11/2014	8.59	Put	Bond Future	4,744.9400	4.7449	4,629.8100	4.6298	(2.426)	0	0	0
2014/02/21	R023	06/11/2014	8.61	Put	Bond Future	4,678.5800	4.6786	4,564.3600	4.5644	(2.441)	0	0	0
2014/02/21	R023	06/11/2014	8.59	Call	Bond Future	2,756.4600	2.7565	2,833.6100	2.8336	2.799	0	0	0
2014/02/21	R023	06/11/2014	8.60	Put	Bond Future	4,711.6800	4.7117	4,597.0100	4.5970	(2.434)	0	0	0
2014/02/21	R023	06/11/2014	8.60	Call	Bond Future	2,779.9100	2.7799	2,857.5200	2.8575	2.792	0	0	0
2014/02/21	R023	06/11/2014	8.61	Call	Bond Future	2,803.4800	2.8035	2,881.5400	2.8815	2.784	0	0	0
2014/02/21	R157	08/05/2014	5.20	Call	Bond Future	1.3900	0.0014	1.4300	0.0014	2.878	0	0	0
2014/02/21	R157	08/05/2014			Bond Future	7.6248	109.4869	7.5977	109.5226	(0.356)	0.0000	0.0000	22,526
2014/02/21	R157	08/05/2014	5.21	Call	Bond Future	1.4400	0.0014	1.4900	0.0015	3.472	0	0	0
2014/02/21	R157	08/05/2014	5.19	Call	Bond Future	1.3400	0.0013	1.3800	0.0014	2.985	0	0	0
2014/02/21	R157	08/05/2014	5.20	Put	Bond Future	3,268.3300	3.2683	3,232.5900	3.2326	(1.094)	0	0	0
2014/02/21	R157	08/05/2014	5.19	Put	Bond Future	3,282.0400	3.2820	3,246.3000	3.2463	(1.089)	0	0	0
2014/02/21	R157	08/05/2014	5.21	Put	Bond Future	3,254.6200	3.2546	3,218.8900	3.2189	(1.098)	0	0	0
2014/02/21	R157	07/08/2014	6.76	Put	Bond Future	1,540.3800	1.5404	1,509.9100	1.5099	(1.978)	0	0	0
2014/02/21	R157	07/08/2014			Bond Future	8.0222	111.1047	7.9882	111.1411	(0.424)	0.0000	0.0000	0
2014/02/21	R157	07/08/2014	6.75	Put	Bond Future	1,549.1800	1.5492	1,518.6500	1.5187	(1.971)	0	0	0
2014/02/21	R157	07/08/2014	6.74	Call	Bond Future	170.7200	0.1707	176.6200	0.1766	3.456	0	0	0
2014/02/21	R157	07/08/2014	6.75	Call	Bond Future	172.8200	0.1728	178.7800	0.1788	3.449	0	0	0
2014/02/21	R157	07/08/2014	6.76	Call	Bond Future	174.9400	0.1749	180.9600	0.1810	3.441	0	0	0
2014/02/21	R157	07/08/2014	6.74	Put	Bond Future	1,558.0000	1.5580	1,527.4100	1.5274	(1.963)	0	0	0
2014/02/21	R157	06/11/2014	6.19	Put	Bond Future	2,057.9800	2.0580	2,026.8800	2.0269	(1.511)	0	0	0
2014/02/21	R157	06/11/2014			Bond Future	8.5306	106.0545	8.4886	106.0892	(0.492)	0.0000	0.0000	0
2014/02/21	R157	06/11/2014	6.21	Put	Bond Future	2,042.9700	2.0430	2,011.9400	2.0119	(1.519)	0	0	0
2014/02/21	R157	06/11/2014	6.20	Put	Bond Future	2,050.4700	2.0505	2,019.4000	2.0194	(1.515)	0	0	0
2014/02/21	R157	06/11/2014	6.21	Call	Bond Future	98.4900	0.0985	102.1400	0.1021	3.706	0	0	0
2014/02/21	R157	06/11/2014	6.19	Call	Bond Future	96.4900	0.0965	100.0700	0.1001	3.710	0	0	0
2014/02/21	R157	06/11/2014	6.20	Call	Bond Future	97.4900	0.0975	101.1000	0.1011	3.703	0	0	0
2014/02/21	R186	08/05/2014	8.75	Put	Bond Future	3,062.0600	3.0621	2,996.7500	2.9968	(2.133)	0	0	0
2014/02/21	R186	08/05/2014	7.50	Put	Bond Future	11,199.1000	11.1991	11,105.5500	11.1056	(0.835)	0	0	0
2014/02/21	R186	08/05/2014	8.25	Put	Bond Future	5,615.3500	5.6153	5,532.9500	5.5329	(1.467)	0	0	0
2014/02/21	R186	08/05/2014			Bond Future	8.7375	117.4151	8.7261	117.5091	(0.130)	0.0000	0.0000	51,204
2014/02/21	R186	08/05/2014	7.09	Put	Bond Future	14,915.7700	14.9158	14,821.2300	14.8212	(0.634)	0	0	0
2014/02/21	R186	08/05/2014	9.10	Call	Bond Future	4,796.7600	4.7968	4,840.1200	4.8401	0.904	0	0	0
2014/02/21	R186	08/05/2014	9.25	Put	Bond Future	1,475.3600	1.4754	1,431.0700	1.4311	(3.002)	0	0	10,000
2014/02/21	R186	08/05/2014	9.75	Put	Bond Future	626.3900	0.6264	600.9000	0.6009	(4.069)	0	0	6,000
2014/02/21	R186	08/05/2014	8.80	Put	Bond Future	2,862.8200	2.8628	2,799.5400	2.7995	(2.210)	0	0	900
2014/02/21	R186	08/05/2014	7.10	Call	Bond Future	110.4400	0.1104	109.9000	0.1099	(0.489)	0	0	0
2014/02/21	R186	08/05/2014	9.00	Put	Bond Future	2,159.6700	2.1597	2,104.7800	2.1048	(2.542)	0	0	400
2014/02/21	R186	08/05/2014	7.11	Call	Bond Future	113.6200	0.1136	113.0900	0.1131	(0.466)	0	0	0
2014/02/21	R186	08/05/2014	9.75	Call	Bond Future	8,561.7700	8.5618	8,630.2700	8.6303	0.800	0	0	0
2014/02/21	R186	08/05/2014	8.50	Call	Bond Future	2,229.8200	2.2298	2,249.0900	2.2491	0.864	0	0	900
2014/02/21	R186	08/05/2014	7.09	Call	Bond Future	107.3400	0.1073	106.7900	0.1068	(0.512)	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
