



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 29/01/2014 to 29/01/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/29	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/29	2025	06/02/2014			Bond Future	109.1689		107.5577		(1.476)	0.0000	0.0000	0
2014/01/29	2025	06/02/2014	110.99	Put	Bond Future	1,821.0800	1.8211	3,432.3200	3.4323	88.477	0	0	0
2014/01/29	2025	06/02/2014	111.01	Put	Bond Future	1,841.0800	1.8411	3,452.3200	3.4523	87.516	0	0	0
2014/01/29	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2025	06/02/2014	111.00	Put	Bond Future	1,831.0800	1.8311	3,442.3200	3.4423	87.994	0	0	0
2014/01/29	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2025	08/05/2014			Bond Future	110.6337	110.6337	109.0003	109.0003	(1.476)	0.0000	0.0000	0
2014/01/29	2025	08/05/2014	110.99	Put	Bond Future	356.3000	0.3563	1,989.6500	1.9897	458.420	0	0	0
2014/01/29	2025	08/05/2014	111.00	Put	Bond Future	366.3000	0.3663	1,999.6500	1.9997	445.905	0	0	0
2014/01/29	2025	08/05/2014	111.01	Put	Bond Future	376.3000	0.3763	2,009.6500	2.0097	434.055	0	0	0
2014/01/29	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2037	06/02/2014			Bond Future	9.4681	91.2488	9.3944	91.8883	(0.779)	0.0000	0.0000	2,022
2014/01/29	2037	06/02/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2037	06/02/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2037	06/02/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2037	06/02/2014	9.38	Put	Bond Future	764.7400	0.7647	125.3000	0.1253	(83.615)	0	0	0
2014/01/29	2037	06/02/2014	9.37	Put	Bond Future	852.1700	0.8522	212.7300	0.2127	(75.037)	0	0	0
2014/01/29	2037	06/02/2014	9.39	Put	Bond Future	677.4500	0.6775	38.0100	0.0380	(94.389)	0	0	0
2014/01/29	2037	08/05/2014	9.39	Put	Bond Future	1,609.6200	1.6096	962.1300	0.9621	(40.226)	0	0	0
2014/01/29	2037	08/05/2014			Bond Future	9.5777	92.4618	9.5015	93.1093	(0.795)	0.0000	0.0000	0
2014/01/29	2037	08/05/2014	9.38	Put	Bond Future	1,696.6800	1.6967	1,049.1900	1.0492	(38.162)	0	0	0
2014/01/29	2037	08/05/2014	9.37	Put	Bond Future	1,783.8800	1.7839	1,136.3900	1.1364	(36.297)	0	0	0
2014/01/29	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2037	07/08/2014	9.06	Put	Bond Future	5,430.7300	5.4307	4,774.9900	4.7750	(12.075)	0	0	0
2014/01/29	2037	07/08/2014			Bond Future	9.6842	89.5040	9.6056	90.1597	(0.812)	0.0000	0.0000	0
2014/01/29	2037	07/08/2014	9.05	Put	Bond Future	5,522.0300	5.5220	4,866.2900	4.8663	(11.875)	0	0	0
2014/01/29	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2037	07/08/2014	9.04	Put	Bond Future	5,613.4700	5.6135	4,957.7300	4.9577	(11.682)	0	0	0
2014/01/29	2037	06/11/2014	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2037	06/11/2014	9.70	Put	Bond Future	662.6600	0.6627	0.0000	0.0000	(100.000)	0	0	0
2014/01/29	2037	06/11/2014			Bond Future	9.7808	90.7106	9.6998	91.3753	(0.828)	0.0000	0.0000	0
2014/01/29	2037	06/11/2014	9.70	Call	Bond Future	0.0000	0.0000	2.0600	0.0021	100.000	0	0	0
2014/01/29	2037	06/11/2014	9.71	Call	Bond Future	0.0000	0.0000	84.5600	0.0846	100.000	0	0	0
2014/01/29	2037	06/11/2014	9.69	Put	Bond Future	745.2800	0.7453	80.5600	0.0806	(89.191)	0	0	0
2014/01/29	2037	06/11/2014	9.71	Put	Bond Future	580.1600	0.5802	0.0000	0.0000	(100.000)	0	0	0
2014/01/29	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2038	06/02/2014			Bond Future	106.6496	106.6496	106.6380	106.6380	(0.011)	0.0000	0.0000	24
2014/01/29	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2038	06/02/2014	106.99	Put	Bond Future	340.4100	0.3404	351.9700	0.3520	3.396	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/29	2038	06/02/2014	107.01	Put	Bond Future	360.4100	0.3604	371.9700	0.3720	3.207	0	0	0
2014/01/29	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2038	06/02/2014	107.00	Put	Bond Future	350.4100	0.3504	361.9700	0.3620	3.299	0	0	0
2014/01/29	2038	08/05/2014			Bond Future	108.0804	108.0804	108.0682	108.0682	(0.011)	0.0000	0.0000	0
2014/01/29	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2038	08/05/2014	108.99	Put	Bond Future	909.6400	0.9096	921.7800	0.9218	1.335	0	0	0
2014/01/29	2038	08/05/2014	109.01	Put	Bond Future	929.6400	0.9296	941.7800	0.9418	1.306	0	0	0
2014/01/29	2038	08/05/2014	109.00	Put	Bond Future	919.6400	0.9196	931.7800	0.9318	1.320	0	0	0
2014/01/29	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2050	06/02/2014			Bond Future	111.9523	111.9523	111.9404	111.9404	(0.011)	0.0000	0.0000	472
2014/01/29	2050	06/02/2014	110.00	Call	Bond Future	1,952.3400	1.9523	1,940.4400	1.9404	(0.610)	0	0	0
2014/01/29	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2050	06/02/2014	110.01	Call	Bond Future	1,942.3400	1.9423	1,930.4400	1.9304	(0.613)	0	0	0
2014/01/29	2050	06/02/2014	109.99	Call	Bond Future	1,962.3400	1.9623	1,950.4400	1.9504	(0.606)	0	0	0
2014/01/29	2050	08/05/2014	114.99	Put	Bond Future	1,535.5900	1.5356	1,548.0500	1.5481	0.811	0	0	0
2014/01/29	2050	08/05/2014			Bond Future	113.4544	113.4544	113.4419	113.4419	(0.011)	0.0000	0.0000	0
2014/01/29	2050	08/05/2014	115.01	Put	Bond Future	1,555.5900	1.5556	1,568.0500	1.5681	0.801	0	0	0
2014/01/29	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2050	08/05/2014	115.00	Put	Bond Future	1,545.5900	1.5456	1,558.0500	1.5581	0.806	0	0	0
2014/01/29	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	AL37	06/02/2014			Index Future	404.6880	404.6880	401.2710	401.2710	(0.844)	0.0000	0.0000	0
2014/01/29	AL37	08/05/2014			Index Future	410.0660	410.0660	406.6030	406.6030	(0.844)	0.0000	0.0000	0
2014/01/29	AL37	07/08/2014			Index Future	415.8290	415.8290	412.3150	412.3150	(0.845)	0.0000	0.0000	0
2014/01/29	AL7T	06/02/2014			Index Future	472.8220	472.8220	469.3630	469.3630	(0.732)	0.0000	0.0000	1
2014/01/29	AL7T	08/05/2014			Index Future	479.1060	479.1060	475.6000	475.6000	(0.732)	0.0000	0.0000	0
2014/01/29	AL7T	07/08/2014			Index Future	485.8390	485.8390	482.2820	482.2820	(0.732)	0.0000	0.0000	0
2014/01/29	ALBI	06/02/2014			Index Future	427.3410	427.3410	425.5330	425.5330	(0.423)	0.0000	0.0000	712

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2014/01/29	ALBI	08/05/2014			Index Future	433.0210	433.0210	431.1880	431.1880	(0.423)	0.0000	0.0000	118
2014/01/29	ALBI	07/08/2014			Index Future	439.1050	439.1050	437.2460	437.2460	(0.423)	0.0000	0.0000	0
2014/01/29	ALBI	06/11/2014			Index Future	445.5890	445.5890	443.7010	443.7010	(0.424)	0.0000	0.0000	0
2014/01/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/01/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/29	EL28	06/02/2014			Bond Future	113.4145	113.4145	113.4024	113.4024	(0.011)	0.0000	0.0000	0
2014/01/29	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	EL28	06/02/2014	111.01	Call	Bond Future	2,404.5000	2.4045	2,392.4300	2.3924	(0.502)	0	0	0
2014/01/29	EL28	06/02/2014	110.99	Call	Bond Future	2,424.5000	2.4245	2,412.4300	2.4124	(0.498)	0	0	0
2014/01/29	EL28	06/02/2014	111.00	Call	Bond Future	2,414.5000	2.4145	2,402.4300	2.4024	(0.500)	0	0	0
