



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 02/04/2014 to 02/04/2014

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
2014/04/02	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	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
2014/04/02	2025	08/05/2014			Bond Future	112.6765	112.6765	113.0438	113.0438	0.326	0.0000	0.0000	0
2014/04/02	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2025	08/05/2014	111.01	Call	Bond Future	1,666.4700	1.6665	2,033.8400	2.0338	22.045	0	0	0
2014/04/02	2025	08/05/2014	110.99	Call	Bond Future	1,686.4700	1.6865	2,053.8400	2.0538	21.783	0	0	0
2014/04/02	2025	08/05/2014	111.00	Call	Bond Future	1,676.4700	1.6765	2,043.8400	2.0438	21.913	0	0	0
2014/04/02	2025	07/08/2014	109.01	Call	Bond Future	4,198.9300	4.1989	4,569.1500	4.5692	8.817	0	0	0
2014/04/02	2025	07/08/2014			Bond Future	113.2089	113.2089	113.5792	113.5792	0.327	0.0000	0.0000	0
2014/04/02	2025	07/08/2014	108.99	Call	Bond Future	4,218.9300	4.2189	4,589.1500	4.5892	8.775	0	0	0
2014/04/02	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2025	07/08/2014	109.00	Call	Bond Future	4,208.9300	4.2089	4,579.1500	4.5792	8.796	0	0	0
2014/04/02	2030	08/05/2014			Bond Future	8.9163	94.5640	8.9233	94.5092	0.078	0.0000	0.0000	1,991
2014/04/02	2030	08/05/2014	9.00	Call	Bond Future	657.7300	0.6577	602.9800	0.6030	(8.324)	0	0	0
2014/04/02	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2030	08/05/2014	9.01	Call	Bond Future	735.9100	0.7359	681.1600	0.6812	(7.440)	0	0	0
2014/04/02	2030	08/05/2014	8.99	Call	Bond Future	579.4600	0.5795	524.7100	0.5247	(9.448)	0	0	0
2014/04/02	2030	07/08/2014	8.99	Put	Bond Future	131.8400	0.1318	189.5600	0.1896	43.780	0	0	0
2014/04/02	2030	07/08/2014			Bond Future	9.0070	91.9374	9.0144	91.8797	0.083	0.0000	0.0000	0
2014/04/02	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	34.2100	0.0342	100.000	0	0	0
2014/04/02	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2030	07/08/2014	9.00	Put	Bond Future	54.1200	0.0541	111.8400	0.1118	106.652	0	0	0
2014/04/02	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2030	07/08/2014	9.01	Call	Bond Future	23.5100	0.0235	0.0000	0.0000	(100.000)	0	0	0
2014/04/02	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2030	06/11/2014			Bond Future	9.0873	93.3457	9.0950	93.2872	0.084	0.0000	0.0000	0
2014/04/02	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2030	06/11/2014	8.99	Put	Bond Future	747.5400	0.7475	806.0800	0.8061	7.831	0	0	0
2014/04/02	2030	06/11/2014	9.01	Put	Bond Future	593.2100	0.5932	651.7500	0.6517	9.868	0	0	0
2014/04/02	2030	06/11/2014	9.00	Put	Bond Future	670.3300	0.6703	728.8700	0.7289	8.733	0	0	0
2014/04/02	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2037	08/05/2014			Bond Future	9.0937	96.7092	9.1109	96.5523	0.190	0.0000	0.0000	5,914
2014/04/02	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2037	08/05/2014	9.38	Call	Bond Future	2,550.7100	2.5507	2,393.8300	2.3938	(6.150)	0	0	0
2014/04/02	2037	08/05/2014	9.39	Call	Bond Future	2,637.7700	2.6378	2,480.8900	2.4809	(5.947)	0	0	0
2014/04/02	2037	08/05/2014	9.37	Call	Bond Future	2,463.5100	2.4635	2,306.6300	2.3066	(6.368)	0	0	0
2014/04/02	2037	07/08/2014	9.06	Put	Bond Future	1,071.2800	1.0713	1,232.6600	1.2327	15.064	0	0	0
2014/04/02	2037	07/08/2014			Bond Future	9.1785	93.8634	9.1965	93.7020	0.197	0.0000	0.0000	3,280
2014/04/02	2037	07/08/2014	9.05	Put	Bond Future	1,162.5800	1.1626	1,323.9600	1.3240	13.881	0	0	0
2014/04/02	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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2014/04/02	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2037	07/08/2014	9.04	Put	Bond Future	1,254.0200	1.2540	1,415.4000	1.4154	12.869	0	0	0
2014/04/02	2037	06/11/2014	9.69	Call	Bond Future	3,728.4300	3.7284	3,564.5600	3.5646	(4.395)	0	0	0
2014/04/02	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2037	06/11/2014			Bond Future	9.2538	95.1843	9.2723	95.0204	0.201	0.0000	0.0000	0
2014/04/02	2037	06/11/2014	9.70	Call	Bond Future	3,811.0500	3.8111	3,647.1800	3.6472	(4.300)	0	0	0
2014/04/02	2037	06/11/2014	9.71	Call	Bond Future	3,893.5500	3.8936	3,729.6800	3.7297	(4.209)	0	0	0
2014/04/02	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2038	08/05/2014			Bond Future	113.3099	113.3099	113.3530	113.3530	0.038	0.0000	0.0000	367
2014/04/02	2038	08/05/2014	109.00	Call	Bond Future	4,309.9400	4.3099	4,353.0100	4.3530	0.999	0	0	0
2014/04/02	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2038	08/05/2014	109.01	Call	Bond Future	4,299.9400	4.2999	4,343.0100	4.3430	1.002	0	0	0
2014/04/02	2038	08/05/2014	108.99	Call	Bond Future	4,319.9400	4.3199	4,363.0100	4.3630	0.997	0	0	0
2014/04/02	2038	07/08/2014			Bond Future	113.7109	113.7109	113.7520	113.7520	0.036	0.0000	0.0000	0
2014/04/02	2038	07/08/2014	106.00	Call	Bond Future	7,710.9000	7.7109	7,752.0300	7.7520	0.533	0	0	0
2014/04/02	2038	07/08/2014	106.01	Call	Bond Future	7,700.9000	7.7009	7,742.0300	7.7420	0.534	0	0	0
2014/04/02	2038	07/08/2014	105.99	Call	Bond Future	7,720.9000	7.7209	7,762.0300	7.7620	0.533	0	0	0
2014/04/02	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2046	08/05/2014			Bond Future	110.1764	110.1764	110.2191	110.2191	0.039	0.0000	0.0000	5,218
2014/04/02	2046	08/05/2014	104.35	Call	Bond Future	5,826.3900	5.8264	5,869.1300	5.8691	0.734	0	0	0
2014/04/02	2046	08/05/2014	104.36	Call	Bond Future	5,816.3900	5.8164	5,859.1300	5.8591	0.735	0	0	0
2014/04/02	2046	08/05/2014	104.34	Call	Bond Future	5,836.3900	5.8364	5,879.1300	5.8791	0.732	0	0	0
2014/04/02	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2046	07/08/2014			Bond Future	111.7990	111.7990	111.8398	111.8398	0.036	0.0000	0.0000	0
2014/04/02	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2046	07/08/2014	104.44	Call	Bond Future	7,359.0300	7.3590	7,399.8200	7.3998	0.554	0	0	0
2014/04/02	2046	07/08/2014	104.45	Call	Bond Future	7,349.0300	7.3490	7,389.8200	7.3898	0.555	0	0	0
2014/04/02	2046	07/08/2014	104.43	Call	Bond Future	7,369.0300	7.3690	7,409.8200	7.4098	0.554	0	0	0
2014/04/02	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2046	06/11/2014	104.45	Call	Bond Future	7,731.3700	7.7314	7,773.0300	7.7730	0.539	0	0	0
