



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 03/04/2014 to 03/04/2014

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/03	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/04/03	2025	08/05/2014			Bond Future	113.0438	113.0438	113.0567	113.0567	0.011	0.0000	0.0000	0
2014/04/03	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2025	08/05/2014	111.01	Call	Bond Future	2,033.8400	2.0338	2,046.7300	2.0467	0.634	0	0	0
2014/04/03	2025	08/05/2014	110.99	Call	Bond Future	2,053.8400	2.0538	2,066.7300	2.0667	0.628	0	0	0
2014/04/03	2025	08/05/2014	111.00	Call	Bond Future	2,043.8400	2.0438	2,056.7300	2.0567	0.631	0	0	0
2014/04/03	2025	07/08/2014	109.01	Call	Bond Future	4,569.1500	4.5692	4,581.9700	4.5820	0.281	0	0	0
2014/04/03	2025	07/08/2014			Bond Future	113.5792	113.5792	113.5920	113.5920	0.011	0.0000	0.0000	0
2014/04/03	2025	07/08/2014	108.99	Call	Bond Future	4,589.1500	4.5892	4,601.9700	4.6020	0.279	0	0	0
2014/04/03	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2025	07/08/2014	109.00	Call	Bond Future	4,579.1500	4.5792	4,591.9700	4.5920	0.280	0	0	0
2014/04/03	2030	08/05/2014			Bond Future	8.9233	94.5092	8.9526	94.2780	0.329	0.0000	0.0000	1,991
2014/04/03	2030	08/05/2014	9.00	Call	Bond Future	602.9800	0.6030	371.7100	0.3717	(38.355)	0	0	0
2014/04/03	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2030	08/05/2014	9.01	Call	Bond Future	681.1600	0.6812	449.8900	0.4499	(33.952)	0	0	0
2014/04/03	2030	08/05/2014	8.99	Call	Bond Future	524.7100	0.5247	293.4400	0.2934	(44.076)	0	0	0
2014/04/03	2030	07/08/2014	8.99	Put	Bond Future	189.5600	0.1896	424.3800	0.4244	123.876	0	0	0
2014/04/03	2030	07/08/2014			Bond Future	9.0144	91.8797	9.0448	91.6448	0.337	0.0000	0.0000	0
2014/04/03	2030	07/08/2014	9.01	Put	Bond Future	34.2100	0.0342	269.0300	0.2690	686.407	0	0	0
2014/04/03	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2030	07/08/2014	9.00	Put	Bond Future	111.8400	0.1118	346.6600	0.3467	209.961	0	0	0
2014/04/03	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2030	06/11/2014			Bond Future	9.0950	93.2872	9.1263	93.0485	0.345	0.0000	0.0000	0
2014/04/03	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2030	06/11/2014	8.99	Put	Bond Future	806.0800	0.8061	1,044.7800	1.0448	29.612	0	0	0
2014/04/03	2030	06/11/2014	9.01	Put	Bond Future	651.7500	0.6517	890.4500	0.8905	36.624	0	0	0
2014/04/03	2030	06/11/2014	9.00	Put	Bond Future	728.8700	0.7289	967.5700	0.9676	32.749	0	0	0
2014/04/03	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2037	08/05/2014			Bond Future	9.1109	96.5523	9.1302	96.3776	0.212	0.0000	0.0000	5,914
2014/04/03	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2037	08/05/2014	9.38	Call	Bond Future	2,393.8300	2.3938	2,219.0800	2.2191	(7.300)	0	0	0
2014/04/03	2037	08/05/2014	9.39	Call	Bond Future	2,480.8900	2.4809	2,306.1400	2.3061	(7.044)	0	0	0
2014/04/03	2037	08/05/2014	9.37	Call	Bond Future	2,306.6300	2.3066	2,131.8800	2.1319	(7.576)	0	0	0
2014/04/03	2037	07/08/2014	9.06	Put	Bond Future	1,232.6600	1.2327	1,410.0800	1.4101	14.393	0	0	0
2014/04/03	2037	07/08/2014			Bond Future	9.1965	93.7020	9.2164	93.5246	0.216	0.0000	0.0000	3,280
2014/04/03	2037	07/08/2014	9.05	Put	Bond Future	1,323.9600	1.3240	1,501.3800	1.5014	13.401	0	0	0
2014/04/03	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/04/03	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2037	07/08/2014	9.04	Put	Bond Future	1,415.4000	1.4154	1,592.8200	1.5928	12.535	0	0	0
2014/04/03	2037	06/11/2014	9.69	Call	Bond Future	3,564.5600	3.5646	3,384.1200	3.3841	(5.062)	0	0	0
2014/04/03	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2037	06/11/2014			Bond Future	9.2723	95.0204	9.2928	94.8400	0.221	0.0000	0.0000	0
2014/04/03	2037	06/11/2014	9.70	Call	Bond Future	3,647.1800	3.6472	3,466.7400	3.4667	(4.947)	0	0	0
2014/04/03	2037	06/11/2014	9.71	Call	Bond Future	3,729.6800	3.7297	3,549.2400	3.5492	(4.838)	0	0	0
2014/04/03	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2038	08/05/2014			Bond Future	113.3530	113.3530	113.3671	113.3671	0.012	0.0000	0.0000	367
2014/04/03	2038	08/05/2014	109.00	Call	Bond Future	4,353.0100	4.3530	4,367.0900	4.3671	0.323	0	0	0
2014/04/03	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2038	08/05/2014	109.01	Call	Bond Future	4,343.0100	4.3430	4,357.0900	4.3571	0.324	0	0	0
2014/04/03	2038	08/05/2014	108.99	Call	Bond Future	4,363.0100	4.3630	4,377.0900	4.3771	0.323	0	0	0
2014/04/03	2038	07/08/2014			Bond Future	113.7520	113.7520	113.7661	113.7661	0.012	0.0000	0.0000	0
2014/04/03	2038	07/08/2014	106.00	Call	Bond Future	7,752.0300	7.7520	7,766.0900	7.7661	0.181	0	0	0
