



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 10/02/2014 to 10/02/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/10	2025	06/02/2014			Bond Future	105.8437	105.8437	105.8437	105.8437	0.000	0.0000	0.0000	0
2014/02/10	2025	08/05/2014			Bond Future	108.4993	108.4993	108.4908	108.4908	(0.008)	0.0000	0.0000	0
2014/02/10	2025	08/05/2014	110.99	Put	Bond Future	2,490.6900	2.4907	2,499.2100	2.4992	0.342	0	0	0
2014/02/10	2025	08/05/2014	111.00	Put	Bond Future	2,500.6900	2.5007	2,509.2100	2.5092	0.341	0	0	0
2014/02/10	2025	08/05/2014	111.01	Put	Bond Future	2,510.6900	2.5107	2,519.2100	2.5192	0.339	0	0	0
2014/02/10	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2025	07/08/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2025	07/08/2014			Bond Future	109.0000	109.0000	108.9899	108.9899	(0.009)	0.0000	0.0000	0
2014/02/10	2025	07/08/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	10.1000	0.0101	100.000	0	0	0
2014/02/10	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.1000	0.0001	100.000	0	0	0
2014/02/10	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	20.1000	0.0201	100.000	0	0	0
2014/02/10	2025	07/08/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2037	06/02/2014			Bond Future	9.2700	92.9827	9.2700	92.9827	0.000	0.0000	0.0000	0
2014/02/10	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	746.8800	0.7469	100.000	0	0	0
2014/02/10	2037	08/05/2014			Bond Future	9.3484	94.4347	9.4764	93.3246	1.370	0.0000	0.0000	5,914
2014/02/10	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	833.9400	0.8339	100.000	0	0	0
2014/02/10	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	921.1400	0.9211	100.000	0	0	0
2014/02/10	2037	08/05/2014	9.38	Call	Bond Future	276.1800	0.2762	0.0000	0.0000	(100.000)	0	0	0
2014/02/10	2037	08/05/2014	9.39	Call	Bond Future	363.2400	0.3632	0.0000	0.0000	(100.000)	0	0	0
2014/02/10	2037	08/05/2014	9.37	Call	Bond Future	188.9800	0.1890	0.0000	0.0000	(100.000)	0	0	0
2014/02/10	2037	07/08/2014	9.06	Put	Bond Future	3,360.7000	3.3607	4,487.0200	4.4870	33.514	0	0	0
2014/02/10	2037	07/08/2014			Bond Future	9.4392	91.5740	9.5714	90.4477	1.400	0.0000	0.0000	3,280
2014/02/10	2037	07/08/2014	9.05	Put	Bond Future	3,452.0000	3.4520	4,578.3200	4.5783	32.628	0	0	0
2014/02/10	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2037	07/08/2014	9.04	Put	Bond Future	3,543.4400	3.5434	4,669.7600	4.6698	31.786	0	0	0
2014/02/10	2037	06/11/2014	9.69	Call	Bond Future	1,476.8900	1.4769	332.9800	0.3330	(77.454)	0	0	0
2014/02/10	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2037	06/11/2014			Bond Future	9.5137	92.9328	9.6499	91.7889	1.431	0.0000	0.0000	0
2014/02/10	2037	06/11/2014	9.70	Call	Bond Future	1,559.5100	1.5595	415.6000	0.4156	(73.351)	0	0	0
2014/02/10	2037	06/11/2014	9.71	Call	Bond Future	1,642.0100	1.6420	498.1000	0.4981	(69.665)	0	0	0
2014/02/10	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2038	06/02/2014			Bond Future	104.6628	104.6628	104.6628	104.6628	0.000	0.0000	0.0000	0
2014/02/10	2038	08/05/2014			Bond Future	106.3363	106.3363	106.3289	106.3289	(0.007)	0.0000	0.0000	57
2014/02/10	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2038	08/05/2014	108.99	Put	Bond Future	2,653.6800	2.6537	2,661.1100	2.6611	0.280	0	0	0
2014/02/10	2038	08/05/2014	109.01	Put	Bond Future	2,673.6800	2.6737	2,681.1100	2.6811	0.278	0	0	0
2014/02/10	2038	08/05/2014	109.00	Put	Bond Future	2,663.6800	2.6637	2,671.1100	2.6711	0.279	0	0	0
2014/02/10	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2038	07/08/2014			Bond Future	106.6600	106.6600	106.6557	106.6557	(0.004)	0.0000	0.0000	0

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2014/02/10	2038	07/08/2014	106.00	Call	Bond Future	0.0000	0.0000	655.6600	0.6557	100.000	0	0	0
2014/02/10	2038	07/08/2014	106.01	Call	Bond Future	0.0000	0.0000	645.6600	0.6457	100.000	0	0	0
2014/02/10	2038	07/08/2014	105.99	Call	Bond Future	0.0000	0.0000	665.6600	0.6657	100.000	0	0	0
2014/02/10	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2046	08/05/2014			Bond Future	104.3700	104.3700	104.5161	104.5161	0.140	0.0000	0.0000	1,738
2014/02/10	2046	08/05/2014	104.35	Call	Bond Future	0.0000	0.0000	166.1400	0.1661	100.000	0	0	0
2014/02/10	2046	08/05/2014	104.36	Call	Bond Future	0.0000	0.0000	156.1400	0.1561	100.000	0	0	0
2014/02/10	2046	08/05/2014	104.34	Call	Bond Future	0.0000	0.0000	176.1400	0.1761	100.000	0	0	0
2014/02/10	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2046	07/08/2014			Bond Future	104.4500	104.4500	106.0759	106.0759	1.557	0.0000	0.0000	0
2014/02/10	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2046	07/08/2014	104.44	Call	Bond Future	0.0000	0.0000	1,635.9500	1.6359	100.000	0	0	0
2014/02/10	2046	07/08/2014	104.45	Call	Bond Future	0.0000	0.0000	1,625.9500	1.6259	100.000	0	0	0
2014/02/10	2046	07/08/2014	104.43	Call	Bond Future	0.0000	0.0000	1,645.9500	1.6459	100.000	0	0	0
2014/02/10	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2046	06/11/2014	104.45	Call	Bond Future	0.0000	0.0000	2,012.8700	2.0129	100.000	0	0	0
2014/02/10	2046	06/11/2014			Bond Future	104.4500	104.4500	106.4629	106.4629	1.927	0.0000	0.0000	0
2014/02/10	2046	06/11/2014	104.43	Call	Bond Future	0.0000	0.0000	2,032.8700	2.0329	100.000	0	0	0
2014/02/10	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2046	06/11/2014	104.44	Call	Bond Future	0.0000	0.0000	2,022.8700	2.0229	100.000	0	0	0
2014/02/10	2050	06/02/2014			Bond Future	109.2407	109.2407	109.2407	109.2407	0.000	0.0000	0.0000	0
2014/02/10	2050	08/05/2014	114.99	Put	Bond Future	2,867.2500	2,8673	2,875.3100	2.8753	0.281	0	0	0
2014/02/10	2050	08/05/2014			Bond Future	112.1227	112.1227	112.1147	112.1147	(0.007)	0.0000	0.0000	472
2014/02/10	2050	08/05/2014	115.01	Put	Bond Future	2,887.2500	2,8873	2,895.3100	2.8953	0.279	0	0	0
2014/02/10	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2050	08/05/2014	115.00	Put	Bond Future	2,877.2500	2,8773	2,885.3100	2.8853	0.280	0	0	0
2014/02/10	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2050	07/08/2014			Bond Future	112.4000	112.4000	112.3873	112.3873	(0.011)	0.0000	0.0000	0