2014/04/02	2046	06/11/2014			Bond Future	112.1814	112.1814	112.2230	112.2230	0.037	0.0000	0.0000	0
2014/04/02	2046	06/11/2014	104.43	Call	Bond Future	7,751.3700	7.7514	7,793.0300	7.7930	0.537	0	0	0
2014/04/02	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2046	06/11/2014	104.44	Call	Bond Future	7,741.3700	7.7414	7,783.0300	7.7830	0.538	0	0	0

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2014/04/02	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2050	08/05/2014			Bond Future	118.7498	118.7498	118.7960	118.7960	0.039	0.0000	0.0000	680
2014/04/02	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2050	08/05/2014	114.99	Call	Bond Future	3,759.8000	3.7598	3,806.0500	3.8061	1.230	0	0	0
2014/04/02	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2050	08/05/2014	115.00	Call	Bond Future	3,749.8000	3.7498	3,796.0500	3.7961	1.233	0	0	0
2014/04/02	2050	08/05/2014	115.01	Call	Bond Future	3,739.8000	3.7398	3,786.0500	3.7861	1.237	0	0	0
2014/04/02	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2050	07/08/2014			Bond Future	119.0910	119.0910	119.1350	119.1350	0.037	0.0000	0.0000	0
2014/04/02	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	2050	07/08/2014	112.00	Call	Bond Future	7,091.0300	7.0910	7,135.0000	7.1350	0.620	0	0	0
2014/04/02	2050	07/08/2014	112.01	Call	Bond Future	7,081.0300	7.0810	7,125.0000	7.1250	0.621	0	0	0
2014/04/02	2050	07/08/2014	111.99	Call	Bond Future	7,101.0300	7.1010	7,145.0000	7.1450	0.619	0	0	0
2014/04/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	AL12	08/05/2014			Index Future	483.0730	483.0730	482.3430	482.3430	(0.151)	0.0000	0.0000	0
2014/04/02	AL12	07/08/2014			Index Future	490.1230	490.1230	489.3760	489.3760	(0.152)	0.0000	0.0000	0
2014/04/02	AL12	06/11/2014			Index Future	497.6210	497.6210	496.8650	496.8650	(0.152)	0.0000	0.0000	0
2014/04/02	AL37	08/05/2014			Index Future	411.5790	411.5790	411.2520	411.2520	(0.079)	0.0000	0.0000	0
2014/04/02	AL37	07/08/2014			Index Future	417.5860	417.5860	417.2480	417.2480	(0.081)	0.0000	0.0000	0
2014/04/02	AL7T	08/05/2014			Index Future	482.7700	482.7700	482.4340	482.4340	(0.070)	0.0000	0.0000	1
2014/04/02	AL7T	07/08/2014			Index Future	489.8150	489.8150	489.4690	489.4690	(0.071)	0.0000	0.0000	0
2014/04/02	ALBI	08/05/2014			Index Future	441.1790	441.1790	440.7270	440.7270	(0.102)	0.0000	0.0000	704
2014/04/02	ALBI	07/08/2014			Index Future	447.6170	447.6170	447.1530	447.1530	(0.104)	0.0000	0.0000	0
2014/04/02	ALBI	06/11/2014			Index Future	454.4650	454.4650	453.9960	453.9960	(0.103)	0.0000	0.0000	0
2014/04/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/04/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/02	EL28	08/05/2014	114.01	Call	Bond Future	3,715.0100	3.7150	3,760.0600	3.7601	1.213	0	0	0
2014/04/02	EL28	08/05/2014			Bond Future	117.7250	117.7250	117.7701	117.7701	0.038	0.0000	0.0000	0
2014/04/02	EL28	08/05/2014	113.99	Call	Bond Future	3,735.0100	3.7350	3,780.0600	3.7801	1.206	0	0	0
2014/04/02	EL28	08/05/2014	114.00	Call	Bond Future	3,725.0100	3.7250	3,770.0600	3.7701	1.209	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
2014/04/02	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	EL28	07/08/2014	114.00	Call	Bond Future	5,458.8500	5.4588	5,501.8700	5.5019	0.788	0	0	0
2014/04/02	EL28	07/08/2014			Bond Future	119.4589	119.4589	119.5019	119.5019	0.036	0.0000	0.0000	0
2014/04/02	EL28	07/08/2014	114.01	Call	Bond Future	5,448.8500	5.4488	5,491.8700	5.4919	0.790	0	0	0
2014/04/02	EL28	07/08/2014	113.99	Call	Bond Future	5,468.8500	5.4688	5,511.8700	5.5119	0.787	0	0	0
2014/04/02	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	ES33	08/05/2014	9.55	Put	Bond Future	1,083.9600	1.0840	1,207.1300	1.2071	11.363	0	0	0
2014/04/02	ES33	08/05/2014			Bond Future	9.6955	82.1670	9.7123	82.0438	0.173	0.0000	0.0000	6,292
2014/04/02	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	ES33	08/05/2014	9.54	Put	Bond Future	1,159.2500	1.1592	1,282.4200	1.2824	10.625	0	0	0
2014/04/02	ES33	08/05/2014	9.56	Put	Bond Future	1,008.7700	1.0088	1,131.9400	1.1319	12.210	0	0	0
2014/04/02	ES33	07/08/2014			Bond Future	9.7979	83.2586	9.8154	83.1317	0.179	0.0000	0.0000	0
2014/04/02	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	ES33	07/08/2014	10.14	Call	Bond Future	2,420.6000	2.4206	2,293.7600	2.2938	(5.240)	0	0	0
2014/04/02	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	ES33	07/08/2014	10.15	Call	Bond Future	2,489.6400	2.4896	2,362.8000	2.3628	(5.095)	0	0	0
2014/04/02	ES33	07/08/2014	10.16	Call	Bond Future	2,558.5900	2.5586	2,431.7500	2.4318	(4.957)	0	0	0
2014/04/02	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	ES33	06/11/2014			Bond Future	9.8981	80.7498	9.9162	80.6211	0.183	0.0000	0.0000	0
2014/04/02	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	ES33	06/11/2014	10.29	Call	Bond Future	2,717.6700	2.7177	2,588.9000	2.5889	(4.738)	0	0	0
2014/04/02	ES33	06/11/2014	10.30	Call	Bond Future	2,785.1300	2.7851	2,656.3600	2.6564	(4.623)	0	0	0
2014/04/02	ES33	06/11/2014	10.31	Call	Bond Future	2,852.4900	2.8525	2,723.7200	2.7237	(4.514)	0	0	0
2014/04/02	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	GOVI	08/05/2014			GOVI	439.9820	439.9820	439.5700	439.5700	(0.094)	0.0000	0.0000	318
2014/04/02	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	GOVI	08/05/2014	441.99	Put	GOVI	20,080.0000	2.0080	24,200.0000	2.4200	20.518	0	0	0
2014/04/02	GOVI	08/05/2014	442.01	Put	GOVI	20,280.0000	2.0280	24,400.0000	2.4400	20.316	0	0	0
2014/04/02	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	GOVI	08/05/2014	442.00	Put	GOVI	20,180.0000	2.0180	24,300.0000	2.4300	20.416	0	0	0
2014/04/02	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	GOVI	07/08/2014			GOVI	446.4030	446.4030	445.9790	445.9790	(0.095)	0.0000	0.0000	220
2014/04/02	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	GOVI	07/08/2014	459.99	Put	GOVI	135,870.0000	13.5870	140,110.0000	14.0110	3.121	0	0	0
2014/04/02	GOVI	07/08/2014	460.01	Put	GOVI	136,070.0000	13.6070	140,310.0000	14.0310	3.116	0	0	0
2014/04/02	GOVI	07/08/2014	460.00	Put	GOVI	135,970.0000	13.5970	140,210.0000	14.0210	3.118	0	0	0
2014/04/02	GOVI	06/11/2014	449.01	Call	GOVI	42,220.0000	4.2220	37,940.0000	3.7940	(10.137)	0	0	0