2014/02/21	R186	08/05/2014	9.10	Put	Bond Future	1,861.4700	1.8615	1,810.8400	1.8108	(2.720)	0	0	1,500
2014/02/21	R186	08/05/2014	9.25	Call	Bond Future	5,593.8800	5.5939	5,643.5800	5.6436	0.888	0	0	0
2014/02/21	R186	08/05/2014	8.80	Call	Bond Future	3,376.8100	3.3768	3,407.5200	3.4075	0.909	0	0	0
2014/02/21	R186	08/05/2014	8.25	Call	Bond Future	1,492.8200	1.4928	1,504.4100	1.5044	0.776	0	0	10,000
2014/02/21	R186	08/05/2014	7.11	Put	Bond Future	14,726.6800	14.7267	14,632.1600	14.6322	(0.642)	0	0	0
2014/02/21	R186	08/05/2014	8.75	Call	Bond Future	3,165.2500	3.1652	3,193.9300	3.1939	0.906	0	0	6,000
2014/02/21	R186	08/05/2014	7.50	Call	Bond Future	315.4900	0.3155	315.9300	0.3159	0.139	0	0	1,933
2014/02/21	R186	08/05/2014	8.50	Put	Bond Future	4,212.4200	4.2124	4,137.7000	4.1377	(1.774)	0	0	1,933
2014/02/21	R186	08/05/2014	7.10	Put	Bond Future	14,821.1300	14.8211	14,726.6000	14.7266	(0.638)	0	0	0
2014/02/21	R186	08/05/2014	9.00	Call	Bond Future	4,296.0700	4.2961	4,335.1700	4.3352	0.910	0	0	0
2014/02/21	R186	07/08/2014	8.31	Call	Bond Future	2,648.3700	2.6484	2,671.2700	2.6713	0.865	0	0	0
2014/02/21	R186	07/08/2014			Bond Future	8.8330	113.8560	8.8211	113.9516	(0.134)	0.0000	0.0000	0
2014/02/21	R186	07/08/2014	8.92	Put	Bond Future	4,120.5700	4.1206	4,063.9300	4.0639	(1.375)	0	0	840
2014/02/21	R186	07/08/2014	8.29	Call	Bond Future	2,589.9300	2.5899	2,612.3600	2.6124	0.866	0	0	0
2014/02/21	R186	07/08/2014	8.30	Call	Bond Future	2,619.0500	2.6190	2,641.7100	2.6417	0.865	0	0	0
2014/02/21	R186	07/08/2014	8.29	Put	Bond Future	7,092.8200	7.0928	7,019.6700	7.0197	(1.031)	0	0	0
2014/02/21	R186	07/08/2014	8.92	Call	Bond Future	4,819.6000	4.8196	4,858.5400	4.8585	0.808	0	0	0
2014/02/21	R186	07/08/2014	8.31	Put	Bond Future	6,980.9800	6.9810	6,908.3000	6.9083	(1.041)	0	0	0
2014/02/21	R186	07/08/2014	8.30	Put	Bond Future	7,036.7600	7.0368	6,963.8400	6.9638	(1.036)	0	0	0
2014/02/21	R186	06/11/2014	8.14	Call	Bond Future	2,908.4700	2.9085	2,931.4800	2.9315	0.791	0	0	0
2014/02/21	R186	06/11/2014	8.15	Put	Bond Future	9,228.6700	9.2287	9,157.3100	9.1573	(0.773)	0	0	0
2014/02/21	R186	06/11/2014			Bond Future	8.9166	115.6657	8.9047	115.7603	(0.134)	0.0000	0.0000	0
2014/02/21	R186	06/11/2014	9.17	Call	Bond Future	6,530.2600	6.5303	6,574.8200	6.5748	0.682	0	0	0
2014/02/21	R186	06/11/2014	8.15	Call	Bond Future	2,935.4000	2.9354	2,958.5900	2.9586	0.790	0	0	0
2014/02/21	R186	06/11/2014	8.16	Call	Bond Future	2,962.4800	2.9625	2,985.8600	2.9859	0.789	0	0	0
2014/02/21	R186	06/11/2014	9.17	Put	Bond Future	4,553.2800	4.5533	4,503.2900	4.5033	(1.098)	0	0	2,010
2014/02/21	R186	06/11/2014	8.14	Put	Bond Future	9,287.0500	9.2871	9,215.5100	9.2155	(0.770)	0	0	0
2014/02/21	R186	06/11/2014	8.16	Put	Bond Future	9,170.5300	9.1705	9,099.3600	9.0994	(0.776)	0	0	0
2014/02/21	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R197	08/05/2014			Bond Future	271.5850	271.5850	272.6330	272.6330	0.386	0.0000	0.0000	2,049
2014/02/21	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R197	08/05/2014	250.01	Call	Bond Future	21,574.9800	21.5750	22,622.9600	22.6230	4.857	0	0	0
2014/02/21	R197	08/05/2014	249.99	Call	Bond Future	21,594.9800	21.5950	22,642.9600	22.6430	4.853	0	0	0
2014/02/21	R197	08/05/2014	250.00	Call	Bond Future	21,584.9800	21.5850	22,632.9600	22.6330	4.855	0	0	0
2014/02/21	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R197	07/08/2014			Bond Future	269.8269	269.8269	270.8909	270.8909	0.394	0.0000	0.0000	0
2014/02/21	R197	07/08/2014	269.99	Put	Bond Future	163.1200	0.1631	0.0000	0.0000	(100.000)	0	0	0
2014/02/21	R197	07/08/2014	270.00	Call	Bond Future	0.0000	0.0000	890.9400	0.8909	100.000	0	0	0
2014/02/21	R197	07/08/2014	270.01	Call	Bond Future	0.0000	0.0000	880.9400	0.8809	100.000	0	0	0
2014/02/21	R197	07/08/2014	269.99	Call	Bond Future	0.0000	0.0000	900.9400	0.9009	100.000	0	0	0
2014/02/21	R197	07/08/2014	270.01	Put	Bond Future	183.1200	0.1831	0.0000	0.0000	(100.000)	0	0	0
2014/02/21	R197	07/08/2014	270.00	Put	Bond Future	173.1200	0.1731	0.0000	0.0000	(100.000)	0	0	0
2014/02/21	R201	08/05/2014			Bond Future	7.0234	104.4338	6.9922	104.4522	(0.444)	0.0000	0.0000	0