2014/04/03	2038	07/08/2014	106.01	Call	Bond Future	7,742.0300	7.7420	7,756.0900	7.7561	0.182	0	0	0
2014/04/03	2038	07/08/2014	105.99	Call	Bond Future	7,762.0300	7.7620	7,776.0900	7.7761	0.181	0	0	0
2014/04/03	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2046	08/05/2014			Bond Future	110.2191	110.2191	110.2331	110.2331	0.013	0.0000	0.0000	5,218
2014/04/03	2046	08/05/2014	104.35	Call	Bond Future	5,869.1300	5.8691	5,883.0600	5.8831	0.237	0	0	0
2014/04/03	2046	08/05/2014	104.36	Call	Bond Future	5,859.1300	5.8591	5,873.0600	5.8731	0.238	0	0	0
2014/04/03	2046	08/05/2014	104.34	Call	Bond Future	5,879.1300	5.8791	5,893.0600	5.8931	0.237	0	0	0
2014/04/03	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2046	07/08/2014			Bond Future	111.8398	111.8398	111.8537	111.8537	0.012	0.0000	0.0000	0
2014/04/03	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2046	07/08/2014	104.44	Call	Bond Future	7,399.8200	7.3998	7,413.7400	7.4137	0.188	0	0	0
2014/04/03	2046	07/08/2014	104.45	Call	Bond Future	7,389.8200	7.3898	7,403.7400	7.4037	0.188	0	0	0
2014/04/03	2046	07/08/2014	104.43	Call	Bond Future	7,409.8200	7.4098	7,423.7400	7.4237	0.188	0	0	0
2014/04/03	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2046	06/11/2014	104.45	Call	Bond Future	7,773.0300	7.7730	7,786.7600	7.7868	0.177	0	0	0
2014/04/03	2046	06/11/2014			Bond Future	112.2230	112.2230	112.2368	112.2368	0.012	0.0000	0.0000	0
2014/04/03	2046	06/11/2014	104.43	Call	Bond Future	7,793.0300	7.7930	7,806.7600	7.8068	0.176	0	0	0
2014/04/03	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2046	06/11/2014	104.44	Call	Bond Future	7,783.0300	7.7830	7,796.7600	7.7968	0.176	0	0	0

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2014/04/03	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2050	08/05/2014			Bond Future	118.7960	118.7960	118.8110	118.8110	0.013	0.0000	0.0000	680
2014/04/03	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2050	08/05/2014	114.99	Call	Bond Future	3,806.0500	3.8061	3,821.0000	3.8210	0.393	0	0	0
2014/04/03	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2050	08/05/2014	115.00	Call	Bond Future	3,796.0500	3.7961	3,811.0000	3.8110	0.394	0	0	0
2014/04/03	2050	08/05/2014	115.01	Call	Bond Future	3,786.0500	3.7861	3,801.0000	3.8010	0.395	0	0	0
2014/04/03	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2050	07/08/2014			Bond Future	119.1350	119.1350	119.1500	119.1500	0.013	0.0000	0.0000	0
2014/04/03	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	2050	07/08/2014	112.00	Call	Bond Future	7,135.0000	7.1350	7,149.9500	7.1500	0.210	0	0	0
2014/04/03	2050	07/08/2014	112.01	Call	Bond Future	7,125.0000	7.1250	7,139.9500	7.1400	0.210	0	0	0
2014/04/03	2050	07/08/2014	111.99	Call	Bond Future	7,145.0000	7.1450	7,159.9500	7.1600	0.209	0	0	0
2014/04/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	AL12	08/05/2014			Index Future	482.3430	482.3430	481.4720	481.4720	(0.181)	0.0000	0.0000	0
2014/04/03	AL12	07/08/2014			Index Future	489.3760	489.3760	488.4910	488.4910	(0.181)	0.0000	0.0000	0
2014/04/03	AL12	06/11/2014			Index Future	496.8650	496.8650	495.9650	495.9650	(0.181)	0.0000	0.0000	0
2014/04/03	AL37	08/05/2014			Index Future	411.2520	411.2520	410.9900	410.9900	(0.064)	0.0000	0.0000	0
2014/04/03	AL37	07/08/2014			Index Future	417.2480	417.2480	416.9820	416.9820	(0.064)	0.0000	0.0000	0
2014/04/03	AL7T	08/05/2014			Index Future	482.4340	482.4340	481.9800	481.9800	(0.094)	0.0000	0.0000	1
2014/04/03	AL7T	07/08/2014			Index Future	489.4690	489.4690	489.0070	489.0070	(0.094)	0.0000	0.0000	0
2014/04/03	ALBI	08/05/2014			Index Future	440.7270	440.7270	440.2310	440.2310	(0.113)	0.0000	0.0000	704
2014/04/03	ALBI	07/08/2014			Index Future	447.1530	447.1530	446.6490	446.6490	(0.113)	0.0000	0.0000	0
2014/04/03	ALBI	06/11/2014			Index Future	453.9960	453.9960	453.4830	453.4830	(0.113)	0.0000	0.0000	0
2014/04/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/04/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/03	EL28	08/05/2014	114.01	Call	Bond Future	3,760.0600	3.7601	3,774.7500	3.7748	0.391	0	0	0
2014/04/03	EL28	08/05/2014			Bond Future	117.7701	117.7701	117.7848	117.7848	0.012	0.0000	0.0000	0
2014/04/03	EL28	08/05/2014	113.99	Call	Bond Future	3,780.0600	3.7801	3,794.7500	3.7948	0.389	0	0	0
2014/04/03	EL28	08/05/2014	114.00	Call	Bond Future	3,770.0600	3.7701	3,784.7500	3.7848	0.390	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/03	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	EL28	07/08/2014	114.00	Call	Bond Future	5,501.8700	5.5019	5,516.5800	5.5166	0.267	0	0	0