2014/02/10	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	2050	07/08/2014	112.00	Call	Bond Future	0.0000	0.0000	387.3100	0.3873	100.000	0	0	0
2014/02/10	2050	07/08/2014	112.01	Call	Bond Future	0.0000	0.0000	377.3100	0.3773	100.000	0	0	0
2014/02/10	2050	07/08/2014	111.99	Call	Bond Future	0.0000	0.0000	397.3100	0.3973	100.000	0	0	0
2014/02/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/02/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	AL37	08/05/2014			Index Future	408.3180	408.3180	407.2930	407.2930	(0.251)	0.0000	0.0000	0
2014/02/10	AL37	07/08/2014			Index Future	414.3600	414.3600	413.3190	413.3190	(0.251)	0.0000	0.0000	0
2014/02/10	AL7T	08/05/2014			Index Future	478.4240	478.4240	476.0410	476.0410	(0.498)	0.0000	0.0000	1
2014/02/10	AL7T	07/08/2014			Index Future	485.5040	485.5040	483.0840	483.0840	(0.498)	0.0000	0.0000	0
2014/02/10	ALBI	08/05/2014			Index Future	434.8100	434.8100	432.3770	432.3770	(0.560)	0.0000	0.0000	764
2014/02/10	ALBI	07/08/2014			Index Future	441.2440	441.2440	438.7740	438.7740	(0.560)	0.0000	0.0000	0
2014/02/10	ALBI	06/11/2014			Index Future	448.3400	448.3400	445.8300	445.8300	(0.560)	0.0000	0.0000	0
2014/02/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/02/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/10	EL28	06/02/2014			Bond Future	112.4287	112.4287	112.4287	112.4287	0.000	0.0000	0.0000	0
2014/02/10	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	EL28	08/05/2014			Bond Future	112.8664	112.8664	112.8581	112.8581	(0.007)	0.0000	0.0000	0
2014/02/10	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	EL28	08/05/2014	113.99	Put	Bond Future	1,123.5600	1.1236	1,131.9100	1.1319	0.743	0	0	0
2014/02/10	EL28	08/05/2014	114.01	Put	Bond Future	1,143.5600	1.1436	1,151.9100	1.1519	0.730	0	0	0
2014/02/10	EL28	08/05/2014	114.00	Put	Bond Future	1,133.5600	1.1336	1,141.9100	1.1419	0.737	0	0	0
2014/02/10	EL28	07/08/2014	114.00	Call	Bond Future	0.0000	0.0000	542.5000	0.5425	100.000	0	0	0
2014/02/10	EL28	07/08/2014			Bond Future	114.5500	114.5500	114.5425	114.5425	(0.007)	0.0000	0.0000	0
2014/02/10	EL28	07/08/2014	114.01	Call	Bond Future	0.0000	0.0000	532.5000	0.5325	100.000	0	0	0
2014/02/10	EL28	07/08/2014	113.99	Call	Bond Future	0.0000	0.0000	552.5000	0.5525	100.000	0	0	0
2014/02/10	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	ES33	06/02/2014			Bond Future	9.8450	82.8801	9.8450	82.8801	0.000	0.0000	0.0000	0
2014/02/10	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	ES33	08/05/2014	9.55	Put	Bond Future	2,796.3300	2.7963	3,628.2300	3.6282	29.750	0	0	0
2014/02/10	ES33	08/05/2014			Bond Future	9.9317	80.4546	10.0493	79.6227	1.184	0.0000	0.0000	6,292
2014/02/10	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	ES33	08/05/2014	9.54	Put	Bond Future	2,871.6200	2.8716	3,703.5200	3.7035	28.970	0	0	0
2014/02/10	ES33	08/05/2014	9.56	Put	Bond Future	2,721.1400	2.7211	3,553.0400	3.5530	30.572	0	0	0
2014/02/10	ES33	07/08/2014			Bond Future	10.0395	81.5369	10.1611	80.6928	1.210	0.0000	0.0000	0
2014/02/10	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	145.2200	0.1452	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/10	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	7.2300	0.0072	100.000	0	0	0
2014/02/10	ES33	07/08/2014	10.14	Call	Bond Future	698.9200	0.6989	0.0000	0.0000	(100.000)	0	0	0
2014/02/10	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	76.1800	0.0762	100.000	0	0	0
2014/02/10	ES33	07/08/2014	10.15	Call	Bond Future	767.9600	0.7680	0.0000	0.0000	(100.000)	0	0	0
2014/02/10	ES33	07/08/2014	10.16	Call	Bond Future	836.9100	0.8369	0.0000	0.0000	(100.000)	0	0	0
2014/02/10	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	ES33	06/11/2014			Bond Future	10.1385	79.0653	10.2640	78.2082	1.237	0.0000	0.0000	0
2014/02/10	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	ES33	06/11/2014	10.29	Call	Bond Future	1,033.1100	1.0331	176.0200	0.1760	(82.962)	0	0	0
2014/02/10	ES33	06/11/2014	10.30	Call	Bond Future	1,100.5700	1.1006	243.4800	0.2435	(77.877)	0	0	0
2014/02/10	ES33	06/11/2014	10.31	Call	Bond Future	1,167.9300	1.1679	310.8400	0.3108	(73.385)	0	0	0
2014/02/10	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	GOVI	08/05/2014			GOVI	433.9380	433.9380	431.7050	431.7050	(0.515)	0.0000	0.0000	292
2014/02/10	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	GOVI	08/05/2014	441.99	Put	GOVI	80,520.0000	8.0520	102,850.0000	10.2850	27.732	0	0	0
2014/02/10	GOVI	08/05/2014	442.01	Put	GOVI	80,720.0000	8.0720	103,050.0000	10.3050	27.664	0	0	0
2014/02/10	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	GOVI	08/05/2014	442.00	Put	GOVI	80,620.0000	8.0620	102,950.0000	10.2950	27.698	0	0	0
2014/02/10	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	GOVI	07/08/2014			GOVI	440.3590	440.3590	438.0920	438.0920	(0.515)	0.0000	0.0000	175
2014/02/10	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	GOVI	07/08/2014	459.99	Put	GOVI	196,310.0000	19.6310	218,980.0000	21.8980	11.548	0	0	0
2014/02/10	GOVI	07/08/2014	460.01	Put	GOVI	196,510.0000	19.6510	219,180.0000	21.9180	11.536	0	0	0
2014/02/10	GOVI	07/08/2014	460.00	Put	GOVI	196,410.0000	19.6410	219,080.0000	21.9080	11.542	0	0	0
2014/02/10	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	GOVI	06/11/2014			GOVI	447.4410	447.4410	445.1370	445.1370	(0.515)	0.0000	0.0000	0
2014/02/10	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	GOVI	06/11/2014	448.99	Put	GOVI	15,490.0000	1.5490	38,530.0000	3.8530	148.741	0	0	0
2014/02/10	GOVI	06/11/2014	449.01	Put	GOVI	15,690.0000	1.5690	38,730.0000	3.8730	146.845	0	0	0
2014/02/10	GOVI	06/11/2014	449.00	Put	GOVI	15,590.0000	1.5590	38,630.0000	3.8630	147.787	0	0	0
2014/02/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/10	IGOV	08/05/2014			Index Future	198.0310	198.0310	197.9910	197.9910	(0.020)	0.0000	0.0000	1,261
2014/02/10	IGOV	07/08/2014			Index Future	200.9850	200.9850	200.9440	200.9440	(0.020)	0.0000	0.0000	106
2014/02/10	IGOV	06/11/2014			Index Future	204.2410	204.2410	204.1990	204.1990	(0.021)	0.0000	0.0000	0
2014/02/10	ILBI	08/05/2014			Index Future	538.9670	538.9670	536.0490	536.0490	(0.541)	0.0000	0.0000	0