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2014/04/02	GOVI	06/11/2014			GOVI	453.2320		453.2320	452.8040	452.8040	(0.094)	0.0000	0.0000	0
2014/04/02	GOVI	06/11/2014	448.99	Call	GOVI	42,420.0000		4.2420	38,140.0000	3.8140	(10.090)	0	0	0
2014/04/02	GOVI	06/11/2014	449.00	Call	GOVI	42,320.0000		4.2320	38,040.0000	3.8040	(10.113)	0	0	0
2014/04/02	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/02	IGOV	08/05/2014			Index Future	205.4710		205.4710	205.5220	205.5220	0.025	0.0000	0.0000	1,266
2014/04/02	IGOV	07/08/2014			Index Future	208.4950		208.4950	208.5440	208.5440	0.024	0.0000	0.0000	90
2014/04/02	IGOV	06/11/2014			Index Future	211.7090		211.7090	211.7610	211.7610	0.025	0.0000	0.0000	0
2014/04/02	ILBI	08/05/2014			Index Future	556.1780		556.1780	556.5310	556.5310	0.063	0.0000	0.0000	0
2014/04/02	ILBI	07/08/2014			Index Future	564.1950		564.1950	564.5520	564.5520	0.063	0.0000	0.0000	210
2014/04/02	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/02	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/02	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/04/02	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/02	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/02	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/02	JBAF	16/04/2014			Jibar Tradeable Future	5.7400		94.2600	5.7300	94.2700	(0.174)	0.0000	0.0000	0
2014/04/02	JBAF	21/05/2014			Jibar Tradeable Future	5.8100		94.1900	5.8000	94.2000	(0.172)	0.0000	0.0000	2,000
2014/04/02	JBAF	18/06/2014			Jibar Tradeable Future	6.0500		93.9500	6.0600	93.9400	0.165	0.0000	0.0000	2,000
2014/04/02	JBAF	16/07/2014			Jibar Tradeable Future	6.1100		93.8900	6.1300	93.8700	0.327	0.0000	0.0000	1,500
2014/04/02	JBAF	20/08/2014			Jibar Tradeable Future	6.3200		93.6800	6.3100	93.6900	(0.158)	0.0000	0.0000	700
2014/04/02	JBAF	17/09/2014			Jibar Tradeable Future	6.3800		93.6200	6.3800	93.6200	0.000	0.0000	0.0000	1,000
2014/04/02	JBAF	17/12/2014			Jibar Tradeable Future	6.8300		93.1700	6.8200	93.1800	(0.146)	0.0000	0.0000	0
2014/04/02	JBAF	18/03/2015			Jibar Tradeable Future	7.1400		92.8600	7.1600	92.8400	0.280	0.0000	0.0000	2,850
2014/04/02	JBAF	17/06/2015			Jibar Tradeable Future	7.4100		92.5900	7.4200	92.5800	0.135	0.0000	0.0000	5,000
2014/04/02	JBAF	16/09/2015			Jibar Tradeable Future	7.6000		92.4000	7.6200	92.3800	0.263	0.0000	0.0000	0
2014/04/02	JBAF	15/12/2015			Jibar Tradeable Future	7.7700		92.2300	7.8000	92.2000	0.386	0.0000	0.0000	0
2014/04/02	JBAF	16/03/2016			Jibar Tradeable Future	7.9400		92.0600	7.9900	92.0100	0.630	0.0000	0.0000	0
2014/04/02	R023	08/05/2014			Bond Future	8.4156		97.4596	8.4222	97.4200	0.079	0.0000	0.0000	12,906
2014/04/02	R023	08/05/2014	7.60	Call	Bond Future	66.9700		0.0670	60.6100	0.0606	(9.497)	0	0	0
2014/04/02	R023	08/05/2014	7.61	Call	Bond Future	70.2900		0.0703	63.7000	0.0637	(9.375)	0	0	0
2014/04/02	R023	08/05/2014	7.59	Put	Bond Future	5,158.8500		5.1588	5,192.3000	5.1923	0.648	0	0	0
2014/04/02	R023	08/05/2014	7.61	Put	Bond Future	5,037.9100		5.0379	5,070.8900	5.0709	0.655	0	0	0
2014/04/02	R023	08/05/2014	7.60	Put	Bond Future	5,098.2900		5.0983	5,131.5000	5.1315	0.651	0	0	0

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2014/04/02	R023	08/05/2014	7.59	Call	Bond Future	63.7800	0.0638	57.6600	0.0577	(9.595)	0	0	0
2014/04/02	R023	07/08/2014	8.51	Call	Bond Future	2,327.4200	2.3274	2,296.7000	2.2967	(1.320)	0	0	0
2014/04/02	R023	07/08/2014			Bond Future	8.5156	98.7709	8.5229	98.7285	0.086	0.0000	0.0000	0
2014/04/02	R023	07/08/2014	8.49	Call	Bond Future	2,269.8700	2.2699	2,239.4900	2.2395	(1.338)	0	0	0
2014/04/02	R023	07/08/2014	8.50	Call	Bond Future	2,298.3000	2.2983	2,267.7600	2.2678	(1.329)	0	0	0
2014/04/02	R023	07/08/2014	8.49	Put	Bond Future	2,419.1400	2.4191	2,431.1600	2.4312	0.497	0	0	0
2014/04/02	R023	07/08/2014	8.51	Put	Bond Future	2,360.1900	2.3602	2,371.8700	2.3719	0.495	0	0	0
2014/04/02	R023	07/08/2014	8.50	Put	Bond Future	2,389.3000	2.3893	2,401.1600	2.4012	0.496	0	0	0
2014/04/02	R023	06/11/2014			Bond Future	8.6134	96.3631	8.6210	96.3200	0.088	0.0000	0.0000	0
2014/04/02	R023	06/11/2014	8.59	Put	Bond Future	3,199.8800	3.1999	3,213.9100	3.2139	0.438	0	0	0
2014/04/02	R023	06/11/2014	8.61	Put	Bond Future	3,143.8900	3.1439	3,157.6700	3.1577	0.438	0	0	0
2014/04/02	R023	06/11/2014	8.59	Call	Bond Future	3,067.1300	3.0671	3,038.0700	3.0381	(0.947)	0	0	0
2014/04/02	R023	06/11/2014	8.60	Put	Bond Future	3,171.7900	3.1718	3,185.7000	3.1857	0.439	0	0	0
2014/04/02	R023	06/11/2014	8.60	Call	Bond Future	3,095.7500	3.0957	3,066.5700	3.0666	(0.943)	0	0	0
2014/04/02	R023	06/11/2014	8.61	Call	Bond Future	3,124.5200	3.1245	3,095.2100	3.0952	(0.938)	0	0	0
2014/04/02	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R157	08/05/2014			Bond Future	6.8821	110.4729	6.8691	110.4902	(0.188)	0.0000	0.0000	22,838
2014/04/02	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R157	08/05/2014	5.20	Put	Bond Future	2,280.9200	2.2809	2,263.5900	2.2636	(0.760)	0	0	0
2014/04/02	R157	08/05/2014	5.19	Put	Bond Future	2,294.6800	2.2947	2,277.3500	2.2774	(0.755)	0	0	0
2014/04/02	R157	08/05/2014	5.21	Put	Bond Future	2,267.1600	2.2672	2,249.8300	2.2498	(0.764)	0	0	0
2014/04/02	R157	07/08/2014	6.76	Put	Bond Future	594.4500	0.5945	583.2100	0.5832	(1.891)	0	0	0
2014/04/02	R157	07/08/2014			Bond Future	7.1124	112.0862	7.0986	112.1013	(0.195)	0.0000	0.0000	13,000
2014/04/02	R157	07/08/2014	6.75	Put	Bond Future	601.6900	0.6017	590.4000	0.5904	(1.876)	0	0	0
2014/04/02	R157	07/08/2014	6.74	Call	Bond Future	203.2500	0.2032	206.9900	0.2070	1.840	0	0	0
2014/04/02	R157	07/08/2014	6.75	Call	Bond Future	206.8700	0.2069	210.6700	0.2107	1.837	0	0	0
2014/04/02	R157	07/08/2014	6.76	Call	Bond Future	210.5500	0.2105	214.4000	0.2144	1.829	0	0	0
2014/04/02	R157	07/08/2014	6.74	Put	Bond Future	608.9900	0.6090	597.6400	0.5976	(1.864)	0	0	0
2014/04/02	R157	06/11/2014	6.19	Put	Bond Future	1,108.3900	1.1084	1,094.9300	1.0949	(1.214)	0	0	0
2014/04/02	R157	06/11/2014			Bond Future	7.4074	106.9884	7.3891	107.0037	(0.247)	0.0000	0.0000	0
2014/04/02	R157	06/11/2014	6.21	Put	Bond Future	1,094.0100	1.0940	1,080.6000	1.0806	(1.226)	0	0	0
2014/04/02	R157	06/11/2014	6.20	Put	Bond Future	1,101.1900	1.1012	1,087.7500	1.0878	(1.220)	0	0	0