2014/02/21	R201	08/05/2014	4.75	Call	Bond Future	2.5100	0.0025	2.6200	0.0026	4.382	0	0	0
2014/02/21	R201	08/05/2014	4.76	Call	Bond Future	2.5900	0.0026	2.6900	0.0027	3.861	0	0	0
2014/02/21	R201	08/05/2014	4.74	Call	Bond Future	2.4400	0.0024	2.5400	0.0025	4.098	0	0	0

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2014/02/21	R201	08/05/2014	4.76	Put	Bond Future	1,357.9000	1.3579	1,339.5300	1.3395	(1.353)	0	0	0
2014/02/21	R201	08/05/2014	4.75	Put	Bond Future	1,363.8800	1.3639	1,345.5200	1.3455	(1.346)	0	0	0
2014/02/21	R201	08/05/2014	4.74	Put	Bond Future	1,369.8700	1.3699	1,351.5000	1.3515	(1.341)	0	0	0
2014/02/21	R201	07/08/2014	5.31	Put	Bond Future	884.0100	0.8840	866.5100	0.8665	(1.980)	0	0	0
2014/02/21	R201	07/08/2014			Bond Future	7.7081	101.5652	7.6548	101.5841	(0.692)	0.0000	0.0000	0
2014/02/21	R201	07/08/2014	5.30	Put	Bond Future	887.2900	0.8873	869.7800	0.8698	(1.973)	0	0	0
2014/02/21	R201	07/08/2014	5.31	Call	Bond Future	26.1800	0.0262	27.6000	0.0276	5.424	0	0	0
2014/02/21	R201	07/08/2014	5.29	Call	Bond Future	25.5400	0.0255	26.9400	0.0269	5.482	0	0	0
2014/02/21	R201	07/08/2014	5.30	Call	Bond Future	25.8600	0.0259	27.2700	0.0273	5.452	0	0	0
2014/02/21	R201	07/08/2014	5.29	Put	Bond Future	890.5800	0.8906	873.0600	0.8731	(1.967)	0	0	0
2014/02/21	R202	08/05/2014	215.00	Call	Bond Future	2,823.4000	2.8234	3,494.1100	3.4941	23.755	0	0	0
2014/02/21	R202	08/05/2014			Bond Future	209.8481	209.8481	211.7006	211.7006	0.883	0.0000	0.0000	44,448
2014/02/21	R202	08/05/2014	215.01	Call	Bond Future	2,820.1100	2.8201	3,490.2700	3.4903	23.764	0	0	0
2014/02/21	R202	08/05/2014	214.99	Put	Bond Future	7,968.6400	7.9686	6,787.3400	6.7873	(14.824)	0	0	0
2014/02/21	R202	08/05/2014	215.01	Put	Bond Future	7,982.0600	7.9821	6,799.6600	6.7997	(14.813)	0	0	0
2014/02/21	R202	08/05/2014	214.99	Call	Bond Future	2,826.6900	2.8267	3,497.9500	3.4980	23.747	0	0	0
2014/02/21	R202	08/05/2014	215.00	Put	Bond Future	7,975.3500	7.9753	6,793.5000	6.7935	(14.819)	0	0	0
2014/02/21	R202	07/08/2014	207.99	Call	Bond Future	8,114.0200	8.1140	9,183.6100	9.1836	13.182	0	0	0
2014/02/21	R202	07/08/2014	208.00	Put	Bond Future	6,217.8000	6.2178	5,406.2200	5.4062	(13.053)	0	0	0
2014/02/21	R202	07/08/2014			Bond Future	209.8910	209.8910	211.7717	211.7717	0.896	0.0000	0.0000	0
2014/02/21	R202	07/08/2014	207.99	Put	Bond Future	6,213.0500	6.2130	5,401.8900	5.4019	(13.056)	0	0	0
2014/02/21	R202	07/08/2014	208.01	Put	Bond Future	6,222.5500	6.2225	5,410.5500	5.4105	(13.049)	0	0	0
2014/02/21	R202	07/08/2014	208.00	Call	Bond Future	8,108.7700	8.1088	9,177.9400	9.1779	13.185	0	0	0
2014/02/21	R202	07/08/2014	208.01	Call	Bond Future	8,103.5200	8.1035	9,172.2700	9.1723	13.189	0	0	0
2014/02/21	R203	08/05/2014	5.74	Call	Bond Future	3.3000	0.0033	3.3100	0.0033	0.303	0	0	0
2014/02/21	R203	08/05/2014	5.76	Call	Bond Future	3.5500	0.0036	3.5600	0.0036	0.282	0	0	0
2014/02/21	R203	08/05/2014	6.84	Call	Bond Future	89.1100	0.0891	90.6600	0.0907	1.739	0	0	29
2014/02/21	R203	08/05/2014	7.40	Put	Bond Future	2,536.7300	2.5367	2,490.1500	2.4901	(1.836)	0	0	0
2014/02/21	R203	08/05/2014			Bond Future	8.1626	101.5558	8.1443	101.6085	(0.224)	0.0000	0.0000	16,972
2014/02/21	R203	08/05/2014	5.76	Put	Bond Future	7,225.4500	7.2254	7,172.8200	7.1728	(0.728)	0	0	0
2014/02/21	R203	08/05/2014	6.84	Put	Bond Future	3,987.9100	3.9879	3,936.8200	3.9368	(1.281)	0	0	0
2014/02/21	R203	08/05/2014	5.75	Put	Bond Future	7,256.7000	7.2567	7,204.0700	7.2041	(0.725)	0	0	0
2014/02/21	R203	08/05/2014	5.74	Put	Bond Future	7,287.9600	7.2880	7,235.3300	7.2353	(0.722)	0	0	0
2014/02/21	R203	08/05/2014	7.40	Call	Bond Future	311.1600	0.3112	317.2200	0.3172	1.948	0	0	16
2014/02/21	R203	08/05/2014	5.75	Call	Bond Future	3.4200	0.0034	3.4300	0.0034	0.292	0	0	0
2014/02/21	R203	07/08/2014	7.30	Call	Bond Future	500.5900	0.5006	509.6300	0.5096	1.806	0	0	0
2014/02/21	R203	07/08/2014			Bond Future	8.3597	103.0563	8.3397	103.1099	(0.240)	0.0000	0.0000	0
2014/02/21	R203	07/08/2014	7.31	Call	Bond Future	506.9300	0.5069	516.0800	0.5161	1.805	0	0	0
2014/02/21	R203	07/08/2014	6.84	Put	Bond Future	4,435.9200	4.4359	4,387.5200	4.3875	(1.091)	0	0	0