2014/04/03	EL28	07/08/2014			Bond Future	119.5019	119.5019	119.5166	119.5166	0.012	0.0000	0.0000	0
2014/04/03	EL28	07/08/2014	114.01	Call	Bond Future	5,491.8700	5.4919	5,506.5800	5.5066	0.268	0	0	0
2014/04/03	EL28	07/08/2014	113.99	Call	Bond Future	5,511.8700	5.5119	5,526.5800	5.5266	0.267	0	0	0
2014/04/03	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	ES33	08/05/2014	9.55	Put	Bond Future	1,207.1300	1.2071	1,347.3300	1.3473	11.614	0	0	0
2014/04/03	ES33	08/05/2014			Bond Future	9.7123	82.0438	9.7314	81.9036	0.197	0.0000	0.0000	6,292
2014/04/03	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	ES33	08/05/2014	9.54	Put	Bond Future	1,282.4200	1.2824	1,422.6200	1.4226	10.932	0	0	0
2014/04/03	ES33	08/05/2014	9.56	Put	Bond Future	1,131.9400	1.1319	1,272.1400	1.2721	12.386	0	0	0
2014/04/03	ES33	07/08/2014			Bond Future	9.8154	83.1317	9.8351	82.9893	0.201	0.0000	0.0000	0
2014/04/03	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	ES33	07/08/2014	10.14	Call	Bond Future	2,293.7600	2.2938	2,151.3600	2.1514	(6.208)	0	0	0
2014/04/03	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	ES33	07/08/2014	10.15	Call	Bond Future	2,362.8000	2.3628	2,220.4000	2.2204	(6.027)	0	0	0
2014/04/03	ES33	07/08/2014	10.16	Call	Bond Future	2,431.7500	2.4318	2,289.3500	2.2894	(5.856)	0	0	0
2014/04/03	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	ES33	06/11/2014			Bond Future	9.9162	80.6211	9.9366	80.4762	0.206	0.0000	0.0000	0
2014/04/03	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	ES33	06/11/2014	10.29	Call	Bond Future	2,588.9000	2.5889	2,444.0200	2.4440	(5.596)	0	0	0
2014/04/03	ES33	06/11/2014	10.30	Call	Bond Future	2,656.3600	2.6564	2,511.4800	2.5115	(5.454)	0	0	0
2014/04/03	ES33	06/11/2014	10.31	Call	Bond Future	2,723.7200	2.7237	2,578.8400	2.5788	(5.319)	0	0	0
2014/04/03	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	GOVI	08/05/2014			GOVI	439.5700	439.5700	439.0970	439.0970	(0.108)	0.0000	0.0000	313
2014/04/03	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	GOVI	08/05/2014	441.99	Put	GOVI	24,200.0000	2.4200	28,930.0000	2.8930	19.545	0	0	0
2014/04/03	GOVI	08/05/2014	442.01	Put	GOVI	24,400.0000	2.4400	29,130.0000	2.9130	19.385	0	0	0
2014/04/03	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	GOVI	08/05/2014	442.00	Put	GOVI	24,300.0000	2.4300	29,030.0000	2.9030	19.465	0	0	0
2014/04/03	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	GOVI	07/08/2014			GOVI	445.9790	445.9790	445.4990	445.4990	(0.108)	0.0000	0.0000	220
2014/04/03	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	GOVI	07/08/2014	459.99	Put	GOVI	140,110.0000	14.0110	144,910.0000	14.4910	3.426	0	0	0
2014/04/03	GOVI	07/08/2014	460.01	Put	GOVI	140,310.0000	14.0310	145,110.0000	14.5110	3.421	0	0	0
2014/04/03	GOVI	07/08/2014	460.00	Put	GOVI	140,210.0000	14.0210	145,010.0000	14.5010	3.423	0	0	0
2014/04/03	GOVI	06/11/2014	449.01	Call	GOVI	37,940.0000	3.7940	33,050.0000	3.3050	(12.889)	0	0	0

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2014/04/03	GOVI	06/11/2014			GOVI	452.8040		452.8040	452.3150	452.3150	(0.108)	0.0000	0.0000	0
2014/04/03	GOVI	06/11/2014	448.99	Call	GOVI	38,140.0000		3.8140	33,250.0000	3.3250	(12.821)	0	0	0
2014/04/03	GOVI	06/11/2014	449.00	Call	GOVI	38,040.0000		3.8040	33,150.0000	3.3150	(12.855)	0	0	0
2014/04/03	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/03	IGOV	08/05/2014			Index Future	205.5220		205.5220	205.4910	205.4910	(0.015)	0.0000	0.0000	1,266
2014/04/03	IGOV	07/08/2014			Index Future	208.5440		208.5440	208.5120	208.5120	(0.015)	0.0000	0.0000	90
2014/04/03	IGOV	06/11/2014			Index Future	211.7610		211.7610	211.7270	211.7270	(0.016)	0.0000	0.0000	0
2014/04/03	ILBI	08/05/2014			Index Future	556.5310		556.5310	557.1050	557.1050	0.103	0.0000	0.0000	0
2014/04/03	ILBI	07/08/2014			Index Future	564.5520		564.5520	565.1330	565.1330	0.103	0.0000	0.0000	210
2014/04/03	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/03	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/03	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/04/03	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/03	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/03	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/03	JBAF	16/04/2014			Jibar Tradeable Future	5.7300		94.2700	5.7400	94.2600	0.175	0.0000	0.0000	0
2014/04/03	JBAF	21/05/2014			Jibar Tradeable Future	5.8000		94.2000	5.8100	94.1900	0.172	0.0000	0.0000	2,000
2014/04/03	JBAF	18/06/2014			Jibar Tradeable Future	6.0600		93.9400	6.0600	93.9400	0.000	0.0000	0.0000	2,000