2014/01/29	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	EL28	08/05/2014			Bond Future	113.5154	113.5154	113.5028	113.5028	(0.011)	0.0000	0.0000	0
2014/01/29	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	EL28	08/05/2014	113.99	Put	Bond Future	474.5800	0.4746	487.2100	0.4872	2.661	0	0	0
2014/01/29	EL28	08/05/2014	114.01	Put	Bond Future	494.5800	0.4946	507.2100	0.5072	2.554	0	0	0
2014/01/29	EL28	08/05/2014	114.00	Put	Bond Future	484.5800	0.4846	497.2100	0.4972	2.606	0	0	0
2014/01/29	ES33	06/02/2014	9.54	Put	Bond Future	3,692.6300	3.6926	3,484.4900	3.4845	(5.637)	0	0	0
2014/01/29	ES33	06/02/2014			Bond Future	10.0463	81.4435	10.0168	81.6517	(0.294)	0.0000	0.0000	6,292
2014/01/29	ES33	06/02/2014	9.56	Put	Bond Future	3,541.6800	3.5417	3,333.5400	3.3335	(5.877)	0	0	0
2014/01/29	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	ES33	06/02/2014	9.55	Put	Bond Future	3,617.1000	3.6171	3,408.9600	3.4090	(5.754)	0	0	0
2014/01/29	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	ES33	08/05/2014	9.55	Put	Bond Future	4,507.0000	4.5070	4,296.4700	4.2965	(4.671)	0	0	0
2014/01/29	ES33	08/05/2014			Bond Future	10.1757	78.7439	10.1452	78.9544	(0.300)	0.0000	0.0000	0
2014/01/29	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	ES33	08/05/2014	9.54	Put	Bond Future	4,582.2900	4.5823	4,371.7600	4.3718	(4.594)	0	0	0
2014/01/29	ES33	08/05/2014	9.56	Put	Bond Future	4,431.8100	4.4318	4,221.2800	4.2213	(4.750)	0	0	0
2014/01/29	ES33	07/08/2014			Bond Future	10.3003	79.7425	10.2689	79.9553	(0.305)	0.0000	0.0000	0
2014/01/29	ES33	07/08/2014	10.14	Put	Bond Future	1,095.5000	1.0955	882.7000	0.8827	(19.425)	0	0	0
2014/01/29	ES33	07/08/2014	10.16	Put	Bond Future	957.5100	0.9575	744.7100	0.7447	(22.224)	0	0	0
2014/01/29	ES33	07/08/2014	10.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	ES33	07/08/2014	10.15	Put	Bond Future	1,026.4600	1.0265	813.6600	0.8137	(20.731)	0	0	0
2014/01/29	ES33	07/08/2014	10.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	ES33	07/08/2014	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	ES33	06/11/2014	10.31	Put	Bond Future	757.6600	0.7577	542.4800	0.5425	(28.401)	0	0	0
2014/01/29	ES33	06/11/2014			Bond Future	10.4234	77.1397	10.3910	77.3549	(0.311)	0.0000	0.0000	0
2014/01/29	ES33	06/11/2014	10.30	Put	Bond Future	825.0200	0.8250	609.8400	0.6098	(26.082)	0	0	0
2014/01/29	ES33	06/11/2014	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	ES33	06/11/2014	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	ES33	06/11/2014	10.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/01/29	ES33	06/11/2014	10.29	Put	Bond Future	892.4800	0.8925	677.3000	0.6773	(24.110)	0	0	0
2014/01/29	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	GOVI	06/02/2014			GOVI	426.9540	426.9540	424.8360	424.8360	(0.496)	0.0000	0.0000	286
2014/01/29	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	GOVI	06/02/2014	439.99	Put	GOVI	130,360.0000	13.0360	151,540.0000	15.1540	16.247	0	0	0
2014/01/29	GOVI	06/02/2014	440.01	Put	GOVI	130,560.0000	13.0560	151,740.0000	15.1740	16.222	0	0	0
2014/01/29	GOVI	06/02/2014	440.00	Put	GOVI	130,460.0000	13.0460	151,640.0000	15.1640	16.235	0	0	0
2014/01/29	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	GOVI	08/05/2014			GOVI	432.6280	432.6280	430.4810	430.4810	(0.496)	0.0000	0.0000	27
2014/01/29	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	GOVI	08/05/2014	441.99	Put	GOVI	93,620.0000	9.3620	115,090.0000	11.5090	22.933	0	0	0
2014/01/29	GOVI	08/05/2014	442.01	Put	GOVI	93,820.0000	9.3820	115,290.0000	11.5290	22.884	0	0	0
2014/01/29	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	GOVI	08/05/2014	442.00	Put	GOVI	93,720.0000	9.3720	115,190.0000	11.5190	22.909	0	0	0
2014/01/29	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	GOVI	07/08/2014			GOVI	438.7070	438.7070	436.5290	436.5290	(0.496)	0.0000	0.0000	175
2014/01/29	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	GOVI	07/08/2014	459.99	Put	GOVI	212,830.0000	21.2830	234,610.0000	23.4610	10.234	0	0	0
2014/01/29	GOVI	07/08/2014	460.01	Put	GOVI	213,030.0000	21.3030	234,810.0000	23.4810	10.224	0	0	0
2014/01/29	GOVI	07/08/2014	460.00	Put	GOVI	212,930.0000	21.2930	234,710.0000	23.4710	10.229	0	0	0
2014/01/29	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	GOVI	06/11/2014			GOVI	445.1850	445.1850	442.9730	442.9730	(0.497)	0.0000	0.0000	0
2014/01/29	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	GOVI	06/11/2014	448.99	Put	GOVI	38,050.0000	3.8050	60,170.0000	6.0170	58.134	0	0	0
2014/01/29	GOVI	06/11/2014	449.01	Put	GOVI	38,250.0000	3.8250	60,370.0000	6.0370	57.830	0	0	0
2014/01/29	GOVI	06/11/2014	449.00	Put	GOVI	38,150.0000	3.8150	60,270.0000	6.0270	57.982	0	0	0
2014/01/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/29	IGOV	06/02/2014			Index Future	198.8160	198.8160	197.6970	197.6970	(0.563)	0.0000	0.0000	1,321
2014/01/29	IGOV	08/05/2014			Index Future	201.4830	201.4830	200.3490	200.3490	(0.563)	0.0000	0.0000	30
2014/01/29	IGOV	07/08/2014			Index Future	204.3380	204.3380	203.1880	203.1880	(0.563)	0.0000	0.0000	0
2014/01/29	IGOV	06/11/2014			Index Future	207.3790	207.3790	206.2110	206.2110	(0.563)	0.0000	0.0000	0
2014/01/29	ILBI	06/02/2014			Index Future	536.8690	536.8690	536.4080	536.4080	(0.086)	0.0000	0.0000	190
2014/01/29	ILBI	08/05/2014			Index Future	544.1020	544.1020	543.6330	543.6330	(0.086)	0.0000	0.0000	0
2014/01/29	ILBI	07/08/2014			Index Future	551.8850	551.8850	551.4040	551.4040	(0.087)	0.0000	0.0000	20
2014/01/29	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/29	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0

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2014/01/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/29	JBAF	19/02/2014			Jibar Tradeable Future	5.3900	94.6100	5.6200	94.3800	4.267	0.0000	0.0000	2,000
2014/01/29	JBAF	19/03/2014			Jibar Tradeable Future	5.5400	94.4600	5.8800	94.1200	6.137	0.0000	0.0000	4,000
2014/01/29	JBAF	16/04/2014			Jibar Tradeable Future	5.7900	94.2100	6.2300	93.7700	7.599	0.0000	0.0000	0
2014/01/29	JBAF	21/05/2014			Jibar Tradeable Future	5.9200	94.0800	6.3800	93.6200	7.770	0.0000	0.0000	4,000
2014/01/29	JBAF	18/06/2014			Jibar Tradeable Future	6.1400	93.8600	6.7000	93.3000	9.121	0.0000	0.0000	4,000
2014/01/29	JBAF	16/07/2014			Jibar Tradeable Future	6.2100	93.7900	6.7500	93.2500	8.696	0.0000	0.0000	0
2014/01/29	JBAF	17/09/2014			Jibar Tradeable Future	6.5200	93.4800	7.0800	92.9200	8.589	0.0000	0.0000	1,000
2014/01/29	JBAF	17/12/2014			Jibar Tradeable Future	6.8800	93.1200	7.4000	92.6000	7.558	0.0000	0.0000	0
2014/01/29	JBAF	18/03/2015			Jibar Tradeable Future	7.1300	92.8700	7.5300	92.4700	5.610	0.0000	0.0000	150
2014/01/29	JBAF	17/06/2015			Jibar Tradeable Future	7.3700	92.6300	7.7000	92.3000	4.478	0.0000	0.0000	3,200
2014/01/29	JBAF	16/09/2015			Jibar Tradeable Future	7.6000	92.4000	7.9000	92.1000	3.947	0.0000	0.0000	0