2014/02/10	ILBI	07/08/2014			Index Future	547.0800	547.0800	543.8270	543.8270	(0.595)	0.0000	0.0000	210
2014/02/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2014/02/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/02/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/02/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/10	JBAF	19/02/2014			Jibar Tradeable Future	5.7000	94.3000	5.7000	94.3000	0.000	0.0000	0.0000	2,000
2014/02/10	JBAF	19/03/2014			Jibar Tradeable Future	5.7500	94.2500	5.8300	94.1700	1.391	0.0000	0.0000	4,000
2014/02/10	JBAF	16/04/2014			Jibar Tradeable Future	6.0200	93.9800	6.0500	93.9500	0.498	0.0000	0.0000	0
2014/02/10	JBAF	21/05/2014			Jibar Tradeable Future	6.0700	93.9300	6.1300	93.8700	0.988	0.0000	0.0000	2,000
2014/02/10	JBAF	18/06/2014			Jibar Tradeable Future	6.4300	93.5700	6.4800	93.5200	0.778	0.0000	0.0000	3,000
2014/02/10	JBAF	16/07/2014			Jibar Tradeable Future	6.4700	93.5300	6.5600	93.4400	1.391	0.0000	0.0000	1,000
2014/02/10	JBAF	17/09/2014			Jibar Tradeable Future	6.9900	93.0100	7.0600	92.9400	1.001	0.0000	0.0000	1,000
2014/02/10	JBAF	17/12/2014			Jibar Tradeable Future	7.4300	92.5700	7.5300	92.4700	1.346	0.0000	0.0000	0
2014/02/10	JBAF	18/03/2015			Jibar Tradeable Future	7.7300	92.2700	7.8600	92.1400	1.682	0.0000	0.0000	2,000
2014/02/10	JBAF	17/06/2015			Jibar Tradeable Future	7.9100	92.0900	8.0300	91.9700	1.517	0.0000	0.0000	5,200
2014/02/10	JBAF	16/09/2015			Jibar Tradeable Future	8.0600	91.9400	8.1900	91.8100	1.613	0.0000	0.0000	0
2014/02/10	JBAF	15/12/2015			Jibar Tradeable Future	8.1800	91.8200	8.3200	91.6800	1.711	0.0000	0.0000	0
2014/02/10	R023	06/02/2014			Bond Future	8.5050	98.8055	8.5050	98.8055	0.000	0.0000	0.0000	0
2014/02/10	R023	08/05/2014			Bond Future	8.5934	96.4057	8.6964	95.8017	1.199	0.0000	0.0000	12,886
2014/02/10	R023	08/05/2014	7.60	Call	Bond Future	539.7700	0.5398	420.4800	0.4205	(22.100)	0	0	0
2014/02/10	R023	08/05/2014	7.61	Call	Bond Future	549.8100	0.5498	428.8100	0.4288	(22.008)	0	0	0
2014/02/10	R023	08/05/2014	7.59	Put	Bond Future	6,678.8100	6.6788	7,165.2100	7.1652	7.283	0	0	0
2014/02/10	R023	08/05/2014	7.61	Put	Bond Future	6,571.2900	6.5713	7,054.2900	7.0543	7.350	0	0	0
2014/02/10	R023	08/05/2014	7.60	Put	Bond Future	6,624.9500	6.6250	7,109.6600	7.1097	7.316	0	0	0
2014/02/10	R023	08/05/2014	7.59	Call	Bond Future	529.8800	0.5299	412.2800	0.4123	(22.194)	0	0	0
2014/02/10	R023	07/08/2014	8.51	Call	Bond Future	2,888.7300	2.8887	2,583.6800	2.5837	(10.560)	0	0	0
2014/02/10	R023	07/08/2014			Bond Future	8.6976	97.7194	8.8050	97.1061	1.234	0.0000	0.0000	0
2014/02/10	R023	07/08/2014	8.49	Call	Bond Future	2,837.0400	2.8370	2,535.3800	2.5354	(10.633)	0	0	0
2014/02/10	R023	07/08/2014	8.50	Call	Bond Future	2,862.8100	2.8628	2,559.4600	2.5595	(10.596)	0	0	0
2014/02/10	R023	07/08/2014	8.49	Put	Bond Future	4,037.7900	4.0378	4,349.4100	4.3494	7.718	0	0	0
2014/02/10	R023	07/08/2014	8.51	Put	Bond Future	3,972.9800	3.9730	4,281.2100	4.2812	7.758	0	0	0
2014/02/10	R023	07/08/2014	8.50	Put	Bond Future	4,005.2900	4.0053	4,315.2200	4.3152	7.738	0	0	0
2014/02/10	R023	06/11/2014			Bond Future	8.7897	95.3712	8.9016	94.7487	1.273	0.0000	0.0000	0
2014/02/10	R023	06/11/2014	8.59	Put	Bond Future	4,588.1900	4.5882	4,900.3000	4.9003	6.802	0	0	0
2014/02/10	R023	06/11/2014	8.61	Put	Bond Future	4,526.3200	4.5263	4,835.5800	4.8356	6.832	0	0	0
2014/02/10	R023	06/11/2014	8.59	Call	Bond Future	3,463.5200	3.4635	3,153.1800	3.1532	(8.960)	0	0	0
2014/02/10	R023	06/11/2014	8.60	Put	Bond Future	4,557.1800	4.5572	4,867.8700	4.8679	6.818	0	0	0
2014/02/10	R023	06/11/2014	8.60	Call	Bond Future	3,489.2200	3.4892	3,177.4600	3.1775	(8.935)	0	0	0
2014/02/10	R023	06/11/2014	8.61	Call	Bond Future	3,515.0300	3.5150	3,201.8400	3.2018	(8.910)	0	0	0
2014/02/10	R157	06/02/2014			Bond Future	7.0950	115.0031	7.0950	115.0031	0.000	0.0000	0.0000	0
2014/02/10	R157	08/05/2014	5.20	Call	Bond Future	5.4700	0.0055	4.1700	0.0042	(23.766)	0	0	0

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2014/02/10	R157	08/05/2014			Bond Future	7.3658	109.8293	7.4118	109.7684	0.625	0.0000	0.0000	20,177
2014/02/10	R157	08/05/2014	5.21	Call	Bond Future	5.6300	0.0056	4.3000	0.0043	(23.623)	0	0	0
2014/02/10	R157	08/05/2014	5.19	Call	Bond Future	5.3000	0.0053	4.0400	0.0040	(23.774)	0	0	0
2014/02/10	R157	08/05/2014	5.20	Put	Bond Future	2,929.9400	2.9299	2,989.6000	2.9896	2.036	0	0	0
2014/02/10	R157	08/05/2014	5.19	Put	Bond Future	2,943.5300	2.9435	3,003.2300	3.0032	2.028	0	0	0
2014/02/10	R157	08/05/2014	5.21	Put	Bond Future	2,916.3400	2.9163	2,975.9700	2.9760	2.045	0	0	0
2014/02/10	R157	07/08/2014	6.76	Put	Bond Future	1,275.6200	1.2756	1,316.7600	1.3168	3.225	0	0	0
2014/02/10	R157	07/08/2014			Bond Future	7.6959	111.4552	7.7530	111.3937	0.742	0.0000	0.0000	0
2014/02/10	R157	07/08/2014	6.75	Put	Bond Future	1,283.4300	1.2834	1,324.7300	1.3247	3.218	0	0	0
2014/02/10	R157	07/08/2014	6.74	Call	Bond Future	254.7600	0.2548	234.7100	0.2347	(7.870)	0	0	0
2014/02/10	R157	07/08/2014	6.75	Call	Bond Future	257.5900	0.2576	237.3900	0.2374	(7.842)	0	0	0
2014/02/10	R157	07/08/2014	6.76	Call	Bond Future	260.7000	0.2607	240.3400	0.2403	(7.810)	0	0	0
2014/02/10	R157	07/08/2014	6.74	Put	Bond Future	1,291.5200	1.2915	1,332.9700	1.3330	3.209	0	0	0
2014/02/10	R157	06/11/2014	6.19	Put	Bond Future	1,741.5000	1.7415	1,790.2100	1.7902	2.797	0	0	0
2014/02/10	R157	06/11/2014			Bond Future	8.0718	106.4343	8.1462	106.3726	0.921	0.0000	0.0000	0
2014/02/10	R157	06/11/2014	6.21	Put	Bond Future	1,727.4600	1.7275	1,775.9900	1.7760	2.809	0	0	0
2014/02/10	R157	06/11/2014	6.20	Put	Bond Future	1,734.4700	1.7345	1,783.0900	1.7831	2.803	0	0	0
2014/02/10	R157	06/11/2014	6.21	Call	Bond Future	162.8100	0.1628	149.6600	0.1497	(8.077)	0	0	0
2014/02/10	R157	06/11/2014	6.19	Call	Bond Future	159.8400	0.1598	146.8700	0.1469	(8.114)	0	0	0
2014/02/10	R157	06/11/2014	6.20	Call	Bond Future	161.3200	0.1613	148.2600	0.1483	(8.096)	0	0	0
2014/02/10	R186	06/02/2014			Bond Future	8.7000	115.2449	8.7000	115.2449	0.000	0.0000	0.0000	0
2014/02/10	R186	08/05/2014	8.75	Put	Bond Future	3,562.2900	3.5623	3,887.0600	3.8871	9.117	0	0	0