2014/02/21	R203	07/08/2014	7.29	Put	Bond Future	3,405.2000	3.4052	3,360.5900	3.3606	(1.310)	0	0	0
2014/02/21	R203	07/08/2014	7.31	Put	Bond Future	3,362.4500	3.3625	3,318.0400	3.3180	(1.321)	0	0	0
2014/02/21	R203	07/08/2014	7.29	Call	Bond Future	494.3000	0.4943	503.2500	0.5033	1.811	0	0	0
2014/02/21	R203	07/08/2014	7.30	Put	Bond Future	3,383.7900	3.3838	3,339.2700	3.3393	(1.316)	0	0	0
2014/02/21	R203	07/08/2014	6.84	Call	Bond Future	269.0700	0.2691	274.2300	0.2742	1.918	0	0	46
2014/02/21	R203	06/11/2014	6.86	Call	Bond Future	414.9300	0.4149	422.0000	0.4220	1.704	0	0	0
2014/02/21	R203	06/11/2014			Bond Future	8.5537	100.5281	8.5326	100.5803	(0.247)	0.0000	0.0000	0

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2014/02/21	R203	06/11/2014	6.98	Call	Bond Future	469.2700	0.4693	477.1500	0.4772	1.679	0	0	14
2014/02/21	R203	06/11/2014	6.84	Call	Bond Future	406.3700	0.4064	413.3200	0.4133	1.710	0	0	45
2014/02/21	R203	06/11/2014	6.85	Call	Bond Future	410.6300	0.4106	417.6400	0.4176	1.707	0	0	0
2014/02/21	R203	06/11/2014	6.98	Put	Bond Future	4,448.8300	4.4488	4,404.5100	4.4045	(0.996)	0	0	0
2014/02/21	R203	06/11/2014	6.84	Put	Bond Future	4,749.5100	4.7495	4,704.2600	4.7043	(0.953)	0	0	0
2014/02/21	R203	06/11/2014	6.86	Put	Bond Future	4,706.0300	4.7060	4,660.9000	4.6609	(0.959)	0	0	0
2014/02/21	R203	06/11/2014	6.85	Put	Bond Future	4,727.7500	4.7277	4,682.5600	4.6826	(0.956)	0	0	0
2014/02/21	R204	08/05/2014			Bond Future	8.3798	101.7016	8.3622	101.7672	(0.210)	0.0000	0.0000	30,006
2014/02/21	R204	08/05/2014	6.05	Call	Bond Future	5.7800	0.0058	5.7900	0.0058	0.173	0	0	0
2014/02/21	R204	08/05/2014	6.06	Call	Bond Future	5.9900	0.0060	6.0000	0.0060	0.167	0	0	0
2014/02/21	R204	08/05/2014	6.04	Call	Bond Future	5.5800	0.0056	5.5900	0.0056	0.179	0	0	0
2014/02/21	R204	08/05/2014	6.05	Put	Bond Future	9,176.5200	9.1765	9,110.8800	9.1109	(0.715)	0	0	0
2014/02/21	R204	08/05/2014	6.04	Put	Bond Future	9,217.8700	9.2179	9,152.2300	9.1522	(0.712)	0	0	0
2014/02/21	R204	08/05/2014	6.06	Put	Bond Future	9,135.1900	9.1352	9,069.5500	9.0696	(0.719)	0	0	0
2014/02/21	R204	07/08/2014			Bond Future	8.5450	99.1708	8.5261	99.2375	(0.221)	0.0000	0.0000	0
2014/02/21	R204	07/08/2014	7.44	Put	Bond Future	4,580.6200	4.5806	4,524.0700	4.5241	(1.235)	0	0	0
2014/02/21	R204	07/08/2014	7.46	Put	Bond Future	4,522.2800	4.5223	4,465.9800	4.4660	(1.245)	0	0	0
2014/02/21	R204	07/08/2014	7.45	Put	Bond Future	4,551.4000	4.5514	4,494.9800	4.4950	(1.240)	0	0	0
2014/02/21	R204	07/08/2014	7.78	Call	Bond Future	889.3600	0.8894	904.3000	0.9043	1.680	0	0	0
2014/02/21	R204	07/08/2014	7.46	Call	Bond Future	593.2600	0.5933	603.7600	0.6038	1.770	0	0	0
2014/02/21	R204	07/08/2014	7.44	Call	Bond Future	577.3900	0.5774	587.6400	0.5876	1.775	0	0	0
2014/02/21	R204	07/08/2014	7.78	Put	Bond Future	3,639.8800	3.6399	3,588.0200	3.5880	(1.425)	0	0	530
2014/02/21	R204	07/08/2014	7.45	Call	Bond Future	585.2800	0.5853	595.6600	0.5957	1.774	0	0	0
2014/02/21	R204	06/11/2014	7.99	Put	Bond Future	3,826.9400	3.8269	3,780.5700	3.7806	(1.212)	0	0	1,270
2014/02/21	R204	06/11/2014			Bond Future	8.6966	100.7467	8.6770	100.8124	(0.226)	0.0000	0.0000	0
2014/02/21	R204	06/11/2014	6.99	Put	Bond Future	6,472.6800	6.4727	6,415.6200	6.4156	(0.882)	0	0	0
2014/02/21	R204	06/11/2014	7.01	Put	Bond Future	6,412.4400	6.4124	6,355.5400	6.3555	(0.887)	0	0	0
2014/02/21	R204	06/11/2014	6.99	Call	Bond Future	551.2800	0.5513	559.9000	0.5599	1.564	0	0	0
2014/02/21	R204	06/11/2014	7.00	Put	Bond Future	6,442.5400	6.4425	6,385.5500	6.3855	(0.885)	0	0	0
2014/02/21	R204	06/11/2014	7.99	Call	Bond Future	1,426.9300	1.4269	1,446.2400	1.4462	1.353	0	0	0
2014/02/21	R204	06/11/2014	7.00	Call	Bond Future	557.0900	0.5571	565.7800	0.5658	1.560	0	0	0
2014/02/21	R204	06/11/2014	7.01	Call	Bond Future	562.9400	0.5629	571.7200	0.5717	1.560	0	0	0
2014/02/21	R207	08/05/2014	6.19	Put	Bond Future	10,660.3800	10.6604	10,586.4800	10.5865	(0.693)	0	0	0
2014/02/21	R207	08/05/2014	6.21	Put	Bond Future	10,563.5800	10.5636	10,489.6800	10.4897	(0.700)	0	0	0