2014/04/03	JBAF	16/07/2014			Jibar Tradeable Future	6.1300		93.8700	6.1300	93.8700	0.000	0.0000	0.0000	1,500
2014/04/03	JBAF	20/08/2014			Jibar Tradeable Future	6.3100		93.6900	6.3200	93.6800	0.158	0.0000	0.0000	700
2014/04/03	JBAF	17/09/2014			Jibar Tradeable Future	6.3800		93.6200	6.3900	93.6100	0.157	0.0000	0.0000	1,000
2014/04/03	JBAF	17/12/2014			Jibar Tradeable Future	6.8200		93.1800	6.8300	93.1700	0.147	0.0000	0.0000	0
2014/04/03	JBAF	18/03/2015			Jibar Tradeable Future	7.1600		92.8400	7.1700	92.8300	0.140	0.0000	0.0000	2,850
2014/04/03	JBAF	17/06/2015			Jibar Tradeable Future	7.4200		92.5800	7.4500	92.5500	0.404	0.0000	0.0000	5,000
2014/04/03	JBAF	16/09/2015			Jibar Tradeable Future	7.6200		92.3800	7.6500	92.3500	0.394	0.0000	0.0000	0
2014/04/03	JBAF	15/12/2015			Jibar Tradeable Future	7.8000		92.2000	7.8300	92.1700	0.385	0.0000	0.0000	0
2014/04/03	JBAF	16/03/2016			Jibar Tradeable Future	7.9900		92.0100	8.0100	91.9900	0.250	0.0000	0.0000	0
2014/04/03	R023	08/05/2014			Bond Future	8.4222		97.4200	8.4363	97.3359	0.167	0.0000	0.0000	12,906
2014/04/03	R023	08/05/2014	7.60	Call	Bond Future	60.6100		0.0606	52.6000	0.0526	(13.216)	0	0	0
2014/04/03	R023	08/05/2014	7.61	Call	Bond Future	63.7000		0.0637	55.3700	0.0554	(13.077)	0	0	0
2014/04/03	R023	08/05/2014	7.59	Put	Bond Future	5,192.3000		5.1923	5,268.6900	5,2687	1.471	0	0	0
2014/04/03	R023	08/05/2014	7.61	Put	Bond Future	5,070.8900		5.0709	5,146.6500	5,1466	1.494	0	0	0
2014/04/03	R023	08/05/2014	7.60	Put	Bond Future	5,131.5000		5.1315	5,207.5800	5,2076	1.483	0	0	0

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2014/04/03	R023	08/05/2014	7.59	Call	Bond Future	57.6600	0.0577	49.9600	0.0500	(13.354)	0	0	0
2014/04/03	R023	07/08/2014	8.51	Call	Bond Future	2,296.7000	2.2967	2,244.3800	2.2444	(2.278)	0	0	0
2014/04/03	R023	07/08/2014			Bond Future	8.5229	98.7285	8.5376	98.6429	0.173	0.0000	0.0000	0
2014/04/03	R023	07/08/2014	8.49	Call	Bond Future	2,239.4900	2.2395	2,187.8500	2.1878	(2.306)	0	0	0
2014/04/03	R023	07/08/2014	8.50	Call	Bond Future	2,267.7600	2.2678	2,215.7800	2.2158	(2.292)	0	0	0
2014/04/03	R023	07/08/2014	8.49	Put	Bond Future	2,431.1600	2.4312	2,465.1200	2.4651	1.397	0	0	0
2014/04/03	R023	07/08/2014	8.51	Put	Bond Future	2,371.8700	2.3719	2,405.1500	2.4051	1.403	0	0	0
2014/04/03	R023	07/08/2014	8.50	Put	Bond Future	2,401.1600	2.4012	2,434.7800	2.4348	1.400	0	0	0
2014/04/03	R023	06/11/2014			Bond Future	8.6210	96.3200	8.6364	96.2328	0.179	0.0000	0.0000	0
2014/04/03	R023	06/11/2014	8.59	Put	Bond Future	3,213.9100	3.2139	3,249.8900	3.2499	1.120	0	0	0
2014/04/03	R023	06/11/2014	8.61	Put	Bond Future	3,157.6700	3.1577	3,193.1400	3.1931	1.123	0	0	0
2014/04/03	R023	06/11/2014	8.59	Call	Bond Future	3,038.0700	3.0381	2,986.8800	2.9869	(1.685)	0	0	0
2014/04/03	R023	06/11/2014	8.60	Put	Bond Future	3,185.7000	3.1857	3,221.4200	3.2214	1.121	0	0	0
2014/04/03	R023	06/11/2014	8.60	Call	Bond Future	3,066.5700	3.0666	3,015.1200	3.0151	(1.678)	0	0	0
2014/04/03	R023	06/11/2014	8.61	Call	Bond Future	3,095.2100	3.0952	3,043.5100	3.0435	(1.670)	0	0	0
2014/04/03	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R157	08/05/2014			Bond Future	6.8691	110.4902	6.8722	110.4861	0.045	0.0000	0.0000	22,838
2014/04/03	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R157	08/05/2014	5.20	Put	Bond Future	2,263.5900	2.2636	2,267.6900	2.2677	0.181	0	0	0
2014/04/03	R157	08/05/2014	5.19	Put	Bond Future	2,277.3500	2.2774	2,281.4500	2.2815	0.180	0	0	0
2014/04/03	R157	08/05/2014	5.21	Put	Bond Future	2,249.8300	2.2498	2,253.9300	2.2539	0.182	0	0	0
2014/04/03	R157	07/08/2014	6.76	Put	Bond Future	583.2100	0.5832	584.7400	0.5847	0.262	0	0	0
2014/04/03	R157	07/08/2014			Bond Future	7.0986	112.1013	7.1026	112.0969	0.057	0.0000	0.0000	12,800
2014/04/03	R157	07/08/2014	6.75	Put	Bond Future	590.4000	0.5904	591.9500	0.5920	0.263	0	0	0
2014/04/03	R157	07/08/2014	6.74	Call	Bond Future	206.9900	0.2070	204.1700	0.2042	(1.362)	0	0	0
2014/04/03	R157	07/08/2014	6.75	Call	Bond Future	210.6700	0.2107	207.8300	0.2078	(1.348)	0	0	0
2014/04/03	R157	07/08/2014	6.76	Call	Bond Future	214.4000	0.2144	211.5400	0.2115	(1.334)	0	0	0
2014/04/03	R157	07/08/2014	6.74	Put	Bond Future	597.6400	0.5976	599.2100	0.5992	0.263	0	0	0
2014/04/03	R157	06/11/2014	6.19	Put	Bond Future	1,094.9300	1.0949	1,098.4100	1.0984	0.318	0	0	0
2014/04/03	R157	06/11/2014			Bond Future	7.3891	107.0037	7.3948	106.9989	0.077	0.0000	0.0000	0
2014/04/03	R157	06/11/2014	6.21	Put	Bond Future	1,080.6000	1.0806	1,084.0600	1.0841	0.320	0	0	0