2014/01/29	JBAF	15/12/2015			Jibar Tradeable Future	7.8300	92.1700	8.0500	91.9500	2.810	0.0000	0.0000	0
2014/01/29	R023	06/02/2014			Bond Future	8.5108	98.7708	8.6068	98.1936	1.129	0.0000	0.0000	10,257
2014/01/29	R023	06/02/2014	7.84	Put	Bond Future	4,158.4200	4.1584	4,736.8600	4.7369	13.910	0	0	0
2014/01/29	R023	06/02/2014	7.86	Put	Bond Future	4,031.1000	4.0311	4,609.9000	4.6099	14.358	0	0	0
2014/01/29	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	1.2600	0.0013	100.000	0	0	0
2014/01/29	R023	06/02/2014	7.85	Put	Bond Future	4,094.7400	4.0947	4,673.3500	4.6733	14.131	0	0	0
2014/01/29	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	1.4300	0.0014	100.000	0	0	0
2014/01/29	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	1.6200	0.0016	100.000	0	0	0
2014/01/29	R023	08/05/2014			Bond Future	8.6340	96.1669	8.7341	95.5815	1.160	0.0000	0.0000	1,230
2014/01/29	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	443.9900	0.4440	100.000	0	0	0
2014/01/29	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	452.4000	0.4524	100.000	0	0	0
2014/01/29	R023	08/05/2014	7.59	Put	Bond Future	6,387.7700	6.3878	7,408.8100	7.4088	15.984	0	0	0
2014/01/29	R023	08/05/2014	7.61	Put	Bond Future	6,260.3200	6.2603	7,298.0600	7.2981	16.576	0	0	0
2014/01/29	R023	08/05/2014	7.60	Put	Bond Future	6,324.0200	6.3240	7,353.3500	7.3534	16.277	0	0	0
2014/01/29	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	435.7000	0.4357	100.000	0	0	0
2014/01/29	R023	07/08/2014	8.51	Call	Bond Future	0.0000	0.0000	2,419.8700	2.4199	100.000	0	0	0
2014/01/29	R023	07/08/2014			Bond Future	8.7524	97.4058	8.8571	96.8107	1.195	0.0000	0.0000	0
2014/01/29	R023	07/08/2014	8.49	Call	Bond Future	0.0000	0.0000	2,373.2200	2.3732	100.000	0	0	0
2014/01/29	R023	07/08/2014	8.50	Call	Bond Future	0.0000	0.0000	2,396.4800	2.3965	100.000	0	0	0
2014/01/29	R023	07/08/2014	8.49	Put	Bond Future	1,514.4200	1.5144	4,482.7400	4.4827	196.004	0	0	0
2014/01/29	R023	07/08/2014	8.51	Put	Bond Future	1,397.9200	1.3979	4,412.8900	4.4129	215.675	0	0	0
2014/01/29	R023	07/08/2014	8.50	Put	Bond Future	1,456.1500	1.4562	4,447.7300	4.4477	205.444	0	0	0
2014/01/29	R023	06/11/2014			Bond Future	8.8694	94.9276	8.9787	94.3229	1.233	0.0000	0.0000	0
2014/01/29	R023	06/11/2014	8.59	Put	Bond Future	1,568.2600	1.5683	5,073.2300	5.0732	223.494	0	0	0
2014/01/29	R023	06/11/2014	8.61	Put	Bond Future	1,454.8800	1.4549	5,006.5100	5.0065	244.118	0	0	0
2014/01/29	R023	06/11/2014	8.59	Call	Bond Future	0.0000	0.0000	2,900.2500	2.9002	100.000	0	0	0
2014/01/29	R023	06/11/2014	8.60	Put	Bond Future	1,511.5500	1.5116	5,039.7900	5.0398	233.419	0	0	0
2014/01/29	R023	06/11/2014	8.60	Call	Bond Future	0.0000	0.0000	2,923.5200	2.9235	100.000	0	0	0
2014/01/29	R023	06/11/2014	8.61	Call	Bond Future	0.0000	0.0000	2,946.9100	2.9469	100.000	0	0	0

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2014/01/29	R157	06/02/2014	5.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R157	06/02/2014	5.65	Put	Bond Future	1,709.3800	1.7094	2,185.6200	2.1856	27.860	0	0	0
2014/01/29	R157	06/02/2014			Bond Future	6.7165	115.6012	7.0177	115.1249	4.484	0.0000	0.0000	28,563
2014/01/29	R157	06/02/2014	5.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R157	06/02/2014	5.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R157	06/02/2014	5.64	Put	Bond Future	1,725.5800	1.7256	2,201.8200	2.2018	27.599	0	0	0
2014/01/29	R157	06/02/2014	5.66	Put	Bond Future	1,693.1900	1.6932	2,169.4300	2.1694	28.127	0	0	0
2014/01/29	R157	08/05/2014	5.20	Call	Bond Future	12.7900	0.0128	5.6700	0.0057	(55.668)	0	0	0
2014/01/29	R157	08/05/2014			Bond Future	6.9893	110.3297	7.3527	109.8466	5.199	0.0000	0.0000	0
2014/01/29	R157	08/05/2014	5.21	Call	Bond Future	13.1600	0.0132	5.8500	0.0059	(55.547)	0	0	0
2014/01/29	R157	08/05/2014	5.19	Call	Bond Future	12.4300	0.0124	5.5000	0.0055	(55.752)	0	0	0
2014/01/29	R157	08/05/2014	5.20	Put	Bond Future	2,436.8500	2.4369	2,912.8400	2.9128	19.533	0	0	0
2014/01/29	R157	08/05/2014	5.19	Put	Bond Future	2,450.2500	2.4503	2,926.4300	2.9264	19.434	0	0	0
2014/01/29	R157	08/05/2014	5.21	Put	Bond Future	2,423.4600	2.4235	2,899.2600	2.8993	19.633	0	0	0
2014/01/29	R157	07/08/2014	6.76	Put	Bond Future	953.8300	0.9538	1,310.2300	1.3102	37.365	0	0	0
2014/01/29	R157	07/08/2014			Bond Future	7.3010	111.8817	7.7558	111.3907	6.229	0.0000	0.0000	0
2014/01/29	R157	07/08/2014	6.75	Put	Bond Future	960.6600	0.9607	1,318.2400	1.3182	37.222	0	0	0
2014/01/29	R157	07/08/2014	6.74	Call	Bond Future	357.2700	0.3573	225.3100	0.2253	(36.936)	0	0	0
2014/01/29	R157	07/08/2014	6.75	Call	Bond Future	361.3400	0.3613	227.9400	0.2279	(36.918)	0	0	0
2014/01/29	R157	07/08/2014	6.76	Call	Bond Future	365.4300	0.3654	230.8500	0.2309	(36.828)	0	0	0
2014/01/29	R157	07/08/2014	6.74	Put	Bond Future	967.5100	0.9675	1,326.5300	1.3265	37.108	0	0	0
2014/01/29	R157	06/11/2014	6.19	Put	Bond Future	1,465.4600	1.4655	1,899.4000	1.8994	29.611	0	0	0
2014/01/29	R157	06/11/2014			Bond Future	7.7224	106.7251	8.3232	106.2259	7.780	0.0000	0.0000	0
2014/01/29	R157	06/11/2014	6.21	Put	Bond Future	1,451.8800	1.4519	1,884.6600	1.8847	29.808	0	0	0
2014/01/29	R157	06/11/2014	6.20	Put	Bond Future	1,458.6600	1.4587	1,892.0200	1.8920	29.709	0	0	0
2014/01/29	R157	06/11/2014	6.21	Call	Bond Future	178.0500	0.1780	111.6000	0.1116	(37.321)	0	0	0
2014/01/29	R157	06/11/2014	6.19	Call	Bond Future	174.6200	0.1746	109.3300	0.1093	(37.390)	0	0	0
2014/01/29	R157	06/11/2014	6.20	Call	Bond Future	176.3300	0.1763	110.4600	0.1105	(37.356)	0	0	0
2014/01/29	R186	06/02/2014	8.75	Put	Bond Future	855.3100	0.8553	1,133.9900	1.1340	32.582	0	0	250
2014/01/29	R186	06/02/2014			Bond Future	8.7139	115.1288	8.7903	114.4914	0.878	0.0000	0.0000	50,935
2014/01/29	R186	06/02/2014	7.75	Call	Bond Future	0.2500	0.0003	0.0500	0.0001	(80.000)	0	0	0
2014/01/29	R186	06/02/2014	7.74	Put	Bond Future	8,578.1700	8.5782	9,215.4300	9.2154	7.429	0	0	0
2014/01/29	R186	06/02/2014	7.76	Put	Bond Future	8,393.1200	8.3931	9,030.3300	9.0303	7.592	0	0	0
2014/01/29	R186	06/02/2014	7.75	Put	Bond Future	8,485.6000	8.4856	9,122.8400	9.1228	7.510	0	0	0
2014/01/29	R186	06/02/2014	8.75	Call	Bond Future	1,157.2000	1.1572	798.4400	0.7984	(31.002)	0	0	0
2014/01/29	R186	06/02/2014	7.76	Call	Bond Future	0.2800	0.0003	0.0500	0.0001	(82.143)	0	0	0
2014/01/29	R186	06/02/2014	7.74	Call	Bond Future	0.2200	0.0002	0.0400	0.0000	(81.818)	0	0	0
2014/01/29	R186	08/05/2014	7.50	Put	Bond Future	12,065.9800	12.0660	12,672.4500	12.6724	5.026	0	0	0
2014/01/29	R186	08/05/2014	8.25	Put	Bond Future	6,541.8900	6.5419	7,028.2600	7.0283	7.435	0	0	0
2014/01/29	R186	08/05/2014			Bond Future	8.8296	116.6592	8.9090	116.0128	0.900	0.0000	0.0000	950
2014/01/29	R186	08/05/2014	9.25	Put	Bond Future	2,136.8800	2.1369	2,393.0900	2.3931	11.990	0	0	8,000
2014/01/29	R186	08/05/2014	7.09	Put	Bond Future	15,736.2000	15.7362	16,366.5100	16.3665	4.005	0	0	0
2014/01/29	R186	08/05/2014	9.00	Put	Bond Future	2,923.0700	2.9231	3,238.4900	3.2385	10.791	0	0	400