2014/02/21	R207	08/05/2014			Bond Future	8.5246	96.7047	8.5074	96.7786	(0.203)	0.0000	0.0000	19,048
2014/02/21	R207	08/05/2014	6.20	Put	Bond Future	10,611.9700	10.6120	10,538.0600	10.5381	(0.696)	0	0	0
2014/02/21	R207	08/05/2014	6.20	Call	Bond Future	7.2400	0.0072	7.2400	0.0072	0.000	0	0	0
2014/02/21	R207	08/05/2014	6.21	Call	Bond Future	7.4900	0.0075	7.5000	0.0075	0.134	0	0	0
2014/02/21	R207	08/05/2014	6.19	Call	Bond Future	6.9900	0.0070	7.0000	0.0070	0.143	0	0	0
2014/02/21	R207	07/08/2014	7.69	Call	Bond Future	791.7900	0.7918	805.0700	0.8051	1.677	0	0	0
2014/02/21	R207	07/08/2014	7.70	Put	Bond Future	4,887.8500	4.8879	4,826.0800	4.8261	(1.264)	0	0	0
2014/02/21	R207	07/08/2014			Bond Future	8.6717	94.4921	8.6534	94.5673	(0.212)	0.0000	0.0000	0
2014/02/21	R207	07/08/2014	7.70	Call	Bond Future	802.0300	0.8020	815.4600	0.8155	1.675	0	0	0
2014/02/21	R207	07/08/2014	7.71	Call	Bond Future	812.3700	0.8124	825.9500	0.8259	1.672	0	0	0
2014/02/21	R207	07/08/2014	7.69	Put	Bond Future	4,920.7700	4.9208	4,858.8500	4.8588	(1.258)	0	0	0
2014/02/21	R207	07/08/2014	7.71	Put	Bond Future	4,855.0500	4.8550	4,793.4300	4.7934	(1.269)	0	0	0

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2014/02/21	R207	06/11/2014	7.36	Put	Bond Future	6,668.0000		6.6680	6,605.7500	6.6058	(0.934)	0	0	0
2014/02/21	R207	06/11/2014			Bond Future	8.7993		95.9940	8.7804	96.0683	(0.215)	0.0000	0.0000	0
2014/02/21	R207	06/11/2014	7.35	Put	Bond Future	6,702.2100		6.7022	6,639.8500	6.6399	(0.930)	0	0	0
2014/02/21	R207	06/11/2014	7.36	Call	Bond Future	799.0400		0.7990	811.0900	0.8111	1.508	0	0	0
2014/02/21	R207	06/11/2014	7.34	Call	Bond Future	782.8700		0.7829	794.7100	0.7947	1.512	0	0	0
2014/02/21	R207	06/11/2014	7.35	Call	Bond Future	790.9300		0.7909	802.8700	0.8029	1.510	0	0	0
2014/02/21	R207	06/11/2014	7.34	Put	Bond Future	6,736.4900		6.7365	6,674.0300	6.6740	(0.927)	0	0	0
2014/02/21	R208	08/05/2014	6.31	Call	Bond Future	6.6900		0.0067	6.9400	0.0069	3.737	0	0	0
2014/02/21	R208	08/05/2014			Bond Future	8.6378		91.1372	8.6104	91.2689	(0.317)	0.0000	0.0000	11,022
2014/02/21	R208	08/05/2014	6.29	Call	Bond Future	6.2200		0.0062	6.4500	0.0065	3.698	0	0	0
2014/02/21	R208	08/05/2014	6.31	Put	Bond Future	12,079.1700		12.0792	11,947.7100	11.9477	(1.088)	0	0	0
2014/02/21	R208	08/05/2014	6.30	Put	Bond Future	12,134.9200		12.1349	12,003.4500	12.0035	(1.083)	0	0	0
2014/02/21	R208	08/05/2014	6.29	Put	Bond Future	12,190.7000		12.1907	12,059.2200	12.0592	(1.079)	0	0	0
2014/02/21	R208	08/05/2014	6.30	Call	Bond Future	6.4500		0.0065	6.6900	0.0067	3.721	0	0	0
2014/02/21	R208	07/08/2014	8.28	Call	Bond Future	1,653.1200		1.6531	1,696.8200	1.6968	2.643	0	0	0
2014/02/21	R208	07/08/2014			Bond Future	8.7643		92.4839	8.7355	92.6177	(0.329)	0.0000	0.0000	0
2014/02/21	R208	07/08/2014	7.80	Call	Bond Future	950.9900		0.9510	979.1700	0.9792	2.963	0	0	0
2014/02/21	R208	07/08/2014	7.79	Put	Bond Future	5,604.7200		5.6047	5,498.7700	5.4988	(1.890)	0	0	0
2014/02/21	R208	07/08/2014	7.81	Put	Bond Future	5,529.7300		5.5297	5,424.3600	5.4244	(1.906)	0	0	0
2014/02/21	R208	07/08/2014	7.80	Put	Bond Future	5,567.1500		5.5672	5,461.4900	5.4615	(1.898)	0	0	0
2014/02/21	R208	07/08/2014	8.28	Put	Bond Future	3,936.2000		3.9362	3,846.0600	3.8461	(2.290)	0	0	630
2014/02/21	R208	07/08/2014	7.81	Call	Bond Future	962.9000		0.9629	991.3700	0.9914	2.957	0	0	0
2014/02/21	R208	07/08/2014	7.79	Call	Bond Future	939.1900		0.9392	967.0800	0.9671	2.970	0	0	0
2014/02/21	R208	06/11/2014	7.46	Call	Bond Future	898.3100		0.8983	922.9000	0.9229	2.737	0	0	0
2014/02/21	R208	06/11/2014			Bond Future	8.8799		90.5536	8.8501	90.6875	(0.336)	0.0000	0.0000	0
2014/02/21	R208	06/11/2014	7.44	Call	Bond Future	879.8500		0.8798	904.0200	0.9040	2.747	0	0	0
2014/02/21	R208	06/11/2014	7.45	Call	Bond Future	889.0400		0.8890	913.4200	0.9134	2.742	0	0	0
2014/02/21	R208	06/11/2014	8.50	Put	Bond Future	4,088.3000		4.0883	4,006.4900	4.0065	(2.001)	0	0	1,520
2014/02/21	R208	06/11/2014	7.44	Put	Bond Future	7,637.3600		7.6374	7,527.5800	7.5276	(1.437)	0	0	0
2014/02/21	R208	06/11/2014	7.46	Put	Bond Future	7,557.7800		7.5578	7,448.4200	7.4484	(1.447)	0	0	0