2014/04/03	R157	06/11/2014	6.20	Put	Bond Future	1,087.7500	1.0878	1,091.2200	1.0912	0.319	0	0	0
2014/04/03	R157	06/11/2014	6.21	Call	Bond Future	85.3500	0.0854	84.0200	0.0840	(1.558)	0	0	0
2014/04/03	R157	06/11/2014	6.19	Call	Bond Future	82.6700	0.0827	81.3600	0.0814	(1.585)	0	0	0
2014/04/03	R157	06/11/2014	6.20	Call	Bond Future	84.0000	0.0840	82.6800	0.0827	(1.571)	0	0	0
2014/04/03	R186	08/05/2014	8.40	Call	Bond Future	1,221.3500	1.2214	1,133.8800	1.1339	(7.162)	0	0	1,000
2014/04/03	R186	08/05/2014	7.50	Put	Bond Future	9,176.9900	9.1770	9,333.3800	9.3334	1.704	0	0	0
2014/04/03	R186	08/05/2014	8.25	Put	Bond Future	3,169.4800	3.1695	3,264.3200	3.2643	2.992	0	0	0
2014/04/03	R186	08/05/2014	8.75	Put	Bond Future	955.7900	0.9558	987.7200	0.9877	3.341	0	0	0
2014/04/03	R186	08/05/2014			Bond Future	8.5293	119.1506	8.5485	118.9889	0.225	0.0000	0.0000	51,619
2014/04/03	R186	08/05/2014	7.09	Put	Bond Future	13,074.9500	13.0749	13,236.1900	13.2362	1.233	0	0	0
2014/04/03	R186	08/05/2014	8.80	Put	Bond Future	826.9600	0.8270	854.3300	0.8543	3.310	0	0	900
2014/04/03	R186	08/05/2014	9.25	Put	Bond Future	181.2600	0.1813	185.5300	0.1855	2.356	0	0	10,000
2014/04/03	R186	08/05/2014	9.75	Put	Bond Future	19.8400	0.0198	19.8100	0.0198	(0.151)	0	0	6,000
2014/04/03	R186	08/05/2014	9.10	Call	Bond Future	4,984.6900	4.9847	4,831.7300	4.8317	(3.069)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/03	R186	08/05/2014	7.10	Call	Bond Future	2.2200	0.0022	1.6500	0.0017	(25.676)	0	0	0
2014/04/03	R186	08/05/2014	9.00	Put	Bond Future	442.0300	0.4420	455.4500	0.4555	3.036	0	0	400
2014/04/03	R186	08/05/2014	7.11	Call	Bond Future	2.3800	0.0024	1.7800	0.0018	(25.210)	0	0	0
2014/04/03	R186	08/05/2014	8.50	Call	Bond Future	1,590.2800	1.5903	1,489.3700	1.4894	(6.345)	0	0	900
2014/04/03	R186	08/05/2014	9.75	Call	Bond Future	9,690.7600	9.6908	9,528.9600	9.5290	(1.670)	0	0	0
2014/04/03	R186	08/05/2014	7.09	Call	Bond Future	2.0600	0.0021	1.5300	0.0015	(25.728)	0	0	0
2014/04/03	R186	08/05/2014	8.80	Call	Bond Future	3,076.4900	3.0765	2,942.0900	2.9421	(4.369)	0	0	0
2014/04/03	R186	08/05/2014	8.25	Call	Bond Future	782.4900	0.7825	715.5600	0.7156	(8.553)	0	0	10,000
2014/04/03	R186	08/05/2014	9.25	Call	Bond Future	6,035.3200	6.0353	5,877.8200	5.8778	(2.610)	0	0	0
2014/04/03	R186	08/05/2014	9.10	Put	Bond Future	313.8600	0.3139	322.6700	0.3227	2.807	0	0	1,500
2014/04/03	R186	08/05/2014	7.11	Put	Bond Future	12,879.9000	12.8799	13,041.0700	13.0411	1.251	0	0	0
2014/04/03	R186	08/05/2014	8.40	Put	Bond Future	2,317.7900	2.3178	2,392.0900	2.3921	3.206	0	0	0
2014/04/03	R186	08/05/2014	7.50	Call	Bond Future	28.9200	0.0289	23.5400	0.0235	(18.603)	0	0	1,933
2014/04/03	R186	08/05/2014	8.50	Put	Bond Future	1,837.3400	1.8373	1,898.2000	1.8982	3.312	0	0	1,933
2014/04/03	R186	08/05/2014	8.75	Call	Bond Future	2,794.5200	2.7945	2,664.6800	2.6647	(4.646)	0	0	6,000
2014/04/03	R186	08/05/2014	7.10	Put	Bond Future	12,977.3700	12.9774	13,138.5700	13.1386	1.242	0	0	0
2014/04/03	R186	08/05/2014	9.00	Call	Bond Future	4,313.9700	4.3140	4,165.6200	4.1656	(3.439)	0	0	0
2014/04/03	R186	07/08/2014	8.31	Call	Bond Future	2,151.4800	2.1515	2,075.7800	2.0758	(3.519)	0	0	0
2014/04/03	R186	07/08/2014			Bond Future	8.6198	115.5947	8.6397	115.4304	0.232	0.0000	0.0000	100
2014/04/03	R186	07/08/2014	8.92	Put	Bond Future	2,217.7900	2.2178	2,266.7600	2.2668	2.208	0	0	840
2014/04/03	R186	07/08/2014	8.29	Call	Bond Future	2,089.2500	2.0893	2,014.9200	2.0149	(3.558)	0	0	0
2014/04/03	R186	07/08/2014	8.30	Call	Bond Future	2,120.2100	2.1202	2,045.2000	2.0452	(3.538)	0	0	0
2014/04/03	R186	07/08/2014	8.29	Put	Bond Future	4,853.4400	4.8534	4,943.4800	4.9435	1.855	0	0	0
2014/04/03	R186	07/08/2014	8.31	Put	Bond Future	4,745.3900	4.7454	4,834.0600	4.8341	1.869	0	0	0
2014/04/03	R186	07/08/2014	8.92	Call	Bond Future	4,655.5200	4.6555	4,540.1200	4.5401	(2.479)	0	0	0
2014/04/03	R186	07/08/2014	8.30	Put	Bond Future	4,799.2200	4.7992	4,888.5800	4.8886	1.862	0	0	0
2014/04/03	R186	06/11/2014	8.15	Put	Bond Future	7,118.6600	7.1187	7,217.2900	7.2173	1.386	0	0	0
2014/04/03	R186	06/11/2014	8.14	Call	Bond Future	2,496.4400	2.4964	2,428.3100	2.4283	(2.729)	0	0	0
2014/04/03	R186	06/11/2014			Bond Future	8.7038	117.3649	8.7246	117.1976	0.238	0.0000	0.0000	0
2014/04/03	R186	06/11/2014	9.17	Call	Bond Future	6,547.6600	6.5477	6,430.1900	6.4302	(1.794)	0	0	0
2014/04/03	R186	06/11/2014	8.15	Call	Bond Future	2,524.5800	2.5246	2,455.9500	2.4559	(2.718)	0	0	0
2014/04/03	R186	06/11/2014	8.16	Call	Bond Future	2,552.9300	2.5529	2,483.8000	2.4838	(2.708)	0	0	0
2014/04/03	R186	06/11/2014	9.17	Put	Bond Future	2,871.4900	2.8715	2,921.2800	2.9213	1.734	0	0	2,010