2014/02/10	R186	08/05/2014	7.50	Put	Bond Future	11,566.9100	11.5669	12,215.7200	12.2157	5.609	0	0	0
2014/02/10	R186	08/05/2014	8.25	Put	Bond Future	6,107.7900	6.1078	6,579.4700	6.5795	7.723	0	0	0
2014/02/10	R186	08/05/2014			Bond Future	8.7617	117.2155	8.8541	116.4587	1.055	0.0000	0.0000	51,066
2014/02/10	R186	08/05/2014	7.09	Put	Bond Future	15,206.1300	15.2061	15,910.8800	15.9109	4.635	0	0	0
2014/02/10	R186	08/05/2014	9.75	Put	Bond Future	911.3700	0.9114	1,012.7200	1.0127	11.121	0	0	6,000
2014/02/10	R186	08/05/2014	9.25	Put	Bond Future	1,885.1900	1.8852	2,079.5200	2.0795	10.308	0	0	8,000
2014/02/10	R186	08/05/2014	7.10	Call	Bond Future	202.8100	0.2028	149.7500	0.1497	(26.162)	0	0	0
2014/02/10	R186	08/05/2014	9.00	Put	Bond Future	2,620.4700	2.6205	2,876.2000	2.8762	9.759	0	0	400
2014/02/10	R186	08/05/2014	7.11	Call	Bond Future	207.6100	0.2076	153.5000	0.1535	(26.063)	0	0	0
2014/02/10	R186	08/05/2014	9.75	Call	Bond Future	8,647.1600	8.6472	7,991.7300	7.9917	(7.580)	0	0	0
2014/02/10	R186	08/05/2014	8.50	Call	Bond Future	2,539.8300	2.5398	2,181.2300	2.1812	(14.119)	0	0	0
2014/02/10	R186	08/05/2014	7.09	Call	Bond Future	198.1100	0.1981	146.0800	0.1461	(26.263)	0	0	0
2014/02/10	R186	08/05/2014	9.25	Call	Bond Future	5,804.1200	5.8041	5,241.6700	5.2417	(9.691)	0	0	0
2014/02/10	R186	08/05/2014	8.25	Call	Bond Future	1,785.6700	1.7857	1,500.5700	1.5006	(15.966)	0	0	8,000
2014/02/10	R186	08/05/2014	7.11	Put	Bond Future	15,020.2600	15.0203	15,722.9300	15.7229	4.678	0	0	0
2014/02/10	R186	08/05/2014	8.75	Call	Bond Future	3,465.8900	3.4659	3,033.8800	3.0339	(12.465)	0	0	6,000
2014/02/10	R186	08/05/2014	7.50	Call	Bond Future	483.7100	0.4837	375.7400	0.3757	(22.321)	0	0	1,933
2014/02/10	R186	08/05/2014	8.50	Put	Bond Future	4,722.0200	4.7220	5,120.2000	5.1202	8.432	0	0	1,933
2014/02/10	R186	08/05/2014	7.10	Put	Bond Future	15,113.0900	15.1131	15,816.8100	15.8168	4.656	0	0	0
2014/02/10	R186	08/05/2014	9.00	Call	Bond Future	4,557.2800	4.5573	4,056.2300	4.0562	(10.994)	0	0	0
2014/02/10	R186	07/08/2014	8.31	Call	Bond Future	2,756.9100	2.7569	2,448.7000	2.4487	(11.180)	0	0	0
2014/02/10	R186	07/08/2014			Bond Future	8.8577	113.6564	8.9536	112.8889	1.082	0.0000	0.0000	0
2014/02/10	R186	07/08/2014	8.92	Put	Bond Future	4,404.3400	4.4043	4,730.8400	4.7308	7.413	0	0	840
2014/02/10	R186	07/08/2014	8.29	Call	Bond Future	2,698.5700	2.6986	2,394.7200	2.3947	(11.260)	0	0	0
2014/02/10	R186	07/08/2014	8.30	Call	Bond Future	2,727.6400	2.7276	2,421.6100	2.4216	(11.220)	0	0	0

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2014/02/10	R186	07/08/2014	8.29	Put	Bond Future	7,401.0600	7.4011	7,864.7600	7.8648	6.265	0	0	0
2014/02/10	R186	07/08/2014	8.31	Put	Bond Future	7,289.1200	7.2891	7,748.4600	7.7485	6.302	0	0	0
2014/02/10	R186	07/08/2014	8.92	Call	Bond Future	4,903.7700	4.9038	4,462.7200	4.4627	(8.994)	0	0	0
2014/02/10	R186	07/08/2014	8.30	Put	Bond Future	7,344.9500	7.3450	7,806.4700	7.8065	6.284	0	0	0
2014/02/10	R186	06/11/2014	8.15	Put	Bond Future	9,375.2000	9.3752	9,869.1700	9.8692	5.269	0	0	0
2014/02/10	R186	06/11/2014	8.14	Call	Bond Future	2,876.7400	2.8767	2,593.4800	2.5935	(9.847)	0	0	0
2014/02/10	R186	06/11/2014			Bond Future	8.9392	115.4875	9.0385	114.7085	1.111	0.0000	0.0000	0
2014/02/10	R186	06/11/2014	9.17	Call	Bond Future	6,454.7700	6.4548	5,984.7500	5.9848	(7.282)	0	0	0
2014/02/10	R186	06/11/2014	8.15	Call	Bond Future	2,903.7300	2.9037	2,618.6500	2.6187	(9.818)	0	0	0
2014/02/10	R186	06/11/2014	8.16	Call	Bond Future	2,930.8700	2.9309	2,643.9800	2.6440	(9.789)	0	0	0
2014/02/10	R186	06/11/2014	9.17	Put	Bond Future	4,655.9900	4.6560	4,965.0200	4.9650	6.637	0	0	2,010
2014/02/10	R186	06/11/2014	8.14	Put	Bond Future	9,433.5200	9.4335	9,929.3100	9.9293	5.256	0	0	0
2014/02/10	R186	06/11/2014	8.16	Put	Bond Future	9,317.1200	9.3171	9,809.2800	9.8093	5.282	0	0	0
2014/02/10	R197	06/02/2014			Bond Future	268.0387	268.0387	268.0387	268.0387	0.000	0.0000	0.0000	0
2014/02/10	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R197	08/05/2014			Bond Future	271.8241	271.8241	271.8023	271.8023	(0.008)	0.0000	0.0000	2,049
2014/02/10	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R197	08/05/2014	250.01	Call	Bond Future	21,814.1100	21.8141	21,792.3300	21.7923	(0.100)	0	0	0
2014/02/10	R197	08/05/2014	249.99	Call	Bond Future	21,834.1100	21.8341	21,812.3300	21.8123	(0.100)	0	0	0
2014/02/10	R197	08/05/2014	250.00	Call	Bond Future	21,824.1100	21.8241	21,802.3300	21.8023	(0.100)	0	0	0
2014/02/10	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R197	07/08/2014			Bond Future	270.0000	270.0000	270.0667	270.0667	0.025	0.0000	0.0000	0
2014/02/10	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R197	07/08/2014	270.00	Call	Bond Future	0.0000	0.0000	66.6500	0.0667	100.000	0	0	0
2014/02/10	R197	07/08/2014	270.01	Call	Bond Future	0.0000	0.0000	56.6500	0.0567	100.000	0	0	0
2014/02/10	R197	07/08/2014	269.99	Call	Bond Future	0.0000	0.0000	76.6500	0.0767	100.000	0	0	0
2014/02/10	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R201	06/02/2014			Bond Future	6.3000	103.2498	6.3000	103.2498	0.000	0.0000	0.0000	0
2014/02/10	R201	08/05/2014			Bond Future	6.6611	104.6485	6.7246	104.6108	0.954	0.0000	0.0000	0
2014/02/10	R201	08/05/2014	4.75	Call	Bond Future	5.2400	0.0052	3.9200	0.0039	(25.191)	0	0	0
2014/02/10	R201	08/05/2014	4.76	Call	Bond Future	5.3800	0.0054	4.0400	0.0040	(24.907)	0	0	0
2014/02/10	R201	08/05/2014	4.74	Call	Bond Future	5.0900	0.0051	3.8100	0.0038	(25.147)	0	0	0
2014/02/10	R201	08/05/2014	4.76	Put	Bond Future	1,145.9300	1.1459	1,182.3200	1.1823	3.176	0	0	0
2014/02/10	R201	08/05/2014	4.75	Put	Bond Future	1,151.8500	1.1519	1,188.2600	1.1883	3.161	0	0	0
2014/02/10	R201	08/05/2014	4.74	Put	Bond Future	1,157.7600	1.1578	1,194.2100	1.1942	3.148	0	0	0
2014/02/10	R201	07/08/2014	5.31	Put	Bond Future	677.7100	0.6777	709.7300	0.7097	4.725	0	0	0
2014/02/10	R201	07/08/2014	5.30	Put	Bond Future	680.8200	0.6808	712.8900	0.7129	4.710	0	0	0
2014/02/10	R201	07/08/2014			Bond Future	7.0877	101.7858	7.1943	101.7478	1.503	0.0000	0.0000	0
2014/02/10	R201	07/08/2014	5.31	Call	Bond Future	40.4200	0.0404	34.4900	0.0345	(14.671)	0	0	0