2014/01/29	R186	08/05/2014	7.10	Call	Bond Future	176.0500	0.1761	159.5400	0.1595	(9.378)	0	0	0
2014/01/29	R186	08/05/2014	8.50	Call	Bond Future	2,376.2500	2.3763	2,163.5400	2.1635	(8.951)	0	0	0
2014/01/29	R186	08/05/2014	7.11	Call	Bond Future	180.2800	0.1803	163.3700	0.1634	(9.380)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/29	R186	08/05/2014	9.25	Call	Bond Future	5,499.5300	5.4995	5,109.3100	5.1093	(7.096)	0	0	0
2014/01/29	R186	08/05/2014	8.25	Call	Bond Future	1,663.4900	1.6635	1,503.4300	1.5034	(9.622)	0	0	8,000
2014/01/29	R186	08/05/2014	7.09	Call	Bond Future	171.9000	0.1719	155.7800	0.1558	(9.378)	0	0	0
2014/01/29	R186	08/05/2014	8.50	Put	Bond Future	5,114.7200	5.1147	5,548.4400	5.5484	8.480	0	0	1,933
2014/01/29	R186	08/05/2014	7.11	Put	Bond Future	15,549.2100	15.5492	16,178.7300	16.1787	4.049	0	0	0
2014/01/29	R186	08/05/2014	7.50	Call	Bond Future	426.5000	0.4265	386.5400	0.3865	(9.369)	0	0	1,933
2014/01/29	R186	08/05/2014	9.00	Call	Bond Future	4,303.6000	4.3036	3,972.5900	3.9726	(7.691)	0	0	0
2014/01/29	R186	08/05/2014	7.10	Put	Bond Future	15,642.6100	15.6426	16,272.5300	16.2725	4.027	0	0	0
2014/01/29	R186	07/08/2014	8.31	Call	Bond Future	2,511.3000	2.5113	2,285.0600	2.2851	(9.009)	0	0	0
2014/01/29	R186	07/08/2014			Bond Future	8.9387	113.0080	9.0212	112.3514	0.924	0.0000	0.0000	0
2014/01/29	R186	07/08/2014	8.92	Put	Bond Future	4,719.3400	4.7193	5,026.3200	5.0263	6.505	0	0	840
2014/01/29	R186	07/08/2014	8.29	Call	Bond Future	2,456.4700	2.4565	2,233.7600	2.2338	(9.066)	0	0	0
2014/01/29	R186	07/08/2014	8.30	Call	Bond Future	2,483.7900	2.4838	2,259.3100	2.2593	(9.038)	0	0	0
2014/01/29	R186	07/08/2014	8.29	Put	Bond Future	7,807.4100	7.8074	8,241.2900	8.2413	5.557	0	0	0
2014/01/29	R186	07/08/2014	8.92	Call	Bond Future	4,570.3200	4.5703	4,220.7100	4.2207	(7.650)	0	0	0
2014/01/29	R186	07/08/2014	8.31	Put	Bond Future	7,691.9600	7.6920	8,122.3100	8.1223	5.595	0	0	0
2014/01/29	R186	07/08/2014	8.30	Put	Bond Future	7,749.5500	7.7496	8,181.6600	8.1817	5.576	0	0	0
2014/01/29	R186	06/11/2014	8.14	Call	Bond Future	2,545.7900	2.5458	2,402.5700	2.4026	(5.626)	0	0	0
2014/01/29	R186	06/11/2014	8.15	Put	Bond Future	9,850.3000	9.8503	10,373.1200	10.3731	5.308	0	0	0
2014/01/29	R186	06/11/2014			Bond Future	9.0422	114.6795	9.1281	114.0122	0.950	0.0000	0.0000	0
2014/01/29	R186	06/11/2014	9.17	Call	Bond Future	5,956.6900	5.9567	5,656.3100	5.6563	(5.043)	0	0	0
2014/01/29	R186	06/11/2014	8.15	Call	Bond Future	2,570.8300	2.5708	2,426.3300	2.4263	(5.621)	0	0	0
2014/01/29	R186	06/11/2014	8.16	Call	Bond Future	2,596.0100	2.5960	2,450.2500	2.4503	(5.615)	0	0	0
2014/01/29	R186	06/11/2014	9.17	Put	Bond Future	4,965.9100	4.9659	5,332.8500	5.3328	7.389	0	0	2,010
2014/01/29	R186	06/11/2014	8.14	Put	Bond Future	9,910.5700	9.9106	10,434.6700	10.4347	5.288	0	0	0
2014/01/29	R186	06/11/2014	8.16	Put	Bond Future	9,790.2600	9.7903	10,311.8200	10.3118	5.327	0	0	0
2014/01/29	R197	06/02/2014			Bond Future	273.3310	273.3310	270.2783	270.2783	(1.117)	0.0000	0.0000	2,049
2014/01/29	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R197	06/02/2014	279.99	Put	Bond Future	6,658.9900	6.6590	9,711.7400	9.7117	45.844	0	0	0
2014/01/29	R197	06/02/2014	280.01	Put	Bond Future	6,678.9900	6.6790	9,731.7400	9.7317	45.707	0	0	0
2014/01/29	R197	06/02/2014	280.00	Put	Bond Future	6,668.9900	6.6690	9,721.7400	9.7217	45.775	0	0	0
2014/01/29	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R197	08/05/2014			Bond Future	276.9984	276.9984	273.9034	273.9034	(1.117)	0.0000	0.0000	0
2014/01/29	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R197	08/05/2014	250.01	Call	Bond Future	26,988.3600	26.9884	23,893.4400	23.8934	(11.468)	0	0	0
2014/01/29	R197	08/05/2014	249.99	Call	Bond Future	27,008.3600	27.0084	23,913.4400	23.9134	(11.459)	0	0	0
2014/01/29	R197	08/05/2014	250.00	Call	Bond Future	26,998.3600	26.9984	23,903.4400	23.9034	(11.463)	0	0	0
2014/01/29	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R201	06/02/2014	5.24	Put	Bond Future	308.0500	0.3080	537.8300	0.5378	74.592	0	0	0
2014/01/29	R201	06/02/2014			Bond Future	5.5971	103.8410	5.8761	103.6057	4.983	0.0000	0.0000	0
2014/01/29	R201	06/02/2014	5.26	Put	Bond Future	292.2800	0.2923	520.8900	0.5209	78.216	0	0	0
2014/01/29	R201	06/02/2014	5.24	Call	Bond Future	5.5800	0.0056	0.1100	0.0001	(98.029)	0	0	0
2014/01/29	R201	06/02/2014	5.25	Put	Bond Future	300.1500	0.3002	529.3600	0.5294	76.365	0	0	0
2014/01/29	R201	06/02/2014	5.25	Call	Bond Future	6.1700	0.0062	0.1300	0.0001	(97.893)	0	0	0

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2014/01/29	R201	06/02/2014	5.26	Call	Bond Future	6.7900	0.0068	0.1500	0.0002	(97.791)	0	0	0
2014/01/29	R201	08/05/2014			Bond Future	5.7015	105.2213	6.1004	104.9825	6.997	0.0000	0.0000	0
2014/01/29	R201	08/05/2014	4.75	Call	Bond Future	42.6900	0.0427	18.3000	0.0183	(57.133)	0	0	0
2014/01/29	R201	08/05/2014	4.76	Call	Bond Future	43.6000	0.0436	18.7500	0.0188	(56.995)	0	0	0
2014/01/29	R201	08/05/2014	4.74	Call	Bond Future	41.8000	0.0418	17.8700	0.0179	(57.249)	0	0	0
2014/01/29	R201	08/05/2014	4.76	Put	Bond Future	611.3600	0.6114	825.3600	0.8254	35.004	0	0	0
2014/01/29	R201	08/05/2014	4.75	Put	Bond Future	616.5100	0.6165	830.9700	0.8310	34.786	0	0	0
2014/01/29	R201	08/05/2014	4.74	Put	Bond Future	621.6800	0.6217	836.6000	0.8366	34.571	0	0	0
2014/01/29	R201	07/08/2014	5.31	Put	Bond Future	285.6600	0.2857	454.7500	0.4548	59.193	0	0	0
2014/01/29	R201	07/08/2014			Bond Future	5.6760	102.2912	6.3535	102.0480	11.936	0.0000	0.0000	0
2014/01/29	R201	07/08/2014	5.30	Put	Bond Future	287.8200	0.2878	457.4700	0.4575	58.943	0	0	0
2014/01/29	R201	07/08/2014	5.31	Call	Bond Future	153.8000	0.1538	79.7100	0.0797	(48.173)	0	0	0
2014/01/29	R201	07/08/2014	5.29	Call	Bond Future	150.9200	0.1509	77.9600	0.0780	(48.343)	0	0	0
2014/01/29	R201	07/08/2014	5.30	Call	Bond Future	152.3600	0.1524	78.8300	0.0788	(48.261)	0	0	0
2014/01/29	R201	07/08/2014	5.29	Put	Bond Future	289.9900	0.2900	460.2100	0.4602	58.699	0	0	0
2014/01/29	R202	06/02/2014	208.99	Put	Bond Future	1,527.0300	1.5270	2,338.6000	2.3386	53.147	0	0	0
2014/01/29	R202	06/02/2014			Bond Future	209.0500	209.0500	207.4816	207.4816	(0.750)	0.0000	0.0000	44,679
2014/01/29	R202	06/02/2014	209.01	Put	Bond Future	1,537.0000	1.5370	2,351.8800	2.3519	53.018	0	0	0
2014/01/29	R202	06/02/2014	208.99	Call	Bond Future	1,587.0600	1.5871	830.2100	0.8302	(47.689)	0	0	0
2014/01/29	R202	06/02/2014	209.00	Put	Bond Future	1,532.0100	1.5320	2,345.2400	2.3452	53.083	0	0	0
2014/01/29	R202	06/02/2014	209.00	Call	Bond Future	1,582.0400	1.5820	826.8500	0.8269	(47.735)	0	0	0
2014/01/29	R202	06/02/2014	209.01	Call	Bond Future	1,577.0300	1.5770	823.4900	0.8235	(47.782)	0	0	0
2014/01/29	R202	08/05/2014	215.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R202	08/05/2014			Bond Future	211.8547	211.8547	210.2646	210.2646	(0.751)	0.0000	0.0000	0