2014/04/02	R157	06/11/2014	6.21	Call	Bond Future	83.4500	0.0835	85.3500	0.0854	2.277	0	0	0
2014/04/02	R157	06/11/2014	6.19	Call	Bond Future	80.8200	0.0808	82.6700	0.0827	2.289	0	0	0
2014/04/02	R157	06/11/2014	6.20	Call	Bond Future	82.1300	0.0821	84.0000	0.0840	2.277	0	0	0
2014/04/02	R186	08/05/2014	8.40	Call	Bond Future	1,303.6700	1.3037	1,221.3500	1.2214	(6.314)	0	0	1,000
2014/04/02	R186	08/05/2014	7.50	Put	Bond Future	9,039.3000	9.0393	9,176.9900	9.1770	1.523	0	0	0
2014/04/02	R186	08/05/2014	8.25	Put	Bond Future	3,090.0300	3.0900	3,169.4800	3.1695	2.571	0	0	0
2014/04/02	R186	08/05/2014	8.75	Put	Bond Future	930.9200	0.9309	955.7900	0.9558	2.672	0	0	0
2014/04/02	R186	08/05/2014			Bond Future	8.5123	119.2941	8.5293	119.1506	0.200	0.0000	0.0000	51,619
2014/04/02	R186	08/05/2014	7.09	Put	Bond Future	12,932.0700	12.9321	13,074.9500	13.0749	1.105	0	0	0
2014/04/02	R186	08/05/2014	8.80	Put	Bond Future	805.8900	0.8059	826.9600	0.8270	2.615	0	0	900
2014/04/02	R186	08/05/2014	9.25	Put	Bond Future	178.6300	0.1786	181.2600	0.1813	1.472	0	0	10,000
2014/04/02	R186	08/05/2014	9.75	Put	Bond Future	20.0700	0.0201	19.8400	0.0198	(1.146)	0	0	6,000
2014/04/02	R186	08/05/2014	9.10	Call	Bond Future	5,122.1000	5.1221	4,984.6900	4.9847	(2.683)	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
2014/04/02	R186	08/05/2014	7.10	Call	Bond Future	2.8900	0.0029	2.2200	0.0022	(23.183)	0	0	0
2014/04/02	R186	08/05/2014	9.00	Put	Bond Future	432.3000	0.4323	442.0300	0.4420	2.251	0	0	400
2014/04/02	R186	08/05/2014	7.11	Call	Bond Future	3.1000	0.0031	2.3800	0.0024	(23.226)	0	0	0
2014/04/02	R186	08/05/2014	8.50	Call	Bond Future	1,684.3400	1.6843	1,590.2800	1.5903	(5.584)	0	0	900
2014/04/02	R186	08/05/2014	9.75	Call	Bond Future	9,834.5100	9.8345	9,690.7600	9.6908	(1.462)	0	0	0
2014/04/02	R186	08/05/2014	7.09	Call	Bond Future	2.7000	0.0027	2.0600	0.0021	(23.704)	0	0	0
2014/04/02	R186	08/05/2014	8.80	Call	Bond Future	3,198.9400	3.1989	3,076.4900	3.0765	(3.828)	0	0	0
2014/04/02	R186	08/05/2014	8.25	Call	Bond Future	846.5600	0.8466	782.4900	0.7825	(7.568)	0	0	10,000
2014/04/02	R186	08/05/2014	9.25	Call	Bond Future	6,176.2100	6.1762	6,035.3200	6.0353	(2.281)	0	0	0
2014/04/02	R186	08/05/2014	9.10	Put	Bond Future	307.7500	0.3077	313.8600	0.3139	1.985	0	0	1,500
2014/04/02	R186	08/05/2014	7.11	Put	Bond Future	12,737.1000	12.7371	12,879.9000	12.8799	1.121	0	0	0
2014/04/02	R186	08/05/2014	8.40	Put	Bond Future	2,256.5900	2.2566	2,317.7900	2.3178	2.712	0	0	0
2014/04/02	R186	08/05/2014	7.50	Call	Bond Future	34.7500	0.0348	28.9200	0.0289	(16.777)	0	0	1,933
2014/04/02	R186	08/05/2014	8.50	Put	Bond Future	1,787.8800	1.7879	1,837.3400	1.8373	2.766	0	0	1,933
2014/04/02	R186	08/05/2014	8.75	Call	Bond Future	2,913.1700	2.9132	2,794.5200	2.7945	(4.073)	0	0	6,000
2014/04/02	R186	08/05/2014	7.10	Put	Bond Future	12,834.5200	12.8345	12,977.3700	12.9774	1.113	0	0	0
2014/04/02	R186	08/05/2014	9.00	Call	Bond Future	4,447.7600	4.4478	4,313.9700	4.3140	(3.008)	0	0	0
2014/04/02	R186	07/08/2014	8.31	Call	Bond Future	2,222.1700	2.2222	2,151.4800	2.1515	(3.181)	0	0	0
2014/04/02	R186	07/08/2014			Bond Future	8.6018	115.7430	8.6198	115.5947	0.209	0.0000	0.0000	100
2014/04/02	R186	07/08/2014	8.92	Put	Bond Future	2,175.7300	2.1757	2,217.7900	2.2178	1.933	0	0	840
2014/04/02	R186	07/08/2014	8.29	Call	Bond Future	2,158.7000	2.1587	2,089.2500	2.0893	(3.217)	0	0	0
2014/04/02	R186	07/08/2014	8.30	Call	Bond Future	2,190.2800	2.1903	2,120.2100	2.1202	(3.199)	0	0	0
2014/04/02	R186	07/08/2014	8.29	Put	Bond Future	4,774.6300	4.7746	4,853.4400	4.8534	1.651	0	0	0
2014/04/02	R186	07/08/2014	8.31	Put	Bond Future	4,667.8200	4.6678	4,745.3900	4.7454	1.662	0	0	0
2014/04/02	R186	07/08/2014	8.92	Call	Bond Future	4,761.7200	4.7617	4,655.5200	4.6555	(2.230)	0	0	0
2014/04/02	R186	07/08/2014	8.30	Put	Bond Future	4,721.0300	4.7210	4,799.2200	4.7992	1.656	0	0	0
2014/04/02	R186	06/11/2014	8.15	Put	Bond Future	7,031.6900	7.0317	7,118.6600	7.1187	1.237	0	0	0
2014/04/02	R186	06/11/2014	8.14	Call	Bond Future	2,559.6400	2.5596	2,496.4400	2.4964	(2.469)	0	0	0
2014/04/02	R186	06/11/2014			Bond Future	8.6852	117.5155	8.7038	117.3649	0.215	0.0000	0.0000	0
2014/04/02	R186	06/11/2014	9.17	Call	Bond Future	6,655.1000	6.6551	6,547.6600	6.5477	(1.614)	0	0	0
2014/04/02	R186	06/11/2014	8.15	Call	Bond Future	2,588.2300	2.5882	2,524.5800	2.5246	(2.459)	0	0	0
2014/04/02	R186	06/11/2014	8.16	Call	Bond Future	2,617.0300	2.6170	2,552.9300	2.5529	(2.449)	0	0	0
2014/04/02	R186	06/11/2014	9.17	Put	Bond Future	2,828.3100	2.8283	2,871.4900	2.8715	1.527	0	0	2,010
2014/04/02	R186	06/11/2014	8.14	Put	Bond Future	7,088.4100	7.0884	7,175.8300	7.1758	1.233	0	0	0
2014/04/02	R186	06/11/2014	8.16	Put	Bond Future	6,975.2700	6.9753	7,061.7900	7.0618	1.240	0	0	0
2014/04/02	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R197	08/05/2014			Bond Future	280.1205	280.1205	280.2176	280.2176	0.035	0.0000	0.0000	1,912
2014/04/02	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R197	08/05/2014	250.01	Call	Bond Future	30,110.4900	30.1105	30,207.5700	30.2076	0.322	0	0	0
2014/04/02	R197	08/05/2014	249.99	Call	Bond Future	30,130.4900	30.1305	30,227.5700	30.2276	0.322	0	0	0
2014/04/02	R197	08/05/2014	250.00	Call	Bond Future	30,120.4900	30.1205	30,217.5700	30.2176	0.322	0	0	0
2014/04/02	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R197	07/08/2014			Bond Future	278.4259	278.4259	278.5181	278.5181	0.033	0.0000	0.0000	0
2014/04/02	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R197	07/08/2014	270.00	Call	Bond Future	8,425.9100	8.4259	8,518.1000	8.5181	1.094	0	0	0
2014/04/02	R197	07/08/2014	270.01	Call	Bond Future	8,415.9100	8.4159	8,508.1000	8.5081	1.095	0	0	0
2014/04/02	R197	07/08/2014	269.99	Call	Bond Future	8,435.9100	8.4359	8,528.1000	8.5281	1.093	0	0	0

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2014/04/02	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R201	08/05/2014			Bond Future	6.4318	104.7848	6.4156	104.7945	(0.252)	0.0000	0.0000	0
2014/04/02	R201	08/05/2014	4.75	Call	Bond Future	0.1200	0.0001	0.1200	0.0001	0.000	0	0	0
2014/04/02	R201	08/05/2014	4.76	Call	Bond Future	0.1300	0.0001	0.1200	0.0001	(7.692)	0	0	0
2014/04/02	R201	08/05/2014	4.74	Call	Bond Future	0.1100	0.0001	0.1100	0.0001	0.000	0	0	0