2014/02/10	R201	07/08/2014	5.29	Call	Bond Future	39.4500	0.0394	33.6200	0.0336	(14.778)	0	0	0
2014/02/10	R201	07/08/2014	5.30	Call	Bond Future	39.9300	0.0399	34.0500	0.0340	(14.726)	0	0	0
2014/02/10	R201	07/08/2014	5.29	Put	Bond Future	683.9500	0.6839	716.0700	0.7161	4.696	0	0	0
2014/02/10	R202	06/02/2014			Bond Future	204.3628	204.3628	204.3628	204.3628	0.000	0.0000	0.0000	0
2014/02/10	R202	08/05/2014	215.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/02/10	R202	08/05/2014			Bond Future	207.8622	207.8622	207.8469	207.8469	(0.007)	0.0000	0.0000	44,448
2014/02/10	R202	08/05/2014	215.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R202	08/05/2014	214.99	Put	Bond Future	7,127.8200	7.1278	7,143.1200	7.1431	0.215	0	0	0
2014/02/10	R202	08/05/2014	215.01	Put	Bond Future	7,147.8200	7.1478	7,163.1200	7.1631	0.214	0	0	0
2014/02/10	R202	08/05/2014	214.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R202	08/05/2014	215.00	Put	Bond Future	7,137.8200	7.1378	7,153.1200	7.1531	0.214	0	0	0
2014/02/10	R202	07/08/2014	207.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	127.7000	0.1277	100.000	0	0	0
2014/02/10	R202	07/08/2014			Bond Future	208.0000	208.0000	207.8723	207.8723	(0.061)	0.0000	0.0000	0
2014/02/10	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	117.7000	0.1177	100.000	0	0	0
2014/02/10	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	137.7000	0.1377	100.000	0	0	0
2014/02/10	R202	07/08/2014	208.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R202	07/08/2014	208.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R203	06/02/2014			Bond Future	7.7600	104.8937	7.7600	104.8937	0.000	0.0000	0.0000	0
2014/02/10	R203	08/05/2014	5.74	Call	Bond Future	13.5500	0.0136	9.8400	0.0098	(27.380)	0	0	0
2014/02/10	R203	08/05/2014	5.76	Call	Bond Future	14.3800	0.0144	10.4700	0.0105	(27.191)	0	0	0
2014/02/10	R203	08/05/2014	6.84	Call	Bond Future	205.5500	0.2055	170.5400	0.1705	(17.032)	0	0	29
2014/02/10	R203	08/05/2014	7.40	Put	Bond Future	2,013.5600	2.0136	2,126.1100	2.1261	5.590	0	0	0
2014/02/10	R203	08/05/2014			Bond Future	7.8921	102.3384	7.9557	102.1536	0.807	0.0000	0.0000	16,394
2014/02/10	R203	08/05/2014	5.76	Put	Bond Future	6,453.7400	6.4537	6,634.6400	6.6346	2.803	0	0	0
2014/02/10	R203	08/05/2014	6.84	Put	Bond Future	3,321.8100	3.3218	3,471.6100	3.4716	4.510	0	0	0
2014/02/10	R203	08/05/2014	5.75	Put	Bond Future	6,484.7000	6.4847	6,665.7000	6.6657	2.791	0	0	0
2014/02/10	R203	08/05/2014	5.74	Put	Bond Future	6,515.6700	6.5157	6,696.7700	6.6968	2.779	0	0	0
2014/02/10	R203	08/05/2014	7.40	Call	Bond Future	570.5300	0.5705	498.2700	0.4983	(12.665)	0	0	16
2014/02/10	R203	08/05/2014	5.75	Call	Bond Future	13.9600	0.0140	10.1500	0.0101	(27.292)	0	0	0
2014/02/10	R203	07/08/2014	7.30	Call	Bond Future	729.0900	0.7291	663.1200	0.6631	(9.048)	0	0	0
2014/02/10	R203	07/08/2014			Bond Future	8.0631	103.8532	8.1325	103.6659	0.861	0.0000	0.0000	0
2014/02/10	R203	07/08/2014	7.31	Call	Bond Future	737.4100	0.7374	670.9200	0.6709	(9.017)	0	0	0
2014/02/10	R203	07/08/2014	6.84	Put	Bond Future	3,792.5600	3.7926	3,935.0700	3.9351	3.758	0	0	0
2014/02/10	R203	07/08/2014	7.29	Put	Bond Future	2,834.9200	2.8349	2,956.6800	2.9567	4.295	0	0	0
2014/02/10	R203	07/08/2014	7.31	Put	Bond Future	2,796.1000	2.7961	2,916.8500	2.9169	4.319	0	0	0
2014/02/10	R203	07/08/2014	7.29	Call	Bond Future	720.8500	0.7208	655.3700	0.6554	(9.084)	0	0	0
2014/02/10	R203	07/08/2014	7.30	Put	Bond Future	2,815.4600	2.8155	2,936.7300	2.9367	4.307	0	0	0
2014/02/10	R203	07/08/2014	6.84	Call	Bond Future	422.5400	0.4225	377.8100	0.3778	(10.586)	0	0	46
2014/02/10	R203	06/11/2014	6.86	Call	Bond Future	633.5400	0.6335	581.9300	0.5819	(8.146)	0	0	0
2014/02/10	R203	06/11/2014			Bond Future	8.2185	101.3597	8.2946	101.1702	0.926	0.0000	0.0000	0
2014/02/10	R203	06/11/2014	6.98	Call	Bond Future	706.5000	0.7065	650.6700	0.6507	(7.902)	0	0	14
2014/02/10	R203	06/11/2014	6.84	Call	Bond Future	621.9500	0.6220	571.0300	0.5710	(8.187)	0	0	45
2014/02/10	R203	06/11/2014	6.85	Call	Bond Future	627.7200	0.6277	576.4600	0.5765	(8.166)	0	0	0
2014/02/10	R203	06/11/2014	6.98	Put	Bond Future	3,854.5100	3.8545	3,988.1600	3.9882	3.467	0	0	0
2014/02/10	R203	06/11/2014	6.84	Put	Bond Future	4,133.5400	4.1335	4,272.1000	4.2721	3.352	0	0	0
2014/02/10	R203	06/11/2014	6.86	Put	Bond Future	4,093.0900	4.0931	4,230.9600	4.2310	3.368	0	0	0
2014/02/10	R203	06/11/2014	6.85	Put	Bond Future	4,113.2900	4.1133	4,251.5100	4.2515	3.360	0	0	0
2014/02/10	R204	06/02/2014			Bond Future	7.9950	101.1467	7.9950	101.1467	0.000	0.0000	0.0000	0
2014/02/10	R204	08/05/2014			Bond Future	8.1200	102.6759	8.1987	102.3796	0.969	0.0000	0.0000	30,006
2014/02/10	R204	08/05/2014	6.05	Call	Bond Future	25.3500	0.0254	17.9600	0.0180	(29.152)	0	0	0

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2014/02/10	R204	08/05/2014	6.06	Call	Bond Future	26.0700	0.0261	18.5000	0.0185	(29.037)	0	0	0
2014/02/10	R204	08/05/2014	6.04	Call	Bond Future	24.6500	0.0246	17.4300	0.0174	(29.290)	0	0	0
2014/02/10	R204	08/05/2014	6.05	Put	Bond Future	8,221.7800	8.2218	8,510.6900	8.5107	3.514	0	0	0
2014/02/10	R204	08/05/2014	6.04	Put	Bond Future	8,262.6300	8.2626	8,551.7100	8.5517	3.499	0	0	0
2014/02/10	R204	08/05/2014	6.06	Put	Bond Future	8,180.9600	8.1810	8,469.6900	8.4697	3.529	0	0	0
2014/02/10	R204	07/08/2014			Bond Future	8.2663	100.1620	8.3504	99.8617	1.017	0.0000	0.0000	0
2014/02/10	R204	07/08/2014	7.44	Put	Bond Future	3,932.4600	3.9325	4,134.0300	4.1340	5.126	0	0	0
2014/02/10	R204	07/08/2014	7.46	Put	Bond Future	3,878.7600	3.8788	4,078.7900	4.0788	5.157	0	0	0
2014/02/10	R204	07/08/2014	7.45	Put	Bond Future	3,905.5700	3.9056	4,106.3600	4.1064	5.141	0	0	0
2014/02/10	R204	07/08/2014	7.78	Call	Bond Future	1,327.7200	1.3277	1,201.3000	1.2013	(9.522)	0	0	0
2014/02/10	R204	07/08/2014	7.46	Call	Bond Future	941.0400	0.9410	840.7300	0.8407	(10.659)	0	0	0
2014/02/10	R204	07/08/2014	7.44	Call	Bond Future	920.5300	0.9205	821.7600	0.8218	(10.730)	0	0	0
2014/02/10	R204	07/08/2014	7.78	Put	Bond Future	3,086.9400	3.0869	3,260.8600	3.2609	5.634	0	0	530
2014/02/10	R204	07/08/2014	7.45	Call	Bond Future	930.7500	0.9308	831.2000	0.8312	(10.696)	0	0	0