2014/01/29	R202	08/05/2014	215.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R202	08/05/2014	214.99	Put	Bond Future	3,135.2600	3.1353	4,725.4200	4.7254	50.719	0	0	0
2014/01/29	R202	08/05/2014	215.01	Put	Bond Future	3,155.2600	3.1553	4,745.4200	4.7454	50.397	0	0	0
2014/01/29	R202	08/05/2014	214.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R202	08/05/2014	215.00	Put	Bond Future	3,145.2600	3.1453	4,735.4200	4.7354	50.557	0	0	0
2014/01/29	R203	06/02/2014			Bond Future	7.5579	105.5246	7.8035	104.7585	3.249	0.0000	0.0000	10,779
2014/01/29	R203	06/02/2014	5.95	Put	Bond Future	5,196.5900	5.1966	5,962.7200	5.9627	14.743	0	0	0
2014/01/29	R203	06/02/2014	6.14	Put	Bond Future	4,565.8900	4.5659	5,332.0200	5.3320	16.779	0	0	0
2014/01/29	R203	06/02/2014	6.16	Put	Bond Future	4,499.7600	4.4998	5,265.8900	5.2659	17.026	0	0	0
2014/01/29	R203	06/02/2014	6.84	Put	Bond Future	2,281.5500	2.2816	3,047.3100	3.0473	33.563	0	0	0
2014/01/29	R203	06/02/2014	6.15	Put	Bond Future	4,532.8200	4.5328	5,298.9500	5.2989	16.902	0	0	0
2014/01/29	R203	06/02/2014	5.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	16
2014/01/29	R203	06/02/2014	6.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R203	06/02/2014	6.84	Call	Bond Future	0.3800	0.0004	0.0100	0.0000	(97.368)	0	0	13
2014/01/29	R203	06/02/2014	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R203	06/02/2014	6.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R203	08/05/2014	7.40	Put	Bond Future	1,683.5500	1.6835	2,256.9800	2.2570	34.061	0	0	0
2014/01/29	R203	08/05/2014	5.76	Call	Bond Future	14.0200	0.0140	9.3400	0.0093	(33.381)	0	0	0
2014/01/29	R203	08/05/2014	6.84	Call	Bond Future	238.3700	0.2384	156.3100	0.1563	(34.425)	0	0	29
2014/01/29	R203	08/05/2014	5.74	Call	Bond Future	13.1700	0.0132	8.7800	0.0088	(33.333)	0	0	0
2014/01/29	R203	08/05/2014			Bond Future	7.7451	102.7668	8.0122	101.9900	3.449	0.0000	0.0000	140
2014/01/29	R203	08/05/2014	5.76	Put	Bond Future	6,024.9200	6.0249	6,797.0400	6.7970	12.815	0	0	0

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2014/01/29	R203	08/05/2014	6.84	Put	Bond Future	2,926.1700	2.9262	3,620.9100	3.6209	23.742	0	0	0
2014/01/29	R203	08/05/2014	5.75	Put	Bond Future	6,055.8700	6.0559	6,828.1300	6.8281	12.752	0	0	0
2014/01/29	R203	08/05/2014	5.74	Put	Bond Future	6,086.8300	6.0868	6,859.2400	6.8592	12.690	0	0	0
2014/01/29	R203	08/05/2014	7.40	Call	Bond Future	668.9800	0.6690	465.6100	0.4656	(30.400)	0	0	16
2014/01/29	R203	08/05/2014	5.75	Call	Bond Future	13.5900	0.0136	9.0500	0.0091	(33.407)	0	0	0
2014/01/29	R203	07/08/2014	7.30	Call	Bond Future	721.0900	0.7211	553.1300	0.5531	(23.293)	0	0	0
2014/01/29	R203	07/08/2014			Bond Future	7.9304	104.2121	8.2227	103.4234	3.686	0.0000	0.0000	0
2014/01/29	R203	07/08/2014	7.31	Call	Bond Future	729.9200	0.7299	560.1500	0.5602	(23.259)	0	0	0
2014/01/29	R203	07/08/2014	6.84	Put	Bond Future	3,400.2500	3.4002	4,096.1100	4.0961	20.465	0	0	0
2014/01/29	R203	07/08/2014	7.29	Put	Bond Future	2,467.4200	2.4674	3,089.9600	3.0900	25.230	0	0	0
2014/01/29	R203	07/08/2014	7.31	Put	Bond Future	2,429.6300	2.4296	3,048.5600	3.0486	25.474	0	0	0
2014/01/29	R203	07/08/2014	7.30	Put	Bond Future	2,448.4800	2.4485	3,069.2200	3.0692	25.352	0	0	0
2014/01/29	R203	07/08/2014	7.29	Call	Bond Future	712.3300	0.7123	546.1700	0.5462	(23.326)	0	0	0
2014/01/29	R203	07/08/2014	6.84	Call	Bond Future	389.2100	0.3892	296.3700	0.2964	(23.853)	0	0	46
2014/01/29	R203	06/11/2014	6.86	Call	Bond Future	485.9900	0.4860	394.3800	0.3944	(18.850)	0	0	0
2014/01/29	R203	06/11/2014			Bond Future	8.1261	101.5903	8.4481	100.7891	3.963	0.0000	0.0000	0
2014/01/29	R203	06/11/2014	6.98	Call	Bond Future	557.9200	0.5579	449.3200	0.4493	(19.465)	0	0	14
2014/01/29	R203	06/11/2014	6.84	Call	Bond Future	474.8200	0.4748	385.7600	0.3858	(18.757)	0	0	45
2014/01/29	R203	06/11/2014	6.85	Call	Bond Future	480.3800	0.4804	390.0500	0.3901	(18.804)	0	0	0
2014/01/29	R203	06/11/2014	6.98	Put	Bond Future	3,475.2600	3.4753	4,167.9000	4.1679	19.931	0	0	0
2014/01/29	R203	06/11/2014	6.84	Put	Bond Future	3,755.7400	3.7557	4,467.9200	4.4679	18.962	0	0	0
2014/01/29	R203	06/11/2014	6.86	Put	Bond Future	3,714.8700	3.7149	4,424.5000	4.4245	19.102	0	0	0
2014/01/29	R203	06/11/2014	6.85	Put	Bond Future	3,735.2800	3.7353	4,446.1900	4.4462	19.032	0	0	0
2014/01/29	R204	06/02/2014	6.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R204	06/02/2014			Bond Future	7.8392	101.7666	8.0551	100.9087	2.755	0.0000	0.0000	29,703
2014/01/29	R204	06/02/2014	6.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R204	06/02/2014	6.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R204	06/02/2014	6.39	Put	Bond Future	5,996.3400	5.9963	6,854.3100	6.8543	14.308	0	0	0
2014/01/29	R204	06/02/2014	6.41	Put	Bond Future	5,910.6600	5.9107	6,768.6300	6.7686	14.516	0	0	0
2014/01/29	R204	06/02/2014	6.40	Put	Bond Future	5,953.4900	5.9535	6,811.4600	6.8115	14.411	0	0	0
2014/01/29	R204	08/05/2014			Bond Future	8.0027	103.1194	8.2333	102.2496	2.882	0.0000	0.0000	210
2014/01/29	R204	08/05/2014	6.05	Call	Bond Future	25.5100	0.0255	18.2500	0.0183	(28.459)	0	0	0
2014/01/29	R204	08/05/2014	6.06	Call	Bond Future	26.2700	0.0263	18.7900	0.0188	(28.474)	0	0	0
2014/01/29	R204	08/05/2014	6.04	Call	Bond Future	24.7700	0.0248	17.7300	0.0177	(28.421)	0	0	0
2014/01/29	R204	08/05/2014	6.05	Put	Bond Future	7,778.3900	7.7784	8,641.0100	8.6410	11.090	0	0	0
2014/01/29	R204	08/05/2014	6.04	Put	Bond Future	7,819.2000	7.8192	8,682.0400	8.6820	11.035	0	0	0
2014/01/29	R204	08/05/2014	6.06	Put	Bond Future	7,737.6100	7.7376	8,600.0100	8.6000	11.146	0	0	0
2014/01/29	R204	07/08/2014			Bond Future	8.1616	100.5377	8.4085	99.6547	3.026	0.0000	0.0000	0
2014/01/29	R204	07/08/2014	7.44	Put	Bond Future	3,599.4800	3.5995	4,271.0200	4.2710	18.657	0	0	0
2014/01/29	R204	07/08/2014	7.46	Put	Bond Future	3,548.1700	3.5482	4,215.6200	4.2156	18.811	0	0	0
2014/01/29	R204	07/08/2014	7.45	Put	Bond Future	3,573.7800	3.5738	4,243.2700	4.2433	18.733	0	0	0
2014/01/29	R204	07/08/2014	7.78	Call	Bond Future	1,403.6100	1.4036	1,117.8200	1.1178	(20.361)	0	0	0
2014/01/29	R204	07/08/2014	7.46	Call	Bond Future	986.0800	0.9861	770.5400	0.7705	(21.858)	0	0	0
2014/01/29	R204	07/08/2014	7.44	Call	Bond Future	963.1800	0.9632	751.7300	0.7517	(21.953)	0	0	0
2014/01/29	R204	07/08/2014	7.78	Put	Bond Future	2,787.2000	2.7872	3,384.4000	3.3844	21.427	0	0	530
2014/01/29	R204	07/08/2014	7.45	Call	Bond Future	974.5900	0.9746	761.0900	0.7611	(21.907)	0	0	0
2014/01/29	R204	06/11/2014	7.99	Put	Bond Future	3,025.8300	3.0258	3,666.8000	3.6668	21.183	0	0	1,270

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/29	R204	06/11/2014			Bond Future	8.3178	102.0244	8.5831	101.1275	3.189	0.0000	0.0000	0
2014/01/29	R204	06/11/2014	6.99	Put	Bond Future	5,405.7300	5.4057	6,206.5000	6.2065	14.813	0	0	0
2014/01/29	R204	06/11/2014	7.01	Put	Bond Future	5,349.7400	5.3497	6,147.8400	6.1478	14.918	0	0	0
2014/01/29	R204	06/11/2014	6.99	Call	Bond Future	762.0800	0.7621	665.9200	0.6659	(12.618)	0	0	0