2014/04/02	R201	08/05/2014	4.76	Put	Bond Future	1,004.3800	1.0044	994.7000	0.9947	(0.964)	0	0	0
2014/04/02	R201	08/05/2014	4.75	Put	Bond Future	1,010.4300	1.0104	1,000.7600	1.0008	(0.957)	0	0	0
2014/04/02	R201	08/05/2014	4.74	Put	Bond Future	1,016.4800	1.0165	1,006.8100	1.0068	(0.951)	0	0	0
2014/04/02	R201	07/08/2014	5.31	Put	Bond Future	584.6400	0.5846	578.0000	0.5780	(1.136)	0	0	0
2014/04/02	R201	07/08/2014			Bond Future	6.7562	101.9040	6.7353	101.9115	(0.309)	0.0000	0.0000	0
2014/04/02	R201	07/08/2014	5.30	Put	Bond Future	587.5400	0.5875	580.8900	0.5809	(1.132)	0	0	0
2014/04/02	R201	07/08/2014	5.31	Call	Bond Future	65.5900	0.0656	66.4100	0.0664	1.250	0	0	0
2014/04/02	R201	07/08/2014	5.29	Call	Bond Future	64.2000	0.0642	65.0000	0.0650	1.246	0	0	0
2014/04/02	R201	07/08/2014	5.30	Call	Bond Future	64.8900	0.0649	65.7000	0.0657	1.248	0	0	0
2014/04/02	R201	07/08/2014	5.29	Put	Bond Future	590.4600	0.5905	583.8000	0.5838	(1.128)	0	0	0
2014/04/02	R202	08/05/2014	215.00	Call	Bond Future	4,942.7200	4.9427	4,961.8500	4.9619	0.387	0	0	0
2014/04/02	R202	08/05/2014			Bond Future	218.3647	218.3647	218.4456	218.4456	0.037	0.0000	0.0000	44,663
2014/04/02	R202	08/05/2014	215.01	Call	Bond Future	4,936.0400	4.9360	4,955.1000	4.9551	0.386	0	0	0
2014/04/02	R202	08/05/2014	214.99	Put	Bond Future	1,574.6800	1.5747	1,512.9600	1.5130	(3.920)	0	0	0
2014/04/02	R202	08/05/2014	215.01	Put	Bond Future	1,581.3100	1.5813	1,519.4600	1.5195	(3.911)	0	0	0
2014/04/02	R202	08/05/2014	214.99	Call	Bond Future	4,949.4100	4.9494	4,968.6000	4.9686	0.388	0	0	0
2014/04/02	R202	08/05/2014	215.00	Put	Bond Future	1,577.9900	1.5780	1,516.2100	1.5162	(3.915)	0	0	0
2014/04/02	R202	07/08/2014	207.99	Call	Bond Future	12,170.1300	12.1701	12,216.0200	12.2160	0.377	0	0	0
2014/04/02	R202	07/08/2014	208.00	Put	Bond Future	1,673.1600	1.6732	1,641.7100	1.6417	(1.880)	0	0	0
2014/04/02	R202	07/08/2014			Bond Future	218.4892	218.4892	218.5666	218.5666	0.035	0.0000	0.0000	0
2014/04/02	R202	07/08/2014	207.99	Put	Bond Future	1,670.8900	1.6709	1,639.4600	1.6395	(1.881)	0	0	0
2014/04/02	R202	07/08/2014	208.01	Put	Bond Future	1,675.4300	1.6754	1,643.9500	1.6440	(1.879)	0	0	0
2014/04/02	R202	07/08/2014	208.00	Call	Bond Future	12,162.4000	12.1624	12,208.2700	12.2083	0.377	0	0	0
2014/04/02	R202	07/08/2014	208.01	Call	Bond Future	12,154.6700	12.1547	12,200.5100	12.2005	0.377	0	0	0
2014/04/02	R203	08/05/2014	5.74	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/02	R203	08/05/2014	5.76	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/02	R203	08/05/2014	6.84	Call	Bond Future	32.1300	0.0321	26.4800	0.0265	(17.585)	0	0	29
2014/04/02	R203	08/05/2014	7.40	Put	Bond Future	1,030.6600	1.0307	1,075.9900	1.0760	4.398	0	0	0
2014/04/02	R203	08/05/2014			Bond Future	7.6499	103.0456	7.6754	102.9706	0.335	0.0000	0.0000	16,949
2014/04/02	R203	08/05/2014	5.76	Put	Bond Future	5,732.1800	5.7322	5,807.1600	5.8072	1.308	0	0	0
2014/04/02	R203	08/05/2014	6.84	Put	Bond Future	2,441.1900	2.4412	2,510.5300	2.5105	2.840	0	0	0
2014/04/02	R203	08/05/2014	5.75	Put	Bond Future	5,763.5600	5.7636	5,838.5400	5.8385	1.301	0	0	0
2014/04/02	R203	08/05/2014	5.74	Put	Bond Future	5,794.9400	5.7949	5,869.9200	5.8699	1.294	0	0	0
2014/04/02	R203	08/05/2014	7.40	Call	Bond Future	294.8300	0.2948	265.1700	0.2652	(10.060)	0	0	16
2014/04/02	R203	08/05/2014	5.75	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/02	R203	07/08/2014	7.30	Call	Bond Future	481.3100	0.4813	454.8200	0.4548	(5.504)	0	0	0
2014/04/02	R203	07/08/2014			Bond Future	7.8059	104.5504	7.8347	104.4720	0.369	0.0000	0.0000	0
2014/04/02	R203	07/08/2014	7.31	Call	Bond Future	489.6400	0.4896	462.8300	0.4628	(5.475)	0	0	0
2014/04/02	R203	07/08/2014	6.84	Put	Bond Future	2,870.7900	2.8708	2,935.2900	2.9353	2.247	0	0	0

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2014/04/02	R203	07/08/2014	7.29	Put	Bond Future	1,889.8900	1.8899	1,942.0900	1.9421	2.762	0	0	0
2014/04/02	R203	07/08/2014	7.31	Put	Bond Future	1,851.0700	1.8511	1,902.6400	1.9026	2.786	0	0	0
2014/04/02	R203	07/08/2014	7.29	Call	Bond Future	473.0800	0.4731	446.9000	0.4469	(5.534)	0	0	0
2014/04/02	R203	07/08/2014	7.30	Put	Bond Future	1,870.4200	1.8704	1,922.3100	1.9223	2.774	0	0	0
2014/04/02	R203	07/08/2014	6.84	Call	Bond Future	198.0300	0.1980	184.1500	0.1841	(7.009)	0	0	46
2014/04/02	R203	06/11/2014	6.86	Call	Bond Future	359.6300	0.3596	341.9100	0.3419	(4.927)	0	0	0
2014/04/02	R203	06/11/2014			Bond Future	7.9679	101.9869	7.9996	101.9073	0.398	0.0000	0.0000	0
2014/04/02	R203	06/11/2014	6.98	Call	Bond Future	423.3600	0.4234	403.3400	0.4033	(4.729)	0	0	14
2014/04/02	R203	06/11/2014	6.84	Call	Bond Future	349.7700	0.3498	332.4200	0.3324	(4.960)	0	0	45
2014/04/02	R203	06/11/2014	6.85	Call	Bond Future	354.6800	0.3547	337.1300	0.3371	(4.948)	0	0	0
2014/04/02	R203	06/11/2014	6.98	Put	Bond Future	2,944.1700	2.9442	3,003.7600	3.0038	2.024	0	0	0
2014/04/02	R203	06/11/2014	6.84	Put	Bond Future	3,234.1600	3.2342	3,296.4200	3.2964	1.925	0	0	0
2014/04/02	R203	06/11/2014	6.86	Put	Bond Future	3,191.9800	3.1920	3,253.8700	3.2539	1.939	0	0	0
2014/04/02	R203	06/11/2014	6.85	Put	Bond Future	3,213.0500	3.2131	3,275.1100	3.2751	1.931	0	0	0
2014/04/02	R203	05/02/2015	7.69	Call	Bond Future	1,040.6800	1.0407	1,006.2200	1.0062	(3.311)	0	0	55
2014/04/02	R203	05/02/2015			Bond Future	8.1413	103.6100	8.1768	103.5284	0.436	0.0000	0.0000	0
2014/04/02	R203	05/02/2015	8.34	Put	Bond Future	1,317.6700	1.3177	1,351.9100	1.3519	2.599	0	0	0
2014/04/02	R203	05/02/2015	8.35	Call	Bond Future	1,786.4000	1.7864	1,738.8300	1.7388	(2.663)	0	0	0
2014/04/02	R203	05/02/2015	8.36	Call	Bond Future	1,799.5700	1.7996	1,751.8100	1.7518	(2.654)	0	0	0
2014/04/02	R203	05/02/2015	8.34	Call	Bond Future	1,773.2800	1.7733	1,725.9000	1.7259	(2.672)	0	0	0
2014/04/02	R203	05/02/2015	8.36	Put	Bond Future	1,298.2500	1.2982	1,332.1100	1.3321	2.608	0	0	0
2014/04/02	R203	05/02/2015	7.69	Put	Bond Future	2,085.2400	2.0852	2,132.4000	2.1324	2.262	0	0	0
2014/04/02	R203	05/02/2015	8.35	Put	Bond Future	1,307.9300	1.3079	1,341.9800	1.3420	2.603	0	0	0
2014/04/02	R204	08/05/2014			Bond Future	7.8831	103.5743	7.9141	103.4561	0.394	0.0000	0.0000	31,046