2014/02/10	R204	06/11/2014	7.99	Put	Bond Future	3,280.3900	3.2804	3,444.2600	3.4443	4.995	0	0	1,270
2014/02/10	R204	06/11/2014			Bond Future	8.3912	101.7754	8.4811	101.4709	1.072	0.0000	0.0000	0
2014/02/10	R204	06/11/2014	6.99	Put	Bond Future	5,707.1300	5.7071	5,933.3800	5.9334	3.964	0	0	0
2014/02/10	R204	06/11/2014	7.01	Put	Bond Future	5,650.6400	5.6506	5,875.8100	5.8758	3.985	0	0	0
2014/02/10	R204	06/11/2014	6.99	Call	Bond Future	814.3900	0.8144	736.2200	0.7362	(9.599)	0	0	0
2014/02/10	R204	06/11/2014	7.00	Put	Bond Future	5,678.8600	5.6789	5,904.5700	5.9046	3.975	0	0	0
2014/02/10	R204	06/11/2014	7.99	Call	Bond Future	1,909.0400	1.9090	1,768.4900	1.7685	(7.362)	0	0	0
2014/02/10	R204	06/11/2014	7.00	Call	Bond Future	822.0700	0.8221	743.3600	0.7434	(9.575)	0	0	0
2014/02/10	R204	06/11/2014	7.01	Call	Bond Future	829.8000	0.8298	750.5500	0.7506	(9.550)	0	0	0
2014/02/10	R207	06/02/2014			Bond Future	8.2450	95.9403	8.2450	95.9403	0.000	0.0000	0.0000	0
2014/02/10	R207	08/05/2014	6.19	Put	Bond Future	10,017.4200	10.0174	10,323.1400	10.3231	3.052	0	0	0
2014/02/10	R207	08/05/2014	6.21	Put	Bond Future	9,921.5000	9.9215	10,226.8800	10.2269	3.078	0	0	0
2014/02/10	R207	08/05/2014			Bond Future	8.3709	97.3645	8.4436	97.0520	0.868	0.0000	0.0000	18,448
2014/02/10	R207	08/05/2014	6.20	Put	Bond Future	9,969.4400	9.9694	10,274.9900	10.2750	3.065	0	0	0
2014/02/10	R207	08/05/2014	6.20	Call	Bond Future	24.4500	0.0244	17.5100	0.0175	(28.384)	0	0	0
2014/02/10	R207	08/05/2014	6.21	Call	Bond Future	25.1500	0.0252	18.0400	0.0180	(28.270)	0	0	0
2014/02/10	R207	08/05/2014	6.19	Call	Bond Future	23.7700	0.0238	17.0000	0.0170	(28.481)	0	0	0
2014/02/10	R207	07/08/2014	7.69	Call	Bond Future	1,109.7000	1.1097	1,001.0200	1.0010	(9.794)	0	0	0
2014/02/10	R207	07/08/2014	7.70	Put	Bond Future	4,536.0500	4.5361	4,743.3200	4.7433	4.569	0	0	0
2014/02/10	R207	07/08/2014			Bond Future	8.5084	95.1640	8.5852	94.8473	0.903	0.0000	0.0000	0
2014/02/10	R207	07/08/2014	7.70	Call	Bond Future	1,122.1700	1.1222	1,012.6500	1.0127	(9.760)	0	0	0
2014/02/10	R207	07/08/2014	7.71	Call	Bond Future	1,134.7300	1.1347	1,024.3800	1.0244	(9.725)	0	0	0
2014/02/10	R207	07/08/2014	7.69	Put	Bond Future	4,566.7400	4.5667	4,774.8500	4.7749	4.557	0	0	0
2014/02/10	R207	07/08/2014	7.71	Put	Bond Future	4,505.4700	4.5055	4,711.9100	4.7119	4.582	0	0	0
2014/02/10	R207	06/11/2014	7.36	Put	Bond Future	6,299.7800	6.2998	6,526.1900	6.5262	3.594	0	0	0
2014/02/10	R207	06/11/2014			Bond Future	8.6211	96.6972	8.7023	96.3760	0.942	0.0000	0.0000	0
2014/02/10	R207	06/11/2014	7.35	Put	Bond Future	6,332.1000	6.3321	6,559.1100	6.5591	3.585	0	0	0
2014/02/10	R207	06/11/2014	7.36	Call	Bond Future	1,134.0300	1.1340	1,039.2800	1.0393	(8.355)	0	0	0
2014/02/10	R207	06/11/2014	7.34	Call	Bond Future	1,114.0900	1.1141	1,020.5400	1.0205	(8.397)	0	0	0
2014/02/10	R207	06/11/2014	7.35	Call	Bond Future	1,124.0300	1.1240	1,029.8800	1.0299	(8.376)	0	0	0
2014/02/10	R207	06/11/2014	7.34	Put	Bond Future	6,364.5000	6.3645	6,592.1100	6.5921	3.576	0	0	0
2014/02/10	R208	06/02/2014			Bond Future	8.3700	93.9016	8.3700	93.9016	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/10	R208	08/05/2014	6.31	Call	Bond Future	27.9500	0.0280	19.1500	0.0192	(31.485)	0	0	0
2014/02/10	R208	08/05/2014			Bond Future	8.4833	91.8823	8.5712	91.4573	1.036	0.0000	0.0000	11,022
2014/02/10	R208	08/05/2014	6.29	Call	Bond Future	26.4100	0.0264	18.0400	0.0180	(31.693)	0	0	0
2014/02/10	R208	08/05/2014	6.31	Put	Bond Future	11,355.3300	11.3553	11,771.4700	11.7715	3.665	0	0	0
2014/02/10	R208	08/05/2014	6.30	Put	Bond Future	11,410.5400	11.4105	11,826.9000	11.8269	3.649	0	0	0
2014/02/10	R208	08/05/2014	6.29	Put	Bond Future	11,465.7900	11.4658	11,882.3600	11.8824	3.633	0	0	0
2014/02/10	R208	08/05/2014	6.30	Call	Bond Future	27.1700	0.0272	18.5900	0.0186	(31.579)	0	0	0
2014/02/10	R208	07/08/2014	8.28	Call	Bond Future	2,099.0800	2.0991	1,897.3800	0.1874	(9.609)	0	0	0
2014/02/10	R208	07/08/2014			Bond Future	8.6018	93.2424	8.6939	92.8115	1.071	0.0000	0.0000	0
2014/02/10	R208	07/08/2014	7.80	Call	Bond Future	1,280.4900	1.2805	1,135.0600	1.1351	(11.357)	0	0	0
2014/02/10	R208	07/08/2014	7.79	Put	Bond Future	5,173.3900	5.1734	5,459.9700	5.4600	5.540	0	0	0
2014/02/10	R208	07/08/2014	7.81	Put	Bond Future	5,103.1000	5.1031	5,387.4400	5.3874	5.572	0	0	0
2014/02/10	R208	07/08/2014	7.80	Put	Bond Future	5,138.1700	5.1382	5,423.6300	5.4236	5.556	0	0	0
2014/02/10	R208	07/08/2014	8.28	Put	Bond Future	3,623.6800	3.6237	3,852.8700	3.8529	6.325	0	0	630
2014/02/10	R208	07/08/2014	7.81	Call	Bond Future	1,294.7500	1.2947	1,148.2000	1.1482	(11.319)	0	0	0
2014/02/10	R208	07/08/2014	7.79	Call	Bond Future	1,266.3400	1.2663	1,122.0300	1.1220	(11.396)	0	0	0
2014/02/10	R208	06/11/2014	7.46	Call	Bond Future	1,195.7500	1.1958	1,073.7700	1.0738	(10.201)	0	0	0
2014/02/10	R208	06/11/2014			Bond Future	8.7047	91.3440	8.8014	90.9068	1.110	0.0000	0.0000	0
2014/02/10	R208	06/11/2014	7.44	Call	Bond Future	1,173.5500	1.1736	1,053.2400	1.0532	(10.252)	0	0	0
2014/02/10	R208	06/11/2014	7.45	Call	Bond Future	1,184.6100	1.1846	1,063.4600	1.0635	(10.227)	0	0	0
2014/02/10	R208	06/11/2014	8.50	Put	Bond Future	3,807.0400	3.8070	4,023.8500	4.0238	5.695	0	0	1,520
2014/02/10	R208	06/11/2014	7.44	Put	Bond Future	7,140.6400	7.1406	7,457.5000	7.4575	4.437	0	0	0
2014/02/10	R208	06/11/2014	7.46	Put	Bond Future	7,064.8000	7.0648	7,379.9900	7.3800	4.461	0	0	0
2014/02/10	R208	06/11/2014	8.50	Call	Bond Future	2,872.3900	2.8724	2,652.0300	2.6520	(7.672)	0	0	0
2014/02/10	R208	06/11/2014	7.45	Put	Bond Future	7,102.6700	7.1027	7,418.6900	7.4187	4.449	0	0	0
2014/02/10	R209	06/02/2014			Bond Future	9.1650	74.8584	9.1650	74.8584	0.000	0.0000	0.0000	0
2014/02/10	R209	08/05/2014	9.63	Call	Bond Future	4,677.3400	4.6773	4,061.6500	4.0617	(13.163)	0	0	0
2014/02/10	R209	08/05/2014			Bond Future	9.2295	72.9215	9.3522	72.0395	1.330	0.0000	0.0000	24,063
2014/02/10	R209	08/05/2014	7.85	Call	Bond Future	315.7900	0.3158	224.3400	0.2243	(28.959)	0	0	0
2014/02/10	R209	08/05/2014	9.00	Put	Bond Future	4,032.3900	4.0324	4,501.7100	4.5017	11.639	0	0	0