2014/02/21	R208	06/11/2014	8.50	Call	Bond Future	2,363.2300		2.3632	2,415.3700	2.4154	2.206	0	0	0
2014/02/21	R208	06/11/2014	7.45	Put	Bond Future	7,597.5200		7.5975	7,487.9500	7.4879	(1.442)	0	0	0
2014/02/21	R209	08/05/2014	9.63	Call	Bond Future	4,776.8200		4.7768	4,846.5500	4.8465	1.460	0	0	0
2014/02/21	R209	08/05/2014			Bond Future	9.1458		73.5332	9.1295	73.6530	(0.178)	0.0000	0.0000	25,105
2014/02/21	R209	08/05/2014	7.85	Call	Bond Future	228.8400		0.2288	231.7900	0.2318	1.289	0	0	0
2014/02/21	R209	08/05/2014	9.00	Put	Bond Future	3,337.0400		3.3370	3,254.5000	3.2545	(2.473)	0	0	0
2014/02/21	R209	08/05/2014	9.50	Call	Bond Future	4,183.6000		4.1836	4,246.7500	4.2468	1.509	0	0	0
2014/02/21	R209	08/05/2014	7.86	Call	Bond Future	234.8300		0.2348	237.8800	0.2379	1.299	0	0	0
2014/02/21	R209	08/05/2014	9.75	Put	Bond Future	1,110.8900		1.1109	1,066.6200	1.0666	(3.985)	0	0	7,262
2014/02/21	R209	08/05/2014	9.85	Put	Bond Future	941.2000		0.9412	901.5000	0.9015	(4.218)	0	0	10,000
2014/02/21	R209	08/05/2014	8.50	Put	Bond Future	5,982.4800		5.9825	5,878.9800	5.8790	(1.730)	0	0	0
2014/02/21	R209	08/05/2014	7.84	Call	Bond Future	222.9800		0.2230	225.8300	0.2258	1.278	0	0	0
2014/02/21	R209	08/05/2014	7.85	Put	Bond Future	10,817.0100		10.8170	10,700.1600	10.7002	(1.080)	0	0	0
2014/02/21	R209	08/05/2014	9.50	Put	Bond Future	1,649.8200		1.6498	1,593.1700	1.5932	(3.434)	0	0	640
2014/02/21	R209	08/05/2014	7.84	Put	Bond Future	10,901.8100		10.9018	10,784.8600	10.7849	(1.073)	0	0	0
2014/02/21	R209	08/05/2014	9.63	Put	Bond Future	1,347.9300		1.3479	1,297.8600	1.2979	(3.715)	0	0	883

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
2014/02/21	R209	08/05/2014	9.85	Call	Bond Future	5,844.2500	5.8442	5,924.3500	5.9243	1.371	0	0	0
2014/02/21	R209	08/05/2014	7.86	Put	Bond Future	10,732.4800	10.7325	10,615.7300	10.6157	(1.088)	0	0	0
2014/02/21	R209	08/05/2014	9.75	Call	Bond Future	5,350.1000	5.3501	5,425.6300	5.4256	1.412	0	0	0
2014/02/21	R209	08/05/2014	8.50	Call	Bond Future	981.4800	0.9815	997.7800	0.9978	1.661	0	0	640
2014/02/21	R209	08/05/2014	9.00	Call	Bond Future	2,252.7700	2.2528	2,290.0300	2.2900	1.654	0	0	640
2014/02/21	R209	07/08/2014	9.04	Put	Bond Future	4,951.9200	4.9519	4,876.0800	4.8761	(1.532)	0	0	0
2014/02/21	R209	07/08/2014			Bond Future	9.2234	74.6199	9.2067	74.7416	(0.182)	0.0000	0.0000	0
2014/02/21	R209	07/08/2014	9.06	Put	Bond Future	4,868.1600	4.8682	4,792.9800	4.7930	(1.544)	0	0	0
2014/02/21	R209	07/08/2014	9.05	Put	Bond Future	4,909.9000	4.9099	4,834.3900	4.8344	(1.538)	0	0	0
2014/02/21	R209	07/08/2014	9.05	Call	Bond Future	3,635.0800	3.6351	3,681.2700	3.6813	1.271	0	0	0
2014/02/21	R209	07/08/2014	9.06	Call	Bond Future	3,667.8000	3.6678	3,714.3200	3.7143	1.268	0	0	0
2014/02/21	R209	07/08/2014	9.04	Call	Bond Future	3,602.5200	3.6025	3,648.3800	3.6484	1.273	0	0	0
2014/02/21	R209	06/11/2014			Bond Future	9.2930	72.6577	9.2759	72.7798	(0.183)	0.0000	0.0000	0
2014/02/21	R209	06/11/2014	8.99	Put	Bond Future	6,347.0300	6.3470	6,272.3600	6.2724	(1.176)	0	0	0
2014/02/21	R209	06/11/2014	9.01	Put	Bond Future	6,259.5200	6.2595	6,185.3900	6.1854	(1.184)	0	0	0
2014/02/21	R209	06/11/2014	9.00	Put	Bond Future	6,303.1600	6.3032	6,228.7600	6.2288	(1.180)	0	0	0
2014/02/21	R209	06/11/2014	8.99	Call	Bond Future	4,125.8100	4.1258	4,173.1700	4.1732	1.148	0	0	0
2014/02/21	R209	06/11/2014	9.00	Call	Bond Future	4,156.9400	4.1569	4,204.5700	4.2046	1.146	0	0	0
2014/02/21	R209	06/11/2014	9.01	Call	Bond Future	4,188.1900	4.1882	4,236.0900	4.2361	1.144	0	0	0
2014/02/21	R210	08/05/2014			Bond Future	157.8362	157.8362	158.5759	158.5759	0.469	0.0000	0.0000	719
2014/02/21	R210	08/05/2014	159.99	Put	Bond Future	2,153.7800	2.1538	1,414.0500	1.4141	(34.346)	0	0	0
2014/02/21	R210	08/05/2014	160.01	Put	Bond Future	2,173.7800	2.1738	1,434.0500	1.4341	(34.030)	0	0	0
2014/02/21	R210	08/05/2014	160.00	Put	Bond Future	2,163.7800	2.1638	1,424.0500	1.4241	(34.187)	0	0	0
2014/02/21	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R210	07/08/2014			Bond Future	160.1872	160.1872	160.9383	160.9383	0.469	0.0000	0.0000	0
2014/02/21	R210	07/08/2014	159.00	Call	Bond Future	1,187.2300	1.1872	1,938.3300	1.9383	63.265	0	0	0