2014/04/03	R186	06/11/2014	8.14	Put	Bond Future	7,175.8300	7.1758	7,274.9600	7.2750	1.381	0	0	0
2014/04/03	R186	06/11/2014	8.16	Put	Bond Future	7,061.7900	7.0618	7,159.9200	7.1599	1.390	0	0	0
2014/04/03	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R197	08/05/2014			Bond Future	280.2176	280.2176	280.2492	280.2492	0.011	0.0000	0.0000	1,912
2014/04/03	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R197	08/05/2014	250.01	Call	Bond Future	30,207.5700	30.2076	30,239.1500	30.2391	0.105	0	0	0
2014/04/03	R197	08/05/2014	249.99	Call	Bond Future	30,227.5700	30.2276	30,259.1500	30.2591	0.104	0	0	0
2014/04/03	R197	08/05/2014	250.00	Call	Bond Future	30,217.5700	30.2176	30,249.1500	30.2491	0.105	0	0	0
2014/04/03	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R197	07/08/2014			Bond Future	278.5181	278.5181	278.5497	278.5497	0.011	0.0000	0.0000	0
2014/04/03	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R197	07/08/2014	270.00	Call	Bond Future	8,518.1000	8.5181	8,549.6900	8.5497	0.371	0	0	0
2014/04/03	R197	07/08/2014	270.01	Call	Bond Future	8,508.1000	8.5081	8,539.6900	8.5397	0.371	0	0	0
2014/04/03	R197	07/08/2014	269.99	Call	Bond Future	8,528.1000	8.5281	8,559.6900	8.5597	0.370	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/03	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R201	08/05/2014			Bond Future	6.4156	104.7945	6.4184	104.7928	0.044	0.0000	0.0000	0
2014/04/03	R201	08/05/2014	4.75	Call	Bond Future	0.1200	0.0001	0.1000	0.0001	(16.667)	0	0	0
2014/04/03	R201	08/05/2014	4.76	Call	Bond Future	0.1200	0.0001	0.1000	0.0001	(16.667)	0	0	0
2014/04/03	R201	08/05/2014	4.74	Call	Bond Future	0.1100	0.0001	0.0900	0.0001	(18.182)	0	0	0
2014/04/03	R201	08/05/2014	4.76	Put	Bond Future	994.7000	0.9947	996.3700	0.9964	0.168	0	0	0
2014/04/03	R201	08/05/2014	4.75	Put	Bond Future	1,000.7600	1.0008	1,002.4300	1.0024	0.167	0	0	0
2014/04/03	R201	08/05/2014	4.74	Put	Bond Future	1,006.8100	1.0068	1,008.4800	1.0085	0.166	0	0	0
2014/04/03	R201	07/08/2014	5.31	Put	Bond Future	578.0000	0.5780	578.8800	0.5789	0.152	0	0	0
2014/04/03	R201	07/08/2014			Bond Future	6.7353	101.9115	6.7407	101.9095	0.080	0.0000	0.0000	0
2014/04/03	R201	07/08/2014	5.30	Put	Bond Future	580.8900	0.5809	581.7800	0.5818	0.153	0	0	0
2014/04/03	R201	07/08/2014	5.31	Call	Bond Future	66.4100	0.0664	65.3700	0.0654	(1.566)	0	0	0
2014/04/03	R201	07/08/2014	5.29	Call	Bond Future	65.0000	0.0650	63.9700	0.0640	(1.585)	0	0	0
2014/04/03	R201	07/08/2014	5.30	Call	Bond Future	65.7000	0.0657	64.6700	0.0647	(1.568)	0	0	0
2014/04/03	R201	07/08/2014	5.29	Put	Bond Future	583.8000	0.5838	584.6900	0.5847	0.152	0	0	0
2014/04/03	R202	08/05/2014	215.00	Call	Bond Future	4,961.8500	4.9619	4,943.4300	4.9434	(0.371)	0	0	0
2014/04/03	R202	08/05/2014			Bond Future	218.4456	218.4456	218.4719	218.4719	0.012	0.0000	0.0000	44,663
2014/04/03	R202	08/05/2014	215.01	Call	Bond Future	4,955.1000	4.9551	4,936.6400	4.9366	(0.373)	0	0	0
2014/04/03	R202	08/05/2014	214.99	Put	Bond Future	1,512.9600	1.5130	1,468.3500	1.4684	(2.949)	0	0	0
2014/04/03	R202	08/05/2014	215.01	Put	Bond Future	1,519.4600	1.5195	1,474.7700	1.4748	(2.941)	0	0	0
2014/04/03	R202	08/05/2014	214.99	Call	Bond Future	4,968.6000	4.9686	4,950.2200	4.9502	(0.370)	0	0	0
2014/04/03	R202	08/05/2014	215.00	Put	Bond Future	1,516.2100	1.5162	1,471.5600	1.4716	(2.945)	0	0	0
2014/04/03	R202	07/08/2014	207.99	Call	Bond Future	12,216.0200	12.2160	12,221.3700	12.2214	0.044	0	0	0
2014/04/03	R202	07/08/2014	208.00	Put	Bond Future	1,641.7100	1.6417	1,620.9400	1.6209	(1.265)	0	0	0
2014/04/03	R202	07/08/2014			Bond Future	218.5666	218.5666	218.5927	218.5927	0.012	0.0000	0.0000	0
2014/04/03	R202	07/08/2014	207.99	Put	Bond Future	1,639.4600	1.6395	1,618.7100	1.6187	(1.266)	0	0	0
2014/04/03	R202	07/08/2014	208.01	Put	Bond Future	1,643.9500	1.6440	1,623.1700	1.6232	(1.264)	0	0	0
2014/04/03	R202	07/08/2014	208.00	Call	Bond Future	12,208.2700	12.2083	12,213.6000	12.2136	0.044	0	0	0
2014/04/03	R202	07/08/2014	208.01	Call	Bond Future	12,200.5100	12.2005	12,205.8300	12.2058	0.044	0	0	0
2014/04/03	R203	08/05/2014	5.74	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/03	R203	08/05/2014	5.76	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/03	R203	08/05/2014	6.84	Call	Bond Future	26.4800	0.0265	22.3400	0.0223	(15.634)	0	0	29
2014/04/03	R203	08/05/2014	7.40	Put	Bond Future	1,075.9900	1.0760	1,108.7200	1.1087	3.042	0	0	0
2014/04/03	R203	08/05/2014			Bond Future	7.6754	102.9706	7.6943	102.9152	0.246	0.0000	0.0000	16,949