2014/04/02	R204	08/05/2014	6.05	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2014/04/02	R204	08/05/2014	6.06	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2014/04/02	R204	08/05/2014	6.04	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2014/04/02	R204	08/05/2014	6.05	Put	Bond Future	7,298.0400	7.2980	7,416.2600	7.4163	1.620	0	0	0
2014/04/02	R204	08/05/2014	6.04	Put	Bond Future	7,339.5800	7.3396	7,457.8000	7.4578	1.611	0	0	0
2014/04/02	R204	08/05/2014	6.06	Put	Bond Future	7,256.5000	7.2565	7,374.7200	7.3747	1.629	0	0	0
2014/04/02	R204	07/08/2014			Bond Future	8.0184	101.0540	8.0523	100.9317	0.422	0.0000	0.0000	300
2014/04/02	R204	07/08/2014	7.44	Put	Bond Future	2,699.8000	2.6998	2,784.5200	2.7845	3.138	0	0	0
2014/04/02	R204	07/08/2014	7.46	Put	Bond Future	2,645.9800	2.6460	2,729.7700	2.7298	3.167	0	0	0
2014/04/02	R204	07/08/2014	7.45	Put	Bond Future	2,672.8200	2.6728	2,757.0800	2.7571	3.152	0	0	0
2014/04/02	R204	07/08/2014	7.78	Call	Bond Future	998.3200	0.9983	944.0000	0.9440	(5.441)	0	0	0
2014/04/02	R204	07/08/2014	7.46	Call	Bond Future	600.1700	0.6002	561.6500	0.5616	(6.418)	0	0	0
2014/04/02	R204	07/08/2014	7.44	Call	Bond Future	579.7800	0.5798	542.1900	0.5422	(6.483)	0	0	0
2014/04/02	R204	07/08/2014	7.78	Put	Bond Future	1,865.6300	1.8656	1,933.6200	1.9336	3.644	0	0	530
2014/04/02	R204	07/08/2014	7.45	Call	Bond Future	589.9100	0.5899	551.8600	0.5519	(6.450)	0	0	0
2014/04/02	R204	06/11/2014	7.99	Put	Bond Future	2,116.2200	2.1162	2,179.6400	2.1796	2.997	0	0	1,270
2014/04/02	R204	06/11/2014			Bond Future	8.1487	102.6014	8.1850	102.4771	0.445	0.0000	0.0000	0
2014/04/02	R204	06/11/2014	6.99	Put	Bond Future	4,534.3600	4.5344	4,632.3700	4.6324	2.161	0	0	0
2014/04/02	R204	06/11/2014	7.01	Put	Bond Future	4,475.8400	4.4758	4,573.2900	4.5733	2.177	0	0	0
2014/04/02	R204	06/11/2014	7.00	Put	Bond Future	4,504.9500	4.5050	4,602.6900	4.6027	2.170	0	0	0
2014/04/02	R204	06/11/2014	6.99	Call	Bond Future	467.6200	0.4676	441.4100	0.4414	(5.605)	0	0	0
2014/04/02	R204	06/11/2014	7.99	Call	Bond Future	1,570.8700	1.5709	1,510.0700	1.5101	(3.870)	0	0	0
2014/04/02	R204	06/11/2014	7.00	Call	Bond Future	474.1600	0.4742	447.6800	0.4477	(5.585)	0	0	0

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2014/04/02	R204	06/11/2014	7.01	Call	Bond Future	481.0000	0.4810	454.2300	0.4542	(5.565)	0	0	0
2014/04/02	R207	08/05/2014	6.19	Put	Bond Future	9,079.0500	9.0790	9,103.3700	9.1034	0.268	0	0	0
2014/04/02	R207	08/05/2014	6.21	Put	Bond Future	8,981.7500	8.9817	9,006.0800	9.0061	0.271	0	0	0
2014/04/02	R207	08/05/2014			Bond Future	8.1599	98.2791	8.1655	98.2548	0.068	0.0000	0.0000	19,048
2014/04/02	R207	08/05/2014	6.20	Put	Bond Future	9,030.3900	9.0304	9,054.7200	9.0547	0.269	0	0	0
2014/04/02	R207	08/05/2014	6.20	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2014/04/02	R207	08/05/2014	6.21	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2014/04/02	R207	08/05/2014	6.19	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/02	R207	07/08/2014	7.69	Call	Bond Future	691.5500	0.6916	678.7200	0.6787	(1.855)	0	0	0
2014/04/02	R207	07/08/2014	7.70	Put	Bond Future	3,208.0200	3.2080	3,221.9800	3.2220	0.435	0	0	0
2014/04/02	R207	07/08/2014			Bond Future	8.2897	96.0733	8.2961	96.0464	0.078	0.0000	0.0000	100
2014/04/02	R207	07/08/2014	7.70	Call	Bond Future	703.3800	0.7034	690.4200	0.6904	(1.843)	0	0	0
2014/04/02	R207	07/08/2014	7.71	Call	Bond Future	715.3600	0.7154	702.2800	0.7023	(1.828)	0	0	0
2014/04/02	R207	07/08/2014	7.69	Put	Bond Future	3,239.3500	3.2394	3,253.4400	3.2534	0.435	0	0	0
2014/04/02	R207	07/08/2014	7.71	Put	Bond Future	3,176.8600	3.1769	3,190.7000	3.1907	0.436	0	0	0
2014/04/02	R207	06/11/2014	7.36	Put	Bond Future	5,005.6500	5.0056	5,023.1400	5.0231	0.349	0	0	0
2014/04/02	R207	06/11/2014			Bond Future	8.4085	97.5446	8.4153	97.5173	0.081	0.0000	0.0000	0
2014/04/02	R207	06/11/2014	7.35	Put	Bond Future	5,038.7000	5.0387	5,056.2800	5.0563	0.349	0	0	0
2014/04/02	R207	06/11/2014	7.36	Call	Bond Future	687.3300	0.6873	677.4800	0.6775	(1.433)	0	0	0
2014/04/02	R207	06/11/2014	7.34	Call	Bond Future	668.8800	0.6689	659.2100	0.6592	(1.446)	0	0	0
2014/04/02	R207	06/11/2014	7.35	Call	Bond Future	678.0600	0.6781	668.3000	0.6683	(1.439)	0	0	0
2014/04/02	R207	06/11/2014	7.34	Put	Bond Future	5,071.8600	5.0719	5,089.5300	5.0895	0.348	0	0	0
2014/04/02	R208	08/05/2014	6.31	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2014/04/02	R208	08/05/2014			Bond Future	8.2861	92.8446	8.2974	92.7890	0.137	0.0000	0.0000	11,721
2014/04/02	R208	08/05/2014	6.29	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2014/04/02	R208	08/05/2014	6.31	Put	Bond Future	10,365.0900	10.3651	10,420.6500	10.4207	0.536	0	0	0
2014/04/02	R208	08/05/2014	6.30	Put	Bond Future	10,421.0800	10.4211	10,476.6400	10.4766	0.533	0	0	0
2014/04/02	R208	08/05/2014	6.29	Put	Bond Future	10,477.0800	10.4771	10,532.6500	10.5327	0.530	0	0	0
2014/04/02	R208	08/05/2014	6.30	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2014/04/02	R208	07/08/2014	8.28	Call	Bond Future	1,649.9400	1.6499	1,615.5300	1.6155	(2.086)	0	0	0
2014/04/02	R208	07/08/2014			Bond Future	8.3988	94.2005	8.4111	94.1420	0.147	0.0000	0.0000	100
2014/04/02	R208	07/08/2014	7.80	Call	Bond Future	812.2500	0.8122	789.6200	0.7896	(2.786)	0	0	0
2014/04/02	R208	07/08/2014	7.79	Put	Bond Future	3,747.7600	3.7478	3,783.8800	3.7839	0.964	0	0	0
2014/04/02	R208	07/08/2014	7.81	Put	Bond Future	3,676.0300	3.6760	3,711.6600	3.7117	0.969	0	0	0
2014/04/02	R208	07/08/2014	7.80	Put	Bond Future	3,711.7900	3.7118	3,747.6700	3.7477	0.967	0	0	0
2014/04/02	R208	07/08/2014	8.28	Put	Bond Future	2,216.4000	2.2164	2,240.5000	2.2405	1.087	0	0	630
2014/04/02	R208	07/08/2014	7.81	Call	Bond Future	825.8200	0.8258	802.9400	0.8029	(2.771)	0	0	0
2014/04/02	R208	07/08/2014	7.79	Call	Bond Future	798.8500	0.7989	776.4600	0.7765	(2.803)	0	0	0
2014/04/02	R208	06/11/2014	7.46	Call	Bond Future	785.4300	0.7854	767.8200	0.7678	(2.242)	0	0	0
2014/04/02	R208	06/11/2014			Bond Future	8.5076	92.2438	8.5205	92.1844	0.152	0.0000	0.0000	0
2014/04/02	R208	06/11/2014	7.44	Call	Bond Future	765.3300	0.7653	748.0500	0.7481	(2.258)	0	0	0
2014/04/02	R208	06/11/2014	7.45	Call	Bond Future	775.3300	0.7753	757.8900	0.7579	(2.249)	0	0	0