2014/02/21	R210	07/08/2014	159.01	Call	Bond Future	1,177.2300	1.1772	1,928.3300	1.9283	63.802	0	0	0
2014/02/21	R210	07/08/2014	158.99	Call	Bond Future	1,197.2300	1.1972	1,948.3300	1.9483	62.736	0	0	0
2014/02/21	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R211	08/05/2014	130.00	Put	Bond Future	2,629.0200	2.6290	2,533.2800	2.5333	(3.642)	0	0	0
2014/02/21	R211	08/05/2014			Bond Future	127.3710	127.3710	127.4667	127.4667	0.075	0.0000	0.0000	390
2014/02/21	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R211	08/05/2014	129.99	Put	Bond Future	2,619.0200	2.6190	2,523.2800	2.5233	(3.656)	0	0	0
2014/02/21	R211	08/05/2014	130.01	Put	Bond Future	2,639.0200	2.6390	2,543.2800	2.5433	(3.628)	0	0	0
2014/02/21	R211	07/08/2014	127.99	Put	Bond Future	279.6600	0.2797	182.2400	0.1822	(34.835)	0	0	0
2014/02/21	R211	07/08/2014			Bond Future	127.7103	127.7103	127.8078	127.8078	0.076	0.0000	0.0000	0
2014/02/21	R211	07/08/2014	128.01	Put	Bond Future	299.6600	0.2997	202.2400	0.2022	(32.510)	0	0	0
2014/02/21	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/02/21	R211	07/08/2014	128.00	Put	Bond Future	289.6600		0.2897	192.2400	0.1922	(33.633)	0	0	0
2014/02/21	R212	08/05/2014			Bond Future	128.6270		128.6270	128.8931	128.8931	0.207	0.0000	0.0000	21,797
2014/02/21	R212	08/05/2014	132.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R212	08/05/2014	131.99	Put	Bond Future	3,363.0400		3.3630	3,096.9100	3.0969	(7.913)	0	0	0
2014/02/21	R212	08/05/2014	132.01	Put	Bond Future	3,383.0400		3.3830	3,116.9100	3.1169	(7.867)	0	0	0
2014/02/21	R212	08/05/2014	132.00	Put	Bond Future	3,373.0400		3.3730	3,106.9100	3.1069	(7.890)	0	0	0
2014/02/21	R212	08/05/2014	132.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R212	08/05/2014	131.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R212	07/08/2014	128.99	Call	Bond Future	0.0000		0.0000	113.2600	0.1133	100.000	0	0	0
2014/02/21	R212	07/08/2014			Bond Future	128.8330		128.8330	129.1033	129.1033	0.210	0.0000	0.0000	0
2014/02/21	R212	07/08/2014	129.01	Put	Bond Future	177.0300		0.1770	0.0000	0.0000	(100.000)	0	0	0
2014/02/21	R212	07/08/2014	129.00	Put	Bond Future	167.0300		0.1670	0.0000	0.0000	(100.000)	0	0	0
2014/02/21	R212	07/08/2014	128.99	Put	Bond Future	157.0300		0.1570	0.0000	0.0000	(100.000)	0	0	0
2014/02/21	R212	07/08/2014	129.00	Call	Bond Future	0.0000		0.0000	103.2600	0.1033	100.000	0	0	0
2014/02/21	R212	07/08/2014	129.01	Call	Bond Future	0.0000		0.0000	93.2600	0.0933	100.000	0	0	0
2014/02/21	R213	08/05/2014	7.65	Put	Bond Future	11,629.3600		11.6294	11,474.1500	11.4741	(1.335)	0	0	0
2014/02/21	R213	08/05/2014			Bond Future	9.0495		83.8616	9.0280	84.0216	(0.237)	0.0000	0.0000	21,730
2014/02/21	R213	08/05/2014	7.64	Put	Bond Future	11,714.1800		11.7142	11,558.8400	11.5588	(1.326)	0	0	0
2014/02/21	R213	08/05/2014	7.66	Put	Bond Future	11,544.7600		11.5448	11,389.6900	11.3897	(1.343)	0	0	0
2014/02/21	R213	08/05/2014	7.65	Call	Bond Future	188.4800		0.1885	193.2300	0.1932	2.520	0	0	0
2014/02/21	R213	08/05/2014	7.64	Call	Bond Future	183.6000		0.1836	188.2200	0.1882	2.516	0	0	0
2014/02/21	R213	08/05/2014	7.66	Call	Bond Future	193.4600		0.1935	198.3500	0.1984	2.528	0	0	0
2014/02/21	R213	07/08/2014	8.86	Call	Bond Future	3,299.3000		3.2993	3,360.2100	3.3602	1.846	0	0	0
2014/02/21	R213	07/08/2014			Bond Future	9.1333		85.1004	9.1112	85.2629	(0.243)	0.0000	0.0000	0
2014/02/21	R213	07/08/2014	8.84	Call	Bond Future	3,237.1100		3.2371	3,297.1300	3.2971	1.854	0	0	0
2014/02/21	R213	07/08/2014	8.85	Call	Bond Future	3,268.1200		3.2681	3,328.5800	3.3286	1.850	0	0	0
2014/02/21	R213	07/08/2014	8.84	Put	Bond Future	5,426.1400		5.4261	5,323.6800	5.3237	(1.888)	0	0	0
2014/02/21	R213	07/08/2014	8.86	Put	Bond Future	5,336.4000		5.3364	5,234.8300	5.2348	(1.903)	0	0	0
2014/02/21	R213	07/08/2014	8.85	Put	Bond Future	5,381.1400		5.3811	5,279.1200	5.2791	(1.896)	0	0	0
2014/02/21	R213	06/11/2014	8.84	Call	Bond Future	3,894.0800		3.8941	3,957.6100	3.9576	1.631	0	0	0
2014/02/21	R213	06/11/2014	8.85	Put	Bond Future	6,580.7500		6.5808	6,481.4200	6.4814	(1.509)	0	0	0