2014/02/10	R209	08/05/2014	9.50	Call	Bond Future	4,129.4500	4.1294	3,551.9000	3.5519	(13.986)	0	0	0
2014/02/10	R209	08/05/2014	7.86	Call	Bond Future	322.8200	0.3228	229.6900	0.2297	(28.849)	0	0	0
2014/02/10	R209	08/05/2014	9.75	Put	Bond Future	1,579.9200	1.5799	1,813.5100	1.8135	14.785	0	0	7,262
2014/02/10	R209	08/05/2014	9.85	Put	Bond Future	1,373.6800	1.3737	1,581.9600	1.5820	15.162	0	0	10,000
2014/02/10	R209	08/05/2014	8.50	Put	Bond Future	6,725.3100	6.7253	7,360.6000	7.3606	9.446	0	0	0
2014/02/10	R209	08/05/2014	7.84	Call	Bond Future	308.8800	0.3089	219.1000	0.2191	(29.066)	0	0	0
2014/02/10	R209	08/05/2014	7.85	Put	Bond Future	11,515.6400	11.5156	12,306.1900	12.3062	6.865	0	0	0
2014/02/10	R209	08/05/2014	9.50	Put	Bond Future	2,207.3500	2.2074	2,511.8000	2.5118	13.793	0	0	640
2014/02/10	R209	08/05/2014	7.84	Put	Bond Future	11,599.3900	11.5994	12,391.6100	12.3916	6.830	0	0	0
2014/02/10	R209	08/05/2014	9.63	Put	Bond Future	1,860.1300	1.8601	2,126.4400	2.1264	14.317	0	0	883
2014/02/10	R209	08/05/2014	9.85	Call	Bond Future	5,665.0500	5.6650	4,991.3300	4.9913	(11.893)	0	0	0
2014/02/10	R209	08/05/2014	7.86	Put	Bond Future	11,432.1500	11.4321	12,221.0200	12.2210	6.900	0	0	0
2014/02/10	R209	08/05/2014	9.75	Call	Bond Future	5,207.4500	5.2075	4,559.0400	4.5590	(12.452)	0	0	0
2014/02/10	R209	08/05/2014	8.50	Call	Bond Future	1,112.6300	1.1126	865.9200	0.8659	(22.174)	0	0	640
2014/02/10	R209	08/05/2014	9.00	Call	Bond Future	2,336.4400	2.3364	1,923.7600	1.9238	(17.663)	0	0	640
2014/02/10	R209	07/08/2014	9.04	Put	Bond Future	5,537.1100	5.5371	5,998.6300	5.9986	8.335	0	0	0
2014/02/10	R209	07/08/2014			Bond Future	9.3093	74.0011	9.4356	73.1062	1.357	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/10	R209	07/08/2014	9.06	Put	Bond Future	5,450.3300	5.4503	5,907.0800	5.9071	8.380	0	0	0
2014/02/10	R209	07/08/2014	9.05	Put	Bond Future	5,493.5900	5.4936	5,952.7200	5.9527	8.358	0	0	0
2014/02/10	R209	07/08/2014	9.05	Call	Bond Future	3,599.9600	3.6000	3,164.2700	3.1643	(12.103)	0	0	0
2014/02/10	R209	07/08/2014	9.06	Call	Bond Future	3,631.1600	3.6312	3,193.0900	3.1931	(12.064)	0	0	0
2014/02/10	R209	07/08/2014	9.04	Call	Bond Future	3,568.9000	3.5689	3,135.6000	3.1356	(12.141)	0	0	0
2014/02/10	R209	06/11/2014			Bond Future	9.3791	72.0449	9.5090	71.1363	1.385	0.0000	0.0000	0
2014/02/10	R209	06/11/2014	8.99	Put	Bond Future	6,988.6000	6.9886	7,467.5000	7.4675	6.853	0	0	0
2014/02/10	R209	06/11/2014	9.01	Put	Bond Future	6,898.7500	6.8988	7,373.6700	7.3737	6.884	0	0	0
2014/02/10	R209	06/11/2014	9.00	Put	Bond Future	6,943.5600	6.9436	7,420.4700	7.4205	6.868	0	0	0
2014/02/10	R209	06/11/2014	8.99	Call	Bond Future	4,154.5500	4.1545	3,724.8100	3.7248	(10.344)	0	0	0
2014/02/10	R209	06/11/2014	9.00	Call	Bond Future	4,184.5100	4.1845	3,752.7800	3.7528	(10.317)	0	0	0
2014/02/10	R209	06/11/2014	9.01	Call	Bond Future	4,214.5900	4.2146	3,780.8700	3.7809	(10.291)	0	0	0
2014/02/10	R210	06/02/2014			Bond Future	156.2277	156.2277	156.2277	156.2277	0.000	0.0000	0.0000	0
2014/02/10	R210	08/05/2014			Bond Future	156.4773	156.4773	156.4655	156.4655	(0.008)	0.0000	0.0000	719
2014/02/10	R210	08/05/2014	159.99	Put	Bond Future	3,512.7000	3.5127	3,524.5400	3.5245	0.337	0	0	0
2014/02/10	R210	08/05/2014	160.01	Put	Bond Future	3,532.7000	3.5327	3,544.5400	3.5445	0.335	0	0	0
2014/02/10	R210	08/05/2014	160.00	Put	Bond Future	3,522.7000	3.5227	3,534.5400	3.5345	0.336	0	0	0
2014/02/10	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R210	07/08/2014			Bond Future	159.0000	159.0000	158.8006	158.8006	(0.125)	0.0000	0.0000	0
2014/02/10	R210	07/08/2014	159.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R210	07/08/2014	159.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R210	07/08/2014	158.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	209.4200	0.2094	100.000	0	0	0
2014/02/10	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	199.4200	0.1994	100.000	0	0	0
2014/02/10	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	189.4200	0.1894	100.000	0	0	0
2014/02/10	R211	06/02/2014			Bond Future	125.8670	125.8670	125.8670	125.8670	0.000	0.0000	0.0000	0
2014/02/10	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R211	08/05/2014	130.00	Put	Bond Future	2,359.1700	2.3592	2,373.2300	2.3732	0.596	0	0	0
2014/02/10	R211	08/05/2014			Bond Future	127.6408	127.6408	127.6268	127.6268	(0.011)	0.0000	0.0000	390
2014/02/10	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R211	08/05/2014	129.99	Put	Bond Future	2,349.1700	2.3492	2,363.2300	2.3632	0.599	0	0	0
2014/02/10	R211	08/05/2014	130.01	Put	Bond Future	2,369.1700	2.3692	2,383.2300	2.3832	0.593	0	0	0
2014/02/10	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	13.3300	0.0133	100.000	0	0	0
2014/02/10	R211	07/08/2014			Bond Future	128.0000	128.0000	127.9767	127.9767	(0.018)	0.0000	0.0000	0
2014/02/10	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	33.3300	0.0333	100.000	0	0	0
2014/02/10	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	23.3300	0.0233	100.000	0	0	0
2014/02/10	R212	06/02/2014			Bond Future	126.7701	126.7701	126.7701	126.7701	0.000	0.0000	0.0000	0
2014/02/10	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R212	08/05/2014			Bond Future	128.8365	128.8365	128.8258	128.8258	(0.008)	0.0000	0.0000	21,791

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/10	R212	08/05/2014	131.99	Put	Bond Future	3,153.4800	3.1535	3,164.1900	3.1642	0.340	0	0	0
2014/02/10	R212	08/05/2014	132.01	Put	Bond Future	3,173.4800	3.1735	3,184.1900	3.1842	0.337	0	0	0
2014/02/10	R212	08/05/2014	132.00	Put	Bond Future	3,163.4800	3.1635	3,174.1900	3.1742	0.339	0	0	0
2014/02/10	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R212	07/08/2014	128.99	Call	Bond Future	0.0000	0.0000	51.8700	0.0519	100.000	0	0	0
2014/02/10	R212	07/08/2014			Bond Future	129.0500	129.0500	129.0419	129.0419	(0.006)	0.0000	0.0000	0
2014/02/10	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R212	07/08/2014	129.00	Call	Bond Future	0.0000	0.0000	41.8700	0.0419	100.000	0	0	0
2014/02/10	R212	07/08/2014	129.01	Call	Bond Future	0.0000	0.0000	31.8700	0.0319	100.000	0	0	0
2014/02/10	R213	06/02/2014			Bond Future	9.1350	84.8907	9.1350	84.8907	0.000	0.0000	0.0000	0