2014/04/02	R208	06/11/2014	8.50	Put	Bond Future	2,534.4400	2.5344	2,557.8200	2.5578	0.922	0	0	1,520
2014/04/02	R208	06/11/2014	7.44	Put	Bond Future	5,832.5800	5.8326	5,874.7000	5.8747	0.722	0	0	0
2014/04/02	R208	06/11/2014	7.46	Put	Bond Future	5,754.6400	5.7546	5,796.4300	5.7964	0.726	0	0	0
2014/04/02	R208	06/11/2014	8.50	Call	Bond Future	2,499.6300	2.4996	2,463.6100	2.4636	(1.441)	0	0	0

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2014/04/02	R208	06/11/2014	7.45	Put	Bond Future	5,793.5500	5.7936	5,835.5100	5.8355	0.724	0	0	0
2014/04/02	R209	08/05/2014	9.63	Call	Bond Future	4,718.2000	4.7182	4,592.0200	4.5920	(2.674)	0	0	0
2014/04/02	R209	08/05/2014			Bond Future	9.0143	74.5097	9.0319	74.3780	0.195	0.0000	0.0000	25,078
2014/04/02	R209	08/05/2014	7.85	Call	Bond Future	21.1400	0.0211	17.3800	0.0174	(17.786)	0	0	0
2014/04/02	R209	08/05/2014	9.00	Put	Bond Future	1,720.1700	1.7202	1,764.1100	1.7641	2.554	0	0	0
2014/04/02	R209	08/05/2014	9.50	Call	Bond Future	3,977.0700	3.9771	3,855.0600	3.8551	(3.068)	0	0	0
2014/04/02	R209	08/05/2014	7.86	Call	Bond Future	22.3300	0.0223	18.4000	0.0184	(17.600)	0	0	0
2014/04/02	R209	08/05/2014	8.50	Put	Bond Future	4,415.2200	4.4152	4,509.7100	4.5097	2.140	0	0	0
2014/04/02	R209	08/05/2014	9.75	Put	Bond Future	211.6100	0.2116	214.5500	0.2145	1.389	0	0	7,262
2014/04/02	R209	08/05/2014	9.85	Put	Bond Future	150.4300	0.1504	151.9900	0.1520	1.037	0	0	10,000
2014/04/02	R209	08/05/2014	7.84	Call	Bond Future	20.0000	0.0200	16.4200	0.0164	(17.900)	0	0	0
2014/04/02	R209	08/05/2014	7.85	Put	Bond Future	9,632.8400	9.6328	9,760.7400	9.7607	1.328	0	0	0
2014/04/02	R209	08/05/2014	9.50	Put	Bond Future	466.8200	0.4668	476.4700	0.4765	2.067	0	0	640
2014/04/02	R209	08/05/2014	7.84	Put	Bond Future	9,722.3600	9.7224	9,850.4400	9.8504	1.317	0	0	0
2014/04/02	R209	08/05/2014	9.63	Put	Bond Future	312.8400	0.3128	318.3200	0.3183	1.752	0	0	883
2014/04/02	R209	08/05/2014	9.85	Call	Bond Future	6,029.9500	6.0300	5,899.8500	5.8999	(2.158)	0	0	0
2014/04/02	R209	08/05/2014	7.86	Put	Bond Future	9,543.5100	9.5435	9,671.2400	9.6712	1.338	0	0	0
2014/04/02	R209	08/05/2014	8.50	Call	Bond Future	390.6900	0.3907	353.5200	0.3535	(9.514)	0	0	640
2014/04/02	R209	08/05/2014	9.00	Call	Bond Future	1,612.3700	1.6124	1,524.6500	1.5247	(5.440)	0	0	640
2014/04/02	R209	08/05/2014	9.75	Call	Bond Future	5,427.2900	5.4273	5,298.5700	5.2986	(2.372)	0	0	0
2014/04/02	R209	07/08/2014	9.04	Put	Bond Future	3,369.5400	3.3695	3,424.9300	3.4249	1.644	0	0	0
2014/04/02	R209	07/08/2014			Bond Future	9.0900	75.5979	9.1083	75.4625	0.201	0.0000	0.0000	100
2014/04/02	R209	07/08/2014	9.06	Put	Bond Future	3,292.5400	3.2925	3,346.9100	3.3469	1.651	0	0	0
2014/04/02	R209	07/08/2014	9.05	Put	Bond Future	3,330.8700	3.3309	3,385.7500	3.3857	1.648	0	0	0
2014/04/02	R209	07/08/2014	9.05	Call	Bond Future	3,034.0400	3.0340	2,953.6000	2.9536	(2.651)	0	0	0
2014/04/02	R209	07/08/2014	9.06	Call	Bond Future	3,070.1700	3.0702	2,989.2200	2.9892	(2.637)	0	0	0
2014/04/02	R209	07/08/2014	9.04	Call	Bond Future	2,998.1300	2.9981	2,918.2000	2.9182	(2.666)	0	0	0
2014/04/02	R209	06/11/2014			Bond Future	9.1616	73.6083	9.1804	73.4709	0.206	0.0000	0.0000	0
2014/04/02	R209	06/11/2014	8.99	Put	Bond Future	4,932.6300	4.9326	4,994.6000	4.9946	1.256	0	0	0
2014/04/02	R209	06/11/2014	9.01	Put	Bond Future	4,849.4800	4.8495	4,910.6700	4.9107	1.262	0	0	0
2014/04/02	R209	06/11/2014	9.00	Put	Bond Future	4,890.4700	4.8905	4,952.0500	4.9520	1.259	0	0	0
2014/04/02	R209	06/11/2014	8.99	Call	Bond Future	3,661.9400	3.6619	3,586.5000	3.5865	(2.060)	0	0	0
2014/04/02	R209	06/11/2014	9.00	Call	Bond Future	3,694.7800	3.6948	3,618.9500	3.6189	(2.052)	0	0	0
2014/04/02	R209	06/11/2014	9.01	Call	Bond Future	3,728.6800	3.7287	3,652.4600	3.6525	(2.044)	0	0	0
2014/04/02	R210	08/05/2014			Bond Future	163.5148	163.5148	163.5739	163.5739	0.036	0.0000	0.0000	719
2014/04/02	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R210	08/05/2014	160.01	Call	Bond Future	3,504.8200	3.5048	3,563.9000	3.5639	1.686	0	0	0
2014/04/02	R210	08/05/2014	159.99	Call	Bond Future	3,524.8200	3.5248	3,583.9000	3.5839	1.676	0	0	0
2014/04/02	R210	08/05/2014	160.00	Call	Bond Future	3,514.8200	3.5148	3,573.9000	3.5739	1.681	0	0	0
2014/04/02	R210	07/08/2014			Bond Future	165.9228	165.9228	165.9791	165.9791	0.034	0.0000	0.0000	0
2014/04/02	R210	07/08/2014	159.00	Call	Bond Future	6,922.8500	6.9228	6,979.1400	6.9791	0.813	0	0	0
2014/04/02	R210	07/08/2014	159.01	Call	Bond Future	6,912.8500	6.9128	6,969.1400	6.9691	0.814	0	0	0
2014/04/02	R210	07/08/2014	158.99	Call	Bond Future	6,932.8500	6.9328	6,989.1400	6.9891	0.812	0	0	0
2014/04/02	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/04/02	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R211	08/05/2014	130.00	Put	Bond Future	2,328.6500	2.3287	2,292.7200	2.2927	(1.543)	0	0	0
2014/04/02	R211	08/05/2014			Bond Future	127.6714	127.6714	127.7073	127.7073	0.028	0.0000	0.0000	390
2014/04/02	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R211	08/05/2014	129.99	Put	Bond Future	2,318.6500	2.3187	2,282.7200	2.2827	(1.550)	0	0	0
2014/04/02	R211	08/05/2014	130.01	Put	Bond Future	2,338.6500	2.3387	2,302.7200	2.3027	(1.536)	0	0	0
2014/04/02	R211	07/08/2014	127.99	Put	Bond Future	2.7400	0.0027	0.0000	0.0000	(100.000)	0	0	0
2014/04/02	R211	07/08/2014			Bond Future	127.9873	127.9873	128.0209	128.0209	0.026	0.0000	0.0000	0
2014/04/02	R211	07/08/2014	128.01	Put	Bond Future	22.7400	0.0227	0.0000	0.0000	(100.000)	0	0	0
2014/04/02	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	20.8700	0.0209	100.000	0	0	0
2014/04/02	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	10.8700	0.0109	100.000	0	0	0
2014/04/02	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	30.8700	0.0309	100.000	0	0	0
2014/04/02	R211	07/08/2014	128.00	Put	Bond Future	12.7400	0.0127	0.0000	0.0000	(100.000)	0	0	0
2014/04/02	R212	08/05/2014			Bond Future	132.0858	132.0858	132.1309	132.1309	0.034	0.0000	0.0000	21,797
2014/04/02	R212	08/05/2014	132.00	Call	Bond Future	85.8200	0.0858	130.8600	0.1309	52.482	0	0	0
2014/04/02	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R212	08/05/2014	132.01	Call	Bond Future	75.8200	0.0758	120.8600	0.1209	59.404	0	0	0