2014/04/03	R203	08/05/2014	5.76	Put	Bond Future	5,807.1600	5.8072	5,862.5100	5.8625	0.953	0	0	0
2014/04/03	R203	08/05/2014	6.84	Put	Bond Future	2,510.5300	2.5105	2,561.7400	2.5617	2.040	0	0	0
2014/04/03	R203	08/05/2014	5.75	Put	Bond Future	5,838.5400	5.8385	5,893.8900	5.8939	0.948	0	0	0
2014/04/03	R203	08/05/2014	5.74	Put	Bond Future	5,869.9200	5.8699	5,925.2700	5.9253	0.943	0	0	0
2014/04/03	R203	08/05/2014	7.40	Call	Bond Future	265.1700	0.2652	242.5500	0.2425	(8.530)	0	0	16
2014/04/03	R203	08/05/2014	5.75	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/03	R203	07/08/2014	7.30	Call	Bond Future	454.8200	0.4548	435.3800	0.4354	(4.274)	0	0	0
2014/04/03	R203	07/08/2014			Bond Future	7.8347	104.4720	7.8554	104.4156	0.265	0.0000	0.0000	0
2014/04/03	R203	07/08/2014	7.31	Call	Bond Future	462.8300	0.4628	443.1600	0.4432	(4.250)	0	0	0
2014/04/03	R203	07/08/2014	6.84	Put	Bond Future	2,935.2900	2.9353	2,981.5200	2.9815	1.575	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/03	R203	07/08/2014	7.29	Put	Bond Future	1,942.0900	1.9421	1,979.2700	1.9793	1.914	0	0	0
2014/04/03	R203	07/08/2014	7.31	Put	Bond Future	1,902.6400	1.9026	1,939.3600	1.9394	1.930	0	0	0
2014/04/03	R203	07/08/2014	7.29	Call	Bond Future	446.9000	0.4469	427.6900	0.4277	(4.299)	0	0	0
2014/04/03	R203	07/08/2014	7.30	Put	Bond Future	1,922.3100	1.9223	1,959.2600	1.9593	1.922	0	0	0
2014/04/03	R203	07/08/2014	6.84	Call	Bond Future	184.1500	0.1841	173.9900	0.1740	(5.517)	0	0	46
2014/04/03	R203	06/11/2014	6.86	Call	Bond Future	341.9100	0.3419	328.9300	0.3289	(3.796)	0	0	0
2014/04/03	R203	06/11/2014			Bond Future	7.9996	101.9073	8.0225	101.8497	0.287	0.0000	0.0000	0
2014/04/03	R203	06/11/2014	6.98	Call	Bond Future	403.3400	0.4033	388.6700	0.3887	(3.637)	0	0	14
2014/04/03	R203	06/11/2014	6.84	Call	Bond Future	332.4200	0.3324	319.7000	0.3197	(3.826)	0	0	45
2014/04/03	R203	06/11/2014	6.85	Call	Bond Future	337.1300	0.3371	324.2900	0.3243	(3.809)	0	0	0
2014/04/03	R203	06/11/2014	6.98	Put	Bond Future	3,003.7600	3.0038	3,046.6300	3.0466	1.427	0	0	0
2014/04/03	R203	06/11/2014	6.84	Put	Bond Future	3,296.4200	3.2964	3,341.2400	3.3412	1.360	0	0	0
2014/04/03	R203	06/11/2014	6.86	Put	Bond Future	3,253.8700	3.2539	3,298.4300	3.2984	1.369	0	0	0
2014/04/03	R203	06/11/2014	6.85	Put	Bond Future	3,275.1100	3.2751	3,319.8100	3.3198	1.365	0	0	0
2014/04/03	R203	05/02/2015	7.69	Call	Bond Future	1,006.2200	1.0062	980.4100	0.9804	(2.565)	0	0	55
2014/04/03	R203	05/02/2015			Bond Future	8.1768	103.5284	8.2033	103.4676	0.324	0.0000	0.0000	0
2014/04/03	R203	05/02/2015	8.34	Put	Bond Future	1,351.9100	1.3519	1,377.2400	1.3772	1.874	0	0	0
2014/04/03	R203	05/02/2015	8.35	Call	Bond Future	1,738.8300	1.7388	1,703.1800	1.7032	(2.050)	0	0	0
2014/04/03	R203	05/02/2015	8.36	Call	Bond Future	1,751.8100	1.7518	1,716.0200	1.7160	(2.043)	0	0	0
2014/04/03	R203	05/02/2015	8.34	Call	Bond Future	1,725.9000	1.7259	1,690.4000	1.6904	(2.057)	0	0	0
2014/04/03	R203	05/02/2015	8.36	Put	Bond Future	1,332.1100	1.3321	1,357.1500	1.3572	1.880	0	0	0
2014/04/03	R203	05/02/2015	7.69	Put	Bond Future	2,132.4000	2.1324	2,167.4200	2.1674	1.642	0	0	0
2014/04/03	R203	05/02/2015	8.35	Put	Bond Future	1,341.9800	1.3420	1,367.1600	1.3672	1.876	0	0	0
2014/04/03	R204	08/05/2014			Bond Future	7.9141	103.4561	7.9330	103.3840	0.239	0.0000	0.0000	31,046
2014/04/03	R204	08/05/2014	6.05	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2014/04/03	R204	08/05/2014	6.06	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2014/04/03	R204	08/05/2014	6.04	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2014/04/03	R204	08/05/2014	6.05	Put	Bond Future	7,416.2600	7.4163	7,488.3000	7.4883	0.971	0	0	0
2014/04/03	R204	08/05/2014	6.04	Put	Bond Future	7,457.8000	7.4578	7,529.8500	7.5299	0.966	0	0	0
2014/04/03	R204	08/05/2014	6.06	Put	Bond Future	7,374.7200	7.3747	7,446.7700	7.4468	0.977	0	0	0
2014/04/03	R204	07/08/2014			Bond Future	8.0523	100.9317	8.0726	100.8583	0.252	0.0000	0.0000	300
2014/04/03	R204	07/08/2014	7.44	Put	Bond Future	2,784.5200	2.7845	2,834.3300	2.8343	1.789	0	0	0
2014/04/03	R204	07/08/2014	7.46	Put	Bond Future	2,729.7700	2.7298	2,779.0000	2.7790	1.803	0	0	0
2014/04/03	R204	07/08/2014	7.45	Put	Bond Future	2,757.0800	2.7571	2,806.6000	2.8066	1.796	0	0	0
2014/04/03	R204	07/08/2014	7.78	Call	Bond Future	944.0000	0.9440	910.2000	0.9102	(3.581)	0	0	0
2014/04/03	R204	07/08/2014	7.46	Call	Bond Future	561.6500	0.5616	537.5700	0.5376	(4.287)	0	0	0
2014/04/03	R204	07/08/2014	7.44	Call	Bond Future	542.1900	0.5422	518.6900	0.5187	(4.334)	0	0	0
2014/04/03	R204	07/08/2014	7.78	Put	Bond Future	1,933.6200	1.9336	1,973.1300	1.9731	2.043	0	0	530