2014/01/29	R204	06/11/2014	7.00	Put	Bond Future	5,377.4300	5.3774	6,177.1500	6.1772	14.872	0	0	0
2014/01/29	R204	06/11/2014	7.99	Call	Bond Future	1,903.5700	1.9036	1,647.6100	1.6476	(13.446)	0	0	0
2014/01/29	R204	06/11/2014	7.00	Call	Bond Future	769.7300	0.7697	672.5200	0.6725	(12.629)	0	0	0
2014/01/29	R204	06/11/2014	7.01	Call	Bond Future	777.9900	0.7780	679.1600	0.6792	(12.703)	0	0	0
2014/01/29	R207	06/02/2014			Bond Future	8.1282	96.4660	8.3292	95.5639	2.473	0.0000	0.0000	20,554
2014/01/29	R207	06/02/2014	6.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R207	06/02/2014	6.64	Put	Bond Future	7,015.7000	7.0157	7,917.8300	7.9178	12.859	0	0	0
2014/01/29	R207	06/02/2014	6.66	Put	Bond Future	6,917.3400	6.9173	7,819.4700	7.8195	13.042	0	0	0
2014/01/29	R207	06/02/2014	6.65	Put	Bond Future	6,966.5000	6.9665	7,868.6300	7.8686	12.950	0	0	0
2014/01/29	R207	06/02/2014	6.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R207	06/02/2014	6.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R207	08/05/2014	6.19	Put	Bond Future	9,635.7200	9.6357	10,542.4100	10.5424	9.410	0	0	0
2014/01/29	R207	08/05/2014	6.21	Put	Bond Future	9,539.9500	9.5400	10,446.1800	10.4462	9.499	0	0	0
2014/01/29	R207	08/05/2014			Bond Future	8.2820	97.7483	8.4945	96.8338	2.565	0.0000	0.0000	90
2014/01/29	R207	08/05/2014	6.20	Put	Bond Future	9,587.8100	9.5878	10,494.2800	10.4943	9.454	0	0	0
2014/01/29	R207	08/05/2014	6.20	Call	Bond Future	26.6900	0.0267	18.6100	0.0186	(30.274)	0	0	0
2014/01/29	R207	08/05/2014	6.21	Call	Bond Future	27.4700	0.0275	19.1500	0.0192	(30.288)	0	0	0
2014/01/29	R207	08/05/2014	6.19	Call	Bond Future	25.9400	0.0259	18.0800	0.0181	(30.301)	0	0	0
2014/01/29	R207	07/08/2014	7.69	Call	Bond Future	1,124.8900	1.1249	899.4600	0.8995	(20.040)	0	0	0
2014/01/29	R207	07/08/2014	7.70	Put	Bond Future	4,233.6100	4.2336	4,934.3900	4.9344	16.553	0	0	0
2014/01/29	R207	07/08/2014			Bond Future	8.4316	95.4822	8.6567	94.5539	2.669	0.0000	0.0000	0
2014/01/29	R207	07/08/2014	7.70	Call	Bond Future	1,137.8700	1.1379	910.3200	0.9103	(19.998)	0	0	0
2014/01/29	R207	07/08/2014	7.71	Call	Bond Future	1,150.9500	1.1509	921.2700	0.9213	(19.956)	0	0	0
2014/01/29	R207	07/08/2014	7.69	Put	Bond Future	4,263.7900	4.2638	4,966.6900	4.9667	16.485	0	0	0
2014/01/29	R207	07/08/2014	7.71	Put	Bond Future	4,203.5500	4.2036	4,902.2000	4.9022	16.620	0	0	0
2014/01/29	R207	06/11/2014	7.36	Put	Bond Future	6,041.0900	6.0411	6,830.1400	6.8301	13.061	0	0	0
2014/01/29	R207	06/11/2014			Bond Future	8.5714	96.8944	8.8101	95.9515	2.784	0.0000	0.0000	0
2014/01/29	R207	06/11/2014	7.35	Put	Bond Future	6,072.9000	6.0729	6,863.8500	6.8638	13.024	0	0	0
2014/01/29	R207	06/11/2014	7.36	Call	Bond Future	1,072.5300	1.0725	918.7300	0.9187	(14.340)	0	0	0
2014/01/29	R207	06/11/2014	7.34	Call	Bond Future	1,051.5800	1.0516	901.5700	0.9016	(14.265)	0	0	0
2014/01/29	R207	06/11/2014	7.35	Call	Bond Future	1,062.0200	1.0620	910.1200	0.9101	(14.303)	0	0	0
2014/01/29	R207	06/11/2014	7.34	Put	Bond Future	6,104.8000	6.1048	6,897.6400	6.8976	12.987	0	0	0
2014/01/29	R208	06/02/2014	6.74	Put	Bond Future	8,108.0100	8.1080	8,891.1500	8.8912	9.659	0	0	0
2014/01/29	R208	06/02/2014			Bond Future	8.2664	94.4219	8.4226	93.6387	1.889	0.0000	0.0000	11,167
2014/01/29	R208	06/02/2014	6.75	Put	Bond Future	8,052.1000	8.0521	8,835.2400	8.8352	9.726	0	0	0
2014/01/29	R208	06/02/2014	6.76	Put	Bond Future	7,996.2300	7.9962	8,779.3700	8.7794	9.794	0	0	0
2014/01/29	R208	06/02/2014	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R208	06/02/2014	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R208	06/02/2014	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R208	08/05/2014	6.31	Call	Bond Future	26.1200	0.0261	22.2200	0.0222	(14.931)	0	0	0
2014/01/29	R208	08/05/2014			Bond Future	8.4013	92.2808	8.5651	91.4869	1.949	0.0000	0.0000	680
2014/01/29	R208	08/05/2014	6.29	Call	Bond Future	24.6200	0.0246	20.9700	0.0210	(14.825)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/29	R208	08/05/2014	6.31	Put	Bond Future	10,954.9200		10.9549	11,744.9900	11.7450	7.212	0	0	0
2014/01/29	R208	08/05/2014	6.30	Put	Bond Future	11,010.1500		11.0102	11,800.3500	11.8004	7.177	0	0	0
2014/01/29	R208	08/05/2014	6.29	Put	Bond Future	11,065.4200		11.0654	11,855.7400	11.8557	7.142	0	0	0
2014/01/29	R208	08/05/2014	6.30	Call	Bond Future	25.3600		0.0254	21.5900	0.0216	(14.866)	0	0	0
2014/01/29	R208	07/08/2014	8.28	Call	Bond Future	2,051.7000		2.0517	1,791.3400	1.7913	(12.690)	0	0	0
2014/01/29	R208	07/08/2014			Bond Future	8.5302		93.5788	8.7022	92.7728	2.017	0.0000	0.0000	0
2014/01/29	R208	07/08/2014	7.80	Call	Bond Future	1,203.0900		1.2031	1,045.2100	1.0452	(13.123)	0	0	0
2014/01/29	R208	07/08/2014	7.79	Put	Bond Future	4,759.1500		4.7592	5,409.2200	5.4092	13.659	0	0	0
2014/01/29	R208	07/08/2014	7.81	Put	Bond Future	4,689.7400		4.6897	5,335.8600	5.3359	13.777	0	0	0
2014/01/29	R208	07/08/2014	7.80	Put	Bond Future	4,724.3600		4.7244	5,372.4700	5.3725	13.718	0	0	0
2014/01/29	R208	07/08/2014	8.28	Put	Bond Future	3,239.8900		3.2399	3,785.5200	3.7855	16.841	0	0	630
2014/01/29	R208	07/08/2014	7.81	Call	Bond Future	1,217.8000		1.2178	1,057.9300	1.0579	(13.128)	0	0	0
2014/01/29	R208	07/08/2014	7.79	Call	Bond Future	1,188.5100		1.1885	1,032.5900	1.0326	(13.119)	0	0	0
2014/01/29	R208	06/11/2014	7.46	Call	Bond Future	1,034.6000		1.0346	962.0800	0.9621	(7.009)	0	0	0
2014/01/29	R208	06/11/2014			Bond Future	8.6562		91.5645	8.8371	90.7458	2.090	0.0000	0.0000	0
2014/01/29	R208	06/11/2014	7.44	Call	Bond Future	1,011.8000		1.0118	942.7500	0.9428	(6.824)	0	0	0
2014/01/29	R208	06/11/2014	7.45	Call	Bond Future	1,023.1600		1.0232	952.3800	0.9524	(6.918)	0	0	0
2014/01/29	R208	06/11/2014	8.50	Put	Bond Future	3,450.8000		3.4508	4,014.2600	4.0143	16.328	0	0	1,520
2014/01/29	R208	06/11/2014	7.44	Put	Bond Future	6,758.3500		6.7584	7,508.0600	7.5081	11.093	0	0	0
2014/01/29	R208	06/11/2014	7.46	Put	Bond Future	6,683.1100		6.6831	7,429.3500	7.4293	11.166	0	0	0
2014/01/29	R208	06/11/2014	8.50	Call	Bond Future	2,736.6900		2.7367	2,481.3900	2.4814	(9.329)	0	0	0
2014/01/29	R208	06/11/2014	7.45	Put	Bond Future	6,720.6800		6.7207	7,468.6600	7.4687	11.130	0	0	0
2014/01/29	R209	06/02/2014	8.56	Call	Bond Future	2.5300		0.0025	2.2000	0.0022	(13.043)	0	0	0
2014/01/29	R209	06/02/2014			Bond Future	9.3874		73.2533	9.3489	73.5270	(0.410)	0.0000	0.0000	23,535
2014/01/29	R209	06/02/2014	8.54	Call	Bond Future	2.0300		0.0020	1.7300	0.0017	(14.778)	0	0	0
2014/01/29	R209	06/02/2014	8.55	Call	Bond Future	2.2700		0.0023	1.9500	0.0020	(14.097)	0	0	0
2014/01/29	R209	06/02/2014	8.54	Put	Bond Future	6,434.6700		6.4347	6,160.7100	6.1607	(4.258)	0	0	0
2014/01/29	R209	06/02/2014	8.56	Put	Bond Future	6,273.0500		6.2730	5,999.0600	5.9991	(4.368)	0	0	0
2014/01/29	R209	06/02/2014	8.55	Put	Bond Future	6,353.7800		6.3538	6,079.8000	6.0798	(4.312)	0	0	0
2014/01/29	R209	08/05/2014	9.63	Call	Bond Future	3,648.2200		3.6482	3,816.0800	3.8161	4.601	0	0	0