2014/02/10	R213	08/05/2014	7.65	Put	Bond Future	12,654.8900	12.6549	13,332.2600	13.3323	5.353	0	0	0
2014/02/10	R213	08/05/2014			Bond Future	9.1812	82.8907	9.2833	82.1486	1.113	0.0000	0.0000	21,730
2014/02/10	R213	08/05/2014	7.64	Put	Bond Future	12,739.1600	12.7392	13,417.7300	13.4177	5.327	0	0	0
2014/02/10	R213	08/05/2014	7.66	Put	Bond Future	12,570.8400	12.5708	13,246.9900	13.2470	5.379	0	0	0
2014/02/10	R213	08/05/2014	7.65	Call	Bond Future	243.0800	0.2431	178.3500	0.1784	(26.629)	0	0	0
2014/02/10	R213	08/05/2014	7.64	Call	Bond Future	237.6500	0.2377	174.1200	0.1741	(26.733)	0	0	0
2014/02/10	R213	08/05/2014	7.66	Call	Bond Future	248.6100	0.2486	182.6600	0.1827	(26.527)	0	0	0
2014/02/10	R213	07/08/2014	8.86	Call	Bond Future	3,148.3900	3.1484	2,807.0100	2.8070	(10.843)	0	0	0
2014/02/10	R213	07/08/2014			Bond Future	9.2688	84.1174	9.3741	83.3646	1.137	0.0000	0.0000	0
2014/02/10	R213	07/08/2014	8.84	Call	Bond Future	3,090.8100	3.0908	2,753.4700	2.7535	(10.914)	0	0	0
2014/02/10	R213	07/08/2014	8.85	Call	Bond Future	3,119.5200	3.1195	2,780.1600	2.7802	(10.879)	0	0	0
2014/02/10	R213	07/08/2014	8.84	Put	Bond Future	6,262.8500	6.2628	6,678.3000	6.6783	6.634	0	0	0
2014/02/10	R213	07/08/2014	8.86	Put	Bond Future	6,168.5000	6.1685	6,579.9100	6.5799	6.670	0	0	0
2014/02/10	R213	07/08/2014	8.85	Put	Bond Future	6,215.5500	6.2155	6,628.9800	6.6290	6.652	0	0	0
2014/02/10	R213	06/11/2014	8.84	Call	Bond Future	3,748.5600	3.7486	3,405.4200	3.4054	(9.154)	0	0	0
2014/02/10	R213	06/11/2014	8.85	Put	Bond Future	7,414.3700	7.4144	7,833.8100	7.8338	5.657	0	0	0
2014/02/10	R213	06/11/2014			Bond Future	9.3469	81.9283	9.4554	81.1641	1.161	0.0000	0.0000	0
2014/02/10	R213	06/11/2014	8.85	Call	Bond Future	3,777.3400	3.7773	3,432.5000	3.4325	(9.129)	0	0	0
2014/02/10	R213	06/11/2014	8.86	Call	Bond Future	3,805.9800	3.8060	3,459.4400	3.4594	(9.105)	0	0	0
2014/02/10	R213	06/11/2014	8.84	Put	Bond Future	7,461.2000	7.4612	7,882.3400	7.8823	5.644	0	0	0
2014/02/10	R213	06/11/2014	8.86	Put	Bond Future	7,367.4900	7.3675	7,785.2300	7.7852	5.670	0	0	0
2014/02/10	R214	06/02/2014			Bond Future	9.2850	75.5199	9.2850	75.5199	0.000	0.0000	0.0000	0
2014/02/10	R214	08/05/2014			Bond Future	9.3532	73.4173	9.4862	72.4360	1.422	0.0000	0.0000	5,055
2014/02/10	R214	08/05/2014	9.00	Call	Bond Future	2,102.7700	2.1028	1,691.7600	1.6918	(19.546)	0	0	0
2014/02/10	R214	08/05/2014	8.99	Put	Bond Future	4,873.6000	4.8736	5,447.6100	5.4476	11.778	0	0	0
2014/02/10	R214	08/05/2014	9.01	Put	Bond Future	4,771.7600	4.7718	5,338.3000	5.3383	11.873	0	0	0
2014/02/10	R214	08/05/2014	9.00	Put	Bond Future	4,822.5000	4.8225	5,392.7700	5.3928	11.825	0	0	0
2014/02/10	R214	08/05/2014	9.01	Call	Bond Future	2,131.3800	2.1314	1,716.6400	1.7166	(19.459)	0	0	0
2014/02/10	R214	08/05/2014	8.99	Call	Bond Future	2,074.3900	2.0744	1,667.1200	1.6671	(19.633)	0	0	0
2014/02/10	R214	07/08/2014	9.54	Put	Bond Future	4,244.5000	4.2445	4,663.4900	4.6635	9.871	0	0	0
2014/02/10	R214	07/08/2014			Bond Future	9.4331	74.4106	9.5701	73.4150	1.452	0.0000	0.0000	0
2014/02/10	R214	07/08/2014	9.56	Put	Bond Future	4,175.0100	4.1750	4,589.0700	4.5891	9.918	0	0	0
2014/02/10	R214	07/08/2014	9.55	Put	Bond Future	4,209.6400	4.2096	4,626.1600	4.6262	9.894	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/10	R214	07/08/2014	9.56	Call	Bond Future	5,098.2000	5.0982	4,516.6600	4.5167	(11.407)	0	0	0
2014/02/10	R214	07/08/2014	9.54	Call	Bond Future	5,023.5100	5.0235	4,446.9000	4.4469	(11.478)	0	0	0
2014/02/10	R214	07/08/2014	9.55	Call	Bond Future	5,060.8000	5.0608	4,481.7200	4.4817	(11.442)	0	0	0
2014/02/10	R214	06/11/2014	9.64	Call	Bond Future	6,040.5800	6.0406	5,452.2500	5.4523	(9.740)	0	0	0
2014/02/10	R214	06/11/2014			Bond Future	9.5044	72.3203	9.6453	71.3093	1.483	0.0000	0.0000	0
2014/02/10	R214	06/11/2014	9.65	Call	Bond Future	6,077.0600	6.0771	5,486.6800	5.4867	(9.715)	0	0	0
2014/02/10	R214	06/11/2014	9.66	Call	Bond Future	6,113.6200	6.1136	5,521.1900	5.5212	(9.690)	0	0	0
2014/02/10	R214	06/11/2014	9.64	Put	Bond Future	5,067.4000	5.0674	5,490.1200	5.4901	8.342	0	0	0
2014/02/10	R214	06/11/2014	9.66	Put	Bond Future	4,998.7700	4.9988	5,417.3900	5.4174	8.374	0	0	0
2014/02/10	R214	06/11/2014	9.65	Put	Bond Future	5,032.9800	5.0330	5,453.6500	5.4537	8.358	0	0	0
2014/02/10	R248	06/02/2014			Bond Future	9.3700	97.6315	9.3700	97.6315	0.000	0.0000	0.0000	0
2014/02/10	R248	08/05/2014	9.04	Put	Bond Future	3,905.1900	3.9052	5,154.4200	5.1544	31.989	0	0	0
2014/02/10	R248	08/05/2014			Bond Future	9.4363	94.7847	9.5694	93.5355	1.411	0.0000	0.0000	13,650
2014/02/10	R248	08/05/2014	9.06	Put	Bond Future	3,701.1200	3.7011	4,950.3500	4.9504	33.753	0	0	0
2014/02/10	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R248	08/05/2014	9.05	Put	Bond Future	3,803.0600	3.8031	5,052.2900	5.0523	32.848	0	0	0
2014/02/10	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R248	07/08/2014			Bond Future	9.5195	96.0661	9.6568	94.7985	1.443	0.0000	0.0000	0
2014/02/10	R248	07/08/2014	9.65	Call	Bond Future	1,205.5800	1.2056	0.0000	0.0000	(100.000)	0	0	0
2014/02/10	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	153.3700	0.1534	100.000	0	0	0
2014/02/10	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	62.0200	0.0620	100.000	0	0	0
2014/02/10	R248	07/08/2014	9.66	Call	Bond Future	1,296.7600	1.2968	29.1600	0.0292	(97.751)	0	0	0
2014/02/10	R248	07/08/2014	9.64	Call	Bond Future	1,114.2300	1.1142	0.0000	0.0000	(100.000)	0	0	0
2014/02/10	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	139.2200	0.1392	100.000	0	0	0
2014/02/10	R248	06/11/2014			Bond Future	9.5940	93.1864	9.7355	91.8992	1.475	0.0000	0.0000	0
2014/02/10	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/10	R248	06/11/2014	9.72	Call	Bond Future	1,148.0000	1.1480	0.0000	0.0000	(100.000)	0	0	0
2014/02/10	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	49.2400	0.0492	100.000	0	0	0
2014/02/10	R248	06/11/2014	9.73	Call	Bond Future	1,237.9800	1.2380	0.0000	0.0000	(100.000)	0	0	0
2014/02/10	R248	06/11/2014	9.74	Call	Bond Future	1,327.7900	1.3278	40.5700	0.0406	(96.945)	0	0	0

Total

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