2014/02/21	R213	06/11/2014			Bond Future	9.2097		82.9091	9.1871	83.0724	(0.245)	0.0000	0.0000	0
2014/02/21	R213	06/11/2014	8.85	Call	Bond Future	3,924.5000		3.9245	3,988.3900	3.9884	1.628	0	0	0
2014/02/21	R213	06/11/2014	8.86	Call	Bond Future	3,955.0600		3.9551	4,019.3100	4.0193	1.625	0	0	0
2014/02/21	R213	06/11/2014	8.84	Put	Bond Future	6,625.9400		6.6259	6,526.2500	6.5263	(1.505)	0	0	0
2014/02/21	R213	06/11/2014	8.86	Put	Bond Future	6,535.7900		6.5358	6,436.8200	6.4368	(1.514)	0	0	0
2014/02/21	R214	08/05/2014			Bond Future	9.2485		74.2063	9.2322	74.3300	(0.176)	0.0000	0.0000	5,055
2014/02/21	R214	08/05/2014	9.00	Call	Bond Future	2,108.9900		2.1090	2,142.1900	2.1422	1.574	0	0	0
2014/02/21	R214	08/05/2014	8.99	Put	Bond Future	4,088.5500		4.0886	3,997.5700	3.9976	(2.225)	0	0	0
2014/02/21	R214	08/05/2014	9.01	Put	Bond Future	3,991.2300		3.9912	3,901.1800	3.9012	(2.256)	0	0	0
2014/02/21	R214	08/05/2014	9.00	Put	Bond Future	4,039.6900		4.0397	3,949.1800	3.9492	(2.241)	0	0	0
2014/02/21	R214	08/05/2014	9.01	Call	Bond Future	2,139.8800		2.1399	2,173.5400	2.1735	1.573	0	0	0
2014/02/21	R214	08/05/2014	8.99	Call	Bond Future	2,078.3700		2.0784	2,111.1000	2.1111	1.575	0	0	0
2014/02/21	R214	07/08/2014	9.54	Put	Bond Future	3,658.8000		3.6588	3,594.0900	3.5941	(1.769)	0	0	0
2014/02/21	R214	07/08/2014			Bond Future	9.3255		75.2093	9.3088	75.3349	(0.180)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/21	R214	07/08/2014	9.56	Put	Bond Future	3,593.8000	3.5938	3,529.7700	3.5298	(1.782)	0	0	0
2014/02/21	R214	07/08/2014	9.55	Put	Bond Future	3,626.1800	3.6262	3,561.8100	3.5618	(1.775)	0	0	0
2014/02/21	R214	07/08/2014	9.56	Call	Bond Future	5,315.6800	5.3157	5,377.2900	5.3773	1.159	0	0	0
2014/02/21	R214	07/08/2014	9.54	Call	Bond Future	5,236.5000	5.2365	5,297.4300	5.2974	1.164	0	0	0
2014/02/21	R214	07/08/2014	9.55	Call	Bond Future	5,276.0300	5.2760	5,337.3000	5.3373	1.161	0	0	0
2014/02/21	R214	06/11/2014	9.64	Call	Bond Future	6,221.4100	6.2214	6,285.7900	6.2858	1.035	0	0	0
2014/02/21	R214	06/11/2014			Bond Future	9.3959	73.1159	9.3789	73.2419	(0.181)	0.0000	0.0000	0
2014/02/21	R214	06/11/2014	9.65	Call	Bond Future	6,259.7800	6.2598	6,324.4300	6.3244	1.033	0	0	0
2014/02/21	R214	06/11/2014	9.66	Call	Bond Future	6,298.2300	6.2982	6,363.1500	6.3632	1.031	0	0	0
2014/02/21	R214	06/11/2014	9.64	Put	Bond Future	4,452.6900	4.4527	4,391.0300	4.3910	(1.385)	0	0	0
2014/02/21	R214	06/11/2014	9.66	Put	Bond Future	4,387.8400	4.3878	4,326.7200	4.3267	(1.393)	0	0	0
2014/02/21	R214	06/11/2014	9.65	Put	Bond Future	4,420.1600	4.4202	4,358.7700	4.3588	(1.389)	0	0	0
2014/02/21	R248	08/05/2014	9.04	Put	Bond Future	2,894.8500	2.8949	2,736.7600	2.7368	(5.461)	0	0	0
2014/02/21	R248	08/05/2014			Bond Future	9.3309	95.7951	9.3146	95.9532	(0.175)	0.0000	0.0000	13,552
2014/02/21	R248	08/05/2014	9.06	Put	Bond Future	2,690.7800	2.6908	2,532.6900	2.5327	(5.875)	0	0	0
2014/02/21	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R248	08/05/2014	9.05	Put	Bond Future	2,792.7200	2.7927	2,634.6300	2.6346	(5.661)	0	0	0
2014/02/21	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R248	07/08/2014			Bond Future	9.4111	97.0888	9.3943	97.2493	(0.179)	0.0000	0.0000	0
2014/02/21	R248	07/08/2014	9.65	Call	Bond Future	2,228.2300	2.2282	2,388.8200	2.3888	7.207	0	0	0
2014/02/21	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R248	07/08/2014	9.66	Call	Bond Future	2,319.4100	2.3194	2,480.0000	2.4800	6.924	0	0	0
2014/02/21	R248	07/08/2014	9.64	Call	Bond Future	2,136.8800	2.1369	2,297.4700	2.2975	7.515	0	0	0
2014/02/21	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R248	06/11/2014			Bond Future	9.4845	94.2049	9.4674	94.3660	(0.181)	0.0000	0.0000	0
2014/02/21	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R248	06/11/2014	9.72	Call	Bond Future	2,166.4400	2.1664	2,327.5800	2.3276	7.438	0	0	0
2014/02/21	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/21	R248	06/11/2014	9.73	Call	Bond Future	2,256.4200	2.2564	2,417.5600	2.4176	7.141	0	0	0
2014/02/21	R248	06/11/2014	9.74	Call	Bond Future	2,346.2300	2.3462	2,507.3700	2.5074	6.868	0	0	0
Total													409011