2014/01/29	R209	08/05/2014			Bond Future	9.4881		71.0824	9.4485	71.3595	(0.418)	0.0000	0.0000	528
2014/01/29	R209	08/05/2014	9.00	Put	Bond Future	5,256.7700		5.2568	5,091.4100	5.0914	(3.146)	0	0	0
2014/01/29	R209	08/05/2014	9.50	Call	Bond Future	3,184.9800		3.1850	3,340.5600	3.3406	4.885	0	0	0
2014/01/29	R209	08/05/2014	7.85	Call	Bond Future	210.6700		0.2107	240.4500	0.2405	14.136	0	0	0
2014/01/29	R209	08/05/2014	9.75	Put	Bond Future	2,314.1700		2.3142	2,215.8500	2.2159	(4.249)	0	0	7,262
2014/01/29	R209	08/05/2014	9.85	Put	Bond Future	2,047.1000		2.0471	1,956.8500	1.9569	(4.409)	0	0	10,000
2014/01/29	R209	08/05/2014	8.50	Put	Bond Future	8,234.5500		8.2346	8,022.5100	8.0225	(2.575)	0	0	0
2014/01/29	R209	08/05/2014	7.86	Call	Bond Future	215.5100		0.2155	245.8100	0.2458	14.060	0	0	0
2014/01/29	R209	08/05/2014	9.50	Put	Bond Future	3,101.9900		3.1020	2,980.5400	2.9805	(3.915)	0	0	640
2014/01/29	R209	08/05/2014	7.84	Call	Bond Future	205.9200		0.2059	235.1800	0.2352	14.209	0	0	0
2014/01/29	R209	08/05/2014	7.85	Put	Bond Future	13,249.6300		13.2496	13,002.3800	13.0024	(1.866)	0	0	0
2014/01/29	R209	08/05/2014	9.63	Put	Bond Future	2,670.1200		2.6701	2,560.9500	2.5610	(4.089)	0	0	883
2014/01/29	R209	08/05/2014	9.85	Call	Bond Future	4,499.3600		4.4994	4,686.1400	4.6861	4.151	0	0	0
2014/01/29	R209	08/05/2014	7.84	Put	Bond Future	13,335.5400		13.3355	13,087.7700	13.0878	(1.858)	0	0	0
2014/01/29	R209	08/05/2014	9.75	Call	Bond Future	4,102.5900		4.1026	4,281.3000	4.2813	4.356	0	0	0
2014/01/29	R209	08/05/2014	8.50	Call	Bond Future	782.7600		0.7828	847.7500	0.8478	8.303	0	0	640
2014/01/29	R209	08/05/2014	9.00	Call	Bond Future	1,721.7100		1.7217	1,833.3800	1.8334	6.486	0	0	640

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2014/01/29	R209	08/05/2014	7.86	Put	Bond Future	13,163.9500	13.1639	12,917.2200	12.9172	(1.874)	0	0	0
2014/01/29	R209	07/08/2014	9.04	Put	Bond Future	6,603.7100	6.6037	6,429.4200	6.4294	(2.639)	0	0	0
2014/01/29	R209	07/08/2014			Bond Future	9.5833	72.0823	9.5425	72.3625	(0.425)	0.0000	0.0000	0
2014/01/29	R209	07/08/2014	9.06	Put	Bond Future	6,506.9000	6.5069	6,334.0300	6.3340	(2.657)	0	0	0
2014/01/29	R209	07/08/2014	9.05	Put	Bond Future	6,555.1800	6.5552	6,381.5900	6.3816	(2.648)	0	0	0
2014/01/29	R209	07/08/2014	9.05	Call	Bond Future	2,742.7800	2.7428	2,849.4000	2.8494	3.887	0	0	0
2014/01/29	R209	07/08/2014	9.06	Call	Bond Future	2,768.9600	2.7690	2,876.3000	2.8763	3.877	0	0	0
2014/01/29	R209	07/08/2014	9.04	Call	Bond Future	2,716.7300	2.7167	2,822.6500	2.8226	3.899	0	0	0
2014/01/29	R209	06/11/2014			Bond Future	9.6749	70.0022	9.6330	70.2859	(0.433)	0.0000	0.0000	0
2014/01/29	R209	06/11/2014	8.99	Put	Bond Future	8,049.8000	8.0498	7,862.1300	7.8621	(2.331)	0	0	0
2014/01/29	R209	06/11/2014	9.01	Put	Bond Future	7,950.9100	7.9509	7,764.4200	7.7644	(2.346)	0	0	0
2014/01/29	R209	06/11/2014	9.00	Put	Bond Future	8,000.2500	8.0002	7,813.1600	7.8132	(2.339)	0	0	0
2014/01/29	R209	06/11/2014	8.99	Call	Bond Future	3,173.0100	3.1730	3,269.0300	3.2690	3.026	0	0	0
2014/01/29	R209	06/11/2014	9.00	Call	Bond Future	3,198.4600	3.1985	3,295.0600	3.2951	3.020	0	0	0
2014/01/29	R209	06/11/2014	9.01	Call	Bond Future	3,224.0100	3.2240	3,321.2100	3.3212	3.015	0	0	0
2014/01/29	R210	06/02/2014	161.51	Put	Bond Future	2,982.1400	2.9821	3,001.8900	3.0019	0.662	0	0	0
2014/01/29	R210	06/02/2014			Bond Future	158.5279	158.5279	158.5081	158.5081	(0.012)	0.0000	0.0000	1,319
2014/01/29	R210	06/02/2014	161.50	Put	Bond Future	2,972.1400	2.9721	2,991.8900	2.9919	0.665	0	0	0
2014/01/29	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R210	06/02/2014	161.49	Put	Bond Future	2,962.1400	2.9621	2,981.8900	2.9819	0.667	0	0	0
2014/01/29	R210	08/05/2014			Bond Future	158.6977	158.6977	158.6770	158.6770	(0.013)	0.0000	0.0000	0
2014/01/29	R210	08/05/2014	159.99	Put	Bond Future	1,292.2500	1.2922	1,312.9500	1.3129	1.602	0	0	0
2014/01/29	R210	08/05/2014	160.01	Put	Bond Future	1,312.2500	1.3122	1,332.9500	1.3329	1.577	0	0	0
2014/01/29	R210	08/05/2014	160.00	Put	Bond Future	1,302.2500	1.3022	1,322.9500	1.3229	1.590	0	0	0
2014/01/29	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R211	06/02/2014	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R211	06/02/2014			Bond Future	128.0037	128.0037	127.7846	127.7846	(0.171)	0.0000	0.0000	2,022
2014/01/29	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R211	06/02/2014	128.99	Put	Bond Future	986.3100	0.9863	1,205.3800	1.2054	22.211	0	0	0
2014/01/29	R211	06/02/2014	129.01	Put	Bond Future	1,006.3100	1.0063	1,225.3800	1.2254	21.770	0	0	0
2014/01/29	R211	06/02/2014	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R211	06/02/2014	129.00	Put	Bond Future	996.3100	0.9963	1,215.3800	1.2154	21.988	0	0	0
2014/01/29	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R211	08/05/2014	130.00	Put	Bond Future	278.8800	0.2789	501.4300	0.5014	79.801	0	0	0
2014/01/29	R211	08/05/2014			Bond Future	129.7211	129.7211	129.4986	129.4986	(0.172)	0.0000	0.0000	0
2014/01/29	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R211	08/05/2014	129.99	Put	Bond Future	268.8800	0.2689	491.4300	0.4914	82.769	0	0	0
2014/01/29	R211	08/05/2014	130.01	Put	Bond Future	288.8800	0.2889	511.4300	0.5114	77.039	0	0	0
2014/01/29	R212	06/02/2014			Bond Future	129.7979	129.7979	129.7769	129.7769	(0.016)	0.0000	0.0000	21,791
2014/01/29	R212	06/02/2014	132.99	Put	Bond Future	3,192.1000	3.1921	3,213.0700	3.2131	0.657	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/29	R212	06/02/2014	133.01	Put	Bond Future	3,212.1000	3.2121	3,233.0700	3.2331	0.653	0	0	0
2014/01/29	R212	06/02/2014	133.00	Put	Bond Future	3,202.1000	3.2021	3,223.0700	3.2231	0.655	0	0	0
2014/01/29	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R212	08/05/2014			Bond Future	131.5394	131.5394	131.5176	131.5176	(0.017)	0.0000	0.0000	0
2014/01/29	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R212	08/05/2014	131.99	Put	Bond Future	450.6400	0.4506	472.4100	0.4724	4.831	0	0	0
2014/01/29	R212	08/05/2014	132.01	Put	Bond Future	470.6400	0.4706	492.4100	0.4924	4.626	0	0	0
2014/01/29	R212	08/05/2014	132.00	Put	Bond Future	460.6400	0.4606	482.4100	0.4824	4.726	0	0	0
2014/01/29	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R213	06/02/2014			Bond Future	9.2737	83.8750	9.2800	83.8294	0.068	0.0000	0.0000	21,540
2014/01/29	R213	06/02/2014	8.29	Put	Bond Future	7,626.1800	7.6262	7,671.5600	7.6716	0.595	0	0	0
2014/01/29	R213	06/02/2014	8.31	Put	Bond Future	7,461.0600	7.4611	7,506.3800	7.5064	0.607	0	0	0
2014/01/29	R213	06/02/2014	8.29	Call	Bond Future	0.4700	0.0005	0.2300	0.0002	(51.064)	0	0	0
2014/01/29	R213	06/02/2014	8.30	Put	Bond Future	7,543.5600	7.5436	7,588.9200	7.5889	0.601	0	0	0
2014/01/29	R213	06/02/2014	8.30	Call	Bond Future	0.5300	0.0005	0.2700	0.0003	(49.057)	0	0	0
2014/01/29	R213	06/02/2014	8.31	Call	Bond Future	0.6000	0.0006	0.3000	0.0003	(50.000)	0	0	0
2014/01/29	R213	08/05/2014	7.65	Put	Bond Future	14,032.5800	14.0326	14,089.1300	14.0891	0.403	0	0	0