2014/04/02	R212	08/05/2014	131.99	Call	Bond Future	95.8200	0.0958	140.8600	0.1409	47.005	0	0	0
2014/04/02	R212	07/08/2014	128.99	Call	Bond Future	3,324.1000	3.3241	3,366.8400	3.3668	1.286	0	0	0
2014/04/02	R212	07/08/2014			Bond Future	132.3141	132.3141	132.3568	132.3568	0.032	0.0000	0.0000	0
2014/04/02	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R212	07/08/2014	129.00	Call	Bond Future	3,314.1000	3.3141	3,356.8400	3.3568	1.290	0	0	0
2014/04/02	R212	07/08/2014	129.01	Call	Bond Future	3,304.1000	3.3041	3,346.8400	3.3468	1.294	0	0	0
2014/04/02	R213	08/05/2014	7.65	Put	Bond Future	10,150.3500	10.1503	10,204.2000	10.2042	0.531	0	0	0
2014/04/02	R213	08/05/2014			Bond Future	8.8766	85.1631	8.8839	85.1076	0.082	0.0000	0.0000	21,707
2014/04/02	R213	08/05/2014	7.64	Put	Bond Future	10,239.4000	10.2394	10,293.3400	10.2933	0.527	0	0	0
2014/04/02	R213	08/05/2014	7.66	Put	Bond Future	10,061.4500	10.0614	10,115.2200	10.1152	0.534	0	0	0
2014/04/02	R213	08/05/2014	7.65	Call	Bond Future	10.9700	0.0110	9.3600	0.0094	(14.676)	0	0	0
2014/04/02	R213	08/05/2014	7.64	Call	Bond Future	10.3200	0.0103	8.8000	0.0088	(14.729)	0	0	0
2014/04/02	R213	08/05/2014	7.66	Call	Bond Future	11.6500	0.0117	9.9600	0.0100	(14.506)	0	0	0
2014/04/02	R213	07/08/2014	8.86	Call	Bond Future	2,793.5500	2.7936	2,753.4100	2.7534	(1.437)	0	0	0
2014/04/02	R213	07/08/2014			Bond Future	8.9569	86.4068	8.9647	86.3486	0.087	0.0000	0.0000	0
2014/04/02	R213	07/08/2014	8.84	Call	Bond Future	2,723.6500	2.7237	2,683.9800	2.6840	(1.457)	0	0	0
2014/04/02	R213	07/08/2014	8.85	Call	Bond Future	2,758.4800	2.7585	2,718.5700	2.7186	(1.447)	0	0	0
2014/04/02	R213	07/08/2014	8.84	Put	Bond Future	3,606.2800	3.6063	3,624.7900	3.6248	0.513	0	0	0
2014/04/02	R213	07/08/2014	8.86	Put	Bond Future	3,524.2500	3.5243	3,542.2900	3.5423	0.512	0	0	0
2014/04/02	R213	07/08/2014	8.85	Put	Bond Future	3,565.1000	3.5651	3,583.3700	3.5834	0.512	0	0	0
2014/04/02	R213	06/11/2014	8.84	Call	Bond Future	3,535.5000	3.5355	3,498.2600	3.4983	(1.053)	0	0	0

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2014/04/02	R213	06/11/2014	8.85	Put	Bond Future	4,946.0200	4.9460	4,967.6800	4.9677	0.438	0	0	0
2014/04/02	R213	06/11/2014			Bond Future	9.0345	84.1878	9.0425	84.1288	0.089	0.0000	0.0000	0
2014/04/02	R213	06/11/2014	8.85	Call	Bond Future	3,568.4700	3.5685	3,531.0500	3.5311	(1.049)	0	0	0
2014/04/02	R213	06/11/2014	8.86	Call	Bond Future	3,601.6100	3.6016	3,564.0100	3.5640	(1.044)	0	0	0
2014/04/02	R213	06/11/2014	8.84	Put	Bond Future	4,988.6600	4.9887	5,010.5000	5.0105	0.438	0	0	0
2014/04/02	R213	06/11/2014	8.86	Put	Bond Future	4,903.6400	4.9036	4,925.1200	4.9251	0.438	0	0	0
2014/04/02	R214	08/05/2014			Bond Future	9.0886	75.4387	9.1012	75.3405	0.138	0.0000	0.0000	5,055
2014/04/02	R214	08/05/2014	9.00	Call	Bond Future	1,384.8000	1.3848	1,318.5600	1.3186	(4.783)	0	0	0
2014/04/02	R214	08/05/2014	8.99	Put	Bond Future	2,128.7700	2.1288	2,161.4900	2.1615	1.537	0	0	0
2014/04/02	R214	08/05/2014	9.01	Put	Bond Future	2,038.6600	2.0387	2,069.7800	2.0698	1.526	0	0	0
2014/04/02	R214	08/05/2014	9.00	Put	Bond Future	2,083.1000	2.0831	2,115.0300	2.1150	1.533	0	0	0
2014/04/02	R214	08/05/2014	9.01	Call	Bond Future	1,419.7100	1.4197	1,352.6600	1.3527	(4.723)	0	0	0
2014/04/02	R214	08/05/2014	8.99	Call	Bond Future	1,350.9900	1.3510	1,285.5400	1.2855	(4.845)	0	0	0
2014/04/02	R214	07/08/2014	9.54	Put	Bond Future	2,077.9600	2.0780	2,101.0400	2.1010	1.111	0	0	0
2014/04/02	R214	07/08/2014			Bond Future	9.1627	76.4473	9.1758	76.3460	0.144	0.0000	0.0000	0
2014/04/02	R214	07/08/2014	9.56	Put	Bond Future	2,025.5500	2.0256	2,048.0500	2.0481	1.111	0	0	0
2014/04/02	R214	07/08/2014	9.55	Put	Bond Future	2,051.6100	2.0516	2,074.4000	2.0744	1.111	0	0	0
2014/04/02	R214	07/08/2014	9.56	Call	Bond Future	4,985.4000	4.9854	4,906.6300	4.9066	(1.580)	0	0	0
2014/04/02	R214	07/08/2014	9.54	Call	Bond Future	4,893.6300	4.8936	4,815.4400	4.8154	(1.598)	0	0	0
2014/04/02	R214	07/08/2014	9.55	Call	Bond Future	4,939.4300	4.9394	4,860.9500	4.8610	(1.589)	0	0	0
2014/04/02	R214	06/11/2014	9.64	Call	Bond Future	6,123.0600	6.1231	6,048.1200	6.0481	(1.224)	0	0	0
2014/04/02	R214	06/11/2014			Bond Future	9.2340	74.3306	9.2475	74.2277	0.147	0.0000	0.0000	0
2014/04/02	R214	06/11/2014	9.65	Call	Bond Future	6,165.8500	6.1659	6,090.6800	6.0907	(1.219)	0	0	0
2014/04/02	R214	06/11/2014	9.66	Call	Bond Future	6,208.7400	6.2087	6,133.3300	6.1333	(1.215)	0	0	0
2014/04/02	R214	06/11/2014	9.64	Put	Bond Future	3,139.5900	3.1396	3,167.5500	3.1675	0.891	0	0	0
2014/04/02	R214	06/11/2014	9.66	Put	Bond Future	3,083.6000	3.0836	3,111.0900	3.1111	0.891	0	0	0
2014/04/02	R214	06/11/2014	9.65	Put	Bond Future	3,111.4800	3.1115	3,139.2100	3.1392	0.891	0	0	0
2014/04/02	R248	08/05/2014	9.04	Put	Bond Future	1,260.2900	1.2603	1,485.6200	1.4856	17.879	0	0	0
2014/04/02	R248	08/05/2014			Bond Future	9.1647	97.4296	9.1873	97.2043	0.247	0.0000	0.0000	13,515
2014/04/02	R248	08/05/2014	9.06	Put	Bond Future	1,056.2200	1.0562	1,281.5500	1.2816	21.334	0	0	0
2014/04/02	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R248	08/05/2014	9.05	Put	Bond Future	1,158.1600	1.1582	1,383.4900	1.3835	19.456	0	0	0
2014/04/02	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R248	07/08/2014			Bond Future	9.2415	98.7312	9.2650	98.5004	0.255	0.0000	0.0000	0
2014/04/02	R248	07/08/2014	9.65	Call	Bond Future	3,870.6900	3.8707	3,639.8800	3.6399	(5.963)	0	0	0
2014/04/02	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R248	07/08/2014	9.66	Call	Bond Future	3,961.8700	3.9619	3,731.0600	3.7311	(5.826)	0	0	0
2014/04/02	R248	07/08/2014	9.64	Call	Bond Future	3,779.3400	3.7793	3,548.5300	3.5485	(6.107)	0	0	0
2014/04/02	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R248	06/11/2014			Bond Future	9.3155	95.8181	9.3397	95.5838	0.260	0.0000	0.0000	0
2014/04/02	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/02	R248	06/11/2014	9.72	Call	Bond Future	3,779.6500	3.7796	3,545.3100	3.5453	(6.200)	0	0	0
2014/04/02	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/04/02	R248 06/11/2014	9.73	Call	Bond Future	3,869.6300	3.8696	3,635.2900	3.6353	(6.056)	0	0	0
2014/04/02	R248 06/11/2014	9.74	Call	Bond Future	3,959.4400	3.9594	3,725.1000	3.7251	(5.919)	0	0	0

**Total** **423900**