2014/01/29	R213	08/05/2014			Bond Future	9.3804	81.4522	9.3870	81.4056	0.070	0.0000	0.0000	190
2014/01/29	R213	08/05/2014	7.64	Put	Bond Future	14,118.1600	14.1182	14,174.5600	14.1746	0.399	0	0	0
2014/01/29	R213	08/05/2014	7.66	Put	Bond Future	13,947.2100	13.9472	14,003.8900	14.0039	0.406	0	0	0
2014/01/29	R213	08/05/2014	7.65	Call	Bond Future	182.3100	0.1823	192.2200	0.1922	5.436	0	0	0
2014/01/29	R213	08/05/2014	7.64	Call	Bond Future	178.1900	0.1782	187.9500	0.1880	5.477	0	0	0
2014/01/29	R213	08/05/2014	7.66	Call	Bond Future	186.5200	0.1865	196.5600	0.1966	5.383	0	0	0
2014/01/29	R213	07/08/2014	8.86	Call	Bond Future	2,540.7400	2.5407	2,539.3500	2.5394	(0.055)	0	0	0
2014/01/29	R213	07/08/2014			Bond Future	9.4829	82.5976	9.4898	82.5495	0.072	0.0000	0.0000	0
2014/01/29	R213	07/08/2014	8.84	Call	Bond Future	2,490.9700	2.4910	2,489.7400	2.4897	(0.049)	0	0	0
2014/01/29	R213	07/08/2014	8.85	Call	Bond Future	2,515.7800	2.5158	2,514.4700	2.5145	(0.052)	0	0	0
2014/01/29	R213	07/08/2014	8.84	Put	Bond Future	7,182.8400	7.1828	7,229.6700	7.2297	0.652	0	0	0
2014/01/29	R213	07/08/2014	8.86	Put	Bond Future	7,080.6800	7.0807	7,127.3500	7.1274	0.659	0	0	0
2014/01/29	R213	07/08/2014	8.85	Put	Bond Future	7,131.6400	7.1316	7,178.3900	7.1784	0.656	0	0	0
2014/01/29	R213	06/11/2014	8.84	Call	Bond Future	3,018.4400	3.0184	3,039.3700	3.0394	0.693	0	0	0
2014/01/29	R213	06/11/2014	8.85	Put	Bond Future	8,330.0700	8.3301	8,400.4600	8.4005	0.845	0	0	0
2014/01/29	R213	06/11/2014			Bond Future	9.5831	80.2786	9.5903	80.2291	0.075	0.0000	0.0000	0
2014/01/29	R213	06/11/2014	8.85	Call	Bond Future	3,043.3100	3.0433	3,064.2000	3.0642	0.686	0	0	0
2014/01/29	R213	06/11/2014	8.86	Call	Bond Future	3,068.3000	3.0683	3,089.1600	3.0892	0.680	0	0	0
2014/01/29	R213	06/11/2014	8.84	Put	Bond Future	8,380.8100	8.3808	8,451.2400	8.4512	0.840	0	0	0
2014/01/29	R213	06/11/2014	8.86	Put	Bond Future	8,279.5400	8.2795	8,349.9000	8.3499	0.850	0	0	0
2014/01/29	R214	06/02/2014			Bond Future	9.4726	74.1250	9.3989	74.6671	(0.777)	0.0000	0.0000	5,455
2014/01/29	R214	06/02/2014	8.99	Put	Bond Future	3,762.6000	3.7626	3,244.0700	3.2441	(13.781)	0	0	0
2014/01/29	R214	06/02/2014	9.01	Put	Bond Future	3,615.4100	3.6154	3,100.5200	3.1005	(14.242)	0	0	0
2014/01/29	R214	06/02/2014	8.99	Call	Bond Future	78.9900	0.0790	102.6100	0.1026	29.903	0	0	0
2014/01/29	R214	06/02/2014	9.00	Put	Bond Future	3,688.7600	3.6888	3,172.0000	3.1720	(14.009)	0	0	0
2014/01/29	R214	06/02/2014	9.00	Call	Bond Future	84.7100	0.0847	110.1000	0.1101	29.973	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/29	R214	06/02/2014	9.01	Call	Bond Future	90.7700	0.0908	118.0300	0.1180	30.032	0	0	0
2014/01/29	R214	08/05/2014			Bond Future	9.5705	71.8252	9.4947	72.3742	(0.793)	0.0000	0.0000	100
2014/01/29	R214	08/05/2014	9.00	Call	Bond Future	1,680.1000	1.6801	1,859.4300	1.8594	10.674	0	0	0
2014/01/29	R214	08/05/2014	8.99	Put	Bond Future	6,047.9500	6.0479	5,676.5500	5.6765	(6.141)	0	0	0
2014/01/29	R214	08/05/2014	9.01	Put	Bond Future	5,936.0900	5.9361	5,568.2900	5.5683	(6.196)	0	0	0
2014/01/29	R214	08/05/2014	9.00	Put	Bond Future	5,991.8500	5.9918	5,622.2500	5.6223	(6.168)	0	0	0
2014/01/29	R214	08/05/2014	9.01	Call	Bond Future	1,703.6900	1.7037	1,884.8200	1.8848	10.632	0	0	0
2014/01/29	R214	08/05/2014	8.99	Call	Bond Future	1,656.7200	1.6567	1,834.2500	1.8343	10.716	0	0	0
2014/01/29	R214	07/08/2014	9.54	Put	Bond Future	889.7000	0.8897	4,737.7200	4.7377	432.508	0	0	0
2014/01/29	R214	07/08/2014			Bond Future	9.6645	72.7419	9.5864	73.2979	(0.808)	0.0000	0.0000	0
2014/01/29	R214	07/08/2014	9.56	Put	Bond Future	745.5200	0.7455	4,661.9400	4.6619	525.327	0	0	0
2014/01/29	R214	07/08/2014	9.55	Put	Bond Future	817.5500	0.8175	4,699.7100	4.6997	474.853	0	0	0
2014/01/29	R214	07/08/2014	9.56	Call	Bond Future	0.0000	0.0000	4,472.4400	4.4724	100.000	0	0	0
2014/01/29	R214	07/08/2014	9.54	Call	Bond Future	0.0000	0.0000	4,404.0400	4.4040	100.000	0	0	0
2014/01/29	R214	07/08/2014	9.55	Call	Bond Future	0.0000	0.0000	4,438.1800	4.4382	100.000	0	0	0
2014/01/29	R214	06/11/2014	9.64	Call	Bond Future	0.0000	0.0000	5,295.9700	5.2960	100.000	0	0	0
2014/01/29	R214	06/11/2014			Bond Future	9.7560	70.5320	9.6756	71.0956	(0.825)	0.0000	0.0000	0
2014/01/29	R214	06/11/2014	9.65	Call	Bond Future	0.0000	0.0000	5,329.5200	5.3295	100.000	0	0	0
2014/01/29	R214	06/11/2014	9.66	Call	Bond Future	0.0000	0.0000	5,363.1500	5.3632	100.000	0	0	0
2014/01/29	R214	06/11/2014	9.64	Put	Bond Future	815.1600	0.8152	5,547.5300	5.5475	580.545	0	0	0
2014/01/29	R214	06/11/2014	9.66	Put	Bond Future	673.4900	0.6735	5,473.0400	5.4730	712.639	0	0	0
2014/01/29	R214	06/11/2014	9.65	Put	Bond Future	744.2600	0.7443	5,510.1800	5.5102	640.357	0	0	0
2014/01/29	R248	06/02/2014	9.11	Put	Bond Future	4,294.6100	4.2946	3,414.2600	3.4143	(20.499)	0	0	0
2014/01/29	R248	06/02/2014			Bond Future	9.5530	95.8998	9.4592	96.7801	(0.982)	0.0000	0.0000	12,135
2014/01/29	R248	06/02/2014	9.10	Put	Bond Future	4,395.6900	4.3957	3,515.3400	3.5153	(20.028)	0	0	0
2014/01/29	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R248	06/02/2014	9.09	Put	Bond Future	4,496.9600	4.4970	3,616.6100	3.6166	(19.577)	0	0	0
2014/01/29	R248	08/05/2014	9.04	Put	Bond Future	5,937.6100	5.9376	5,045.9500	5.0460	(15.017)	0	0	0
2014/01/29	R248	08/05/2014			Bond Future	9.6546	92.7523	9.5577	93.6440	(1.003)	0.0000	0.0000	1,515
2014/01/29	R248	08/05/2014	9.06	Put	Bond Future	5,733.5400	5.7335	4,841.8800	4.8419	(15.552)	0	0	0
2014/01/29	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R248	08/05/2014	9.05	Put	Bond Future	5,835.4800	5.8355	4,943.8200	4.9438	(15.280)	0	0	0
2014/01/29	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R248	07/08/2014			Bond Future	9.7524	93.9350	9.6524	94.8384	(1.025)	0.0000	0.0000	0
2014/01/29	R248	07/08/2014	9.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R248	07/08/2014	9.64	Put	Bond Future	1,016.8500	1.0169	113.5200	0.1135	(88.836)	0	0	0
2014/01/29	R248	07/08/2014	9.66	Put	Bond Future	834.3200	0.8343	0.0000	0.0000	(100.000)	0	0	0
2014/01/29	R248	07/08/2014	9.65	Put	Bond Future	925.5000	0.9255	22.1700	0.0222	(97.605)	0	0	0
2014/01/29	R248	07/08/2014	9.66	Call	Bond Future	0.0000	0.0000	69.0100	0.0690	100.000	0	0	0
2014/01/29	R248	07/08/2014	9.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R248	06/11/2014	9.72	Put	Bond Future	1,137.0700	1.1371	221.2300	0.2212	(80.544)	0	0	0
2014/01/29	R248	06/11/2014			Bond Future	9.8477	90.9014	9.7446	91.8172	(1.047)	0.0000	0.0000	0
2014/01/29	R248	06/11/2014	9.74	Put	Bond Future	957.2800	0.9573	41.4400	0.0414	(95.671)	0	0	0
2014/01/29	R248	06/11/2014	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2014/01/29	R248	06/11/2014	9.73	Put	Bond Future	1,047.0900	1.0471	131.2500	0.1313	(87.465)	0	0	0
2014/01/29	R248	06/11/2014	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/29	R248	06/11/2014	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **379716**