2014/04/03	R204	07/08/2014	7.45	Call	Bond Future	551.8600	0.5519	528.0700	0.5281	(4.311)	0	0	0
2014/04/03	R204	06/11/2014	7.99	Put	Bond Future	2,179.6400	2.1796	2,216.8100	2.2168	1.705	0	0	1,270
2014/04/03	R204	06/11/2014			Bond Future	8.1850	102.4771	8.2069	102.4024	0.267	0.0000	0.0000	0
2014/04/03	R204	06/11/2014	6.99	Put	Bond Future	4,632.3700	4.6324	4,690.7900	4.6908	1.261	0	0	0
2014/04/03	R204	06/11/2014	7.01	Put	Bond Future	4,573.2900	4.5733	4,631.3500	4.6313	1.270	0	0	0
2014/04/03	R204	06/11/2014	7.00	Put	Bond Future	4,602.6900	4.6027	4,660.9300	4.6609	1.265	0	0	0
2014/04/03	R204	06/11/2014	6.99	Call	Bond Future	441.4100	0.4414	425.0900	0.4251	(3.697)	0	0	0
2014/04/03	R204	06/11/2014	7.99	Call	Bond Future	1,510.0700	1.5101	1,472.5000	1.4725	(2.488)	0	0	0
2014/04/03	R204	06/11/2014	7.00	Call	Bond Future	447.6800	0.4477	431.1800	0.4312	(3.686)	0	0	0

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2014/04/03	R204	06/11/2014	7.01	Call	Bond Future	454.2300	0.4542	437.5500	0.4376	(3.672)	0	0	0
2014/04/03	R207	08/05/2014	6.19	Put	Bond Future	9,103.3700	9.1034	9,185.8800	9.1859	0.906	0	0	0
2014/04/03	R207	08/05/2014	6.21	Put	Bond Future	9,006.0800	9.0061	9,088.5800	9.0886	0.916	0	0	0
2014/04/03	R207	08/05/2014			Bond Future	8.1655	98.2548	8.1844	98.1723	0.232	0.0000	0.0000	19,048
2014/04/03	R207	08/05/2014	6.20	Put	Bond Future	9,054.7200	9.0547	9,137.2200	9.1372	0.911	0	0	0
2014/04/03	R207	08/05/2014	6.20	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/03	R207	08/05/2014	6.21	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/03	R207	08/05/2014	6.19	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/03	R207	07/08/2014	7.69	Call	Bond Future	678.7200	0.6787	650.6200	0.6506	(4.140)	0	0	0
2014/04/03	R207	07/08/2014	7.70	Put	Bond Future	3,221.9800	3.2220	3,277.4800	3.2775	1.723	0	0	0
2014/04/03	R207	07/08/2014			Bond Future	8.2961	96.0464	8.3162	95.9624	0.242	0.0000	0.0000	100
2014/04/03	R207	07/08/2014	7.70	Call	Bond Future	690.4200	0.6904	662.0000	0.6620	(4.116)	0	0	0
2014/04/03	R207	07/08/2014	7.71	Call	Bond Future	702.2800	0.7023	673.5200	0.6735	(4.095)	0	0	0
2014/04/03	R207	07/08/2014	7.69	Put	Bond Future	3,253.4400	3.2534	3,309.2600	3.3093	1.716	0	0	0
2014/04/03	R207	07/08/2014	7.71	Put	Bond Future	3,190.7000	3.1907	3,245.8600	3.2459	1.729	0	0	0
2014/04/03	R207	06/11/2014	7.36	Put	Bond Future	5,023.1400	5.0231	5,086.0700	5.0861	1.253	0	0	0
2014/04/03	R207	06/11/2014			Bond Future	8.4153	97.5173	8.4367	97.4318	0.254	0.0000	0.0000	0
2014/04/03	R207	06/11/2014	7.35	Put	Bond Future	5,056.2800	5.0563	5,119.4200	5.1194	1.249	0	0	0
2014/04/03	R207	06/11/2014	7.36	Call	Bond Future	677.4800	0.6775	654.9100	0.6549	(3.331)	0	0	0
2014/04/03	R207	06/11/2014	7.34	Call	Bond Future	659.2100	0.6592	637.0700	0.6371	(3.359)	0	0	0
2014/04/03	R207	06/11/2014	7.35	Call	Bond Future	668.3000	0.6683	645.9400	0.6459	(3.346)	0	0	0
2014/04/03	R207	06/11/2014	7.34	Put	Bond Future	5,089.5300	5.0895	5,152.8900	5.1529	1.245	0	0	0
2014/04/03	R208	08/05/2014	6.31	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/03	R208	08/05/2014			Bond Future	8.2974	92.7890	8.3063	92.7454	0.107	0.0000	0.0000	11,721
2014/04/03	R208	08/05/2014	6.29	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/03	R208	08/05/2014	6.31	Put	Bond Future	10,420.6500	10.4207	10,464.3000	10.4643	0.419	0	0	0
2014/04/03	R208	08/05/2014	6.30	Put	Bond Future	10,476.6400	10.4766	10,520.2900	10.5203	0.417	0	0	0
2014/04/03	R208	08/05/2014	6.29	Put	Bond Future	10,532.6500	10.5327	10,576.3000	10.5763	0.414	0	0	0
2014/04/03	R208	08/05/2014	6.30	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2014/04/03	R208	07/08/2014	8.28	Call	Bond Future	1,615.5300	1.6155	1,587.7800	1.5878	(1.718)	0	0	0
2014/04/03	R208	07/08/2014	7.80	Call	Bond Future	789.6200	0.7896	771.1500	0.7711	(2.339)	0	0	0
2014/04/03	R208	07/08/2014			Bond Future	8.4111	94.1420	8.4205	94.0975	0.111	0.0000	0.0000	100
2014/04/03	R208	07/08/2014	7.79	Put	Bond Future	3,783.8800	3.7839	3,810.0600	3.8101	0.692	0	0	0
2014/04/03	R208	07/08/2014	7.81	Put	Bond Future	3,711.6600	3.7117	3,737.4600	3.7375	0.695	0	0	0
2014/04/03	R208	07/08/2014	7.80	Put	Bond Future	3,747.6700	3.7477	3,773.6600	3.7737	0.693	0	0	0
2014/04/03	R208	07/08/2014	7.81	Call	Bond Future	802.9400	0.8029	784.2800	0.7843	(2.324)	0	0	0
2014/04/03	R208	07/08/2014	8.28	Put	Bond Future	2,240.5000	2.2405	2,257.2100	2.2572	0.746	0	0	630
2014/04/03	R208	07/08/2014	7.79	Call	Bond Future	776.4600	0.7765	758.1800	0.7582	(2.354)	0	0	0
2014/04/03	R208	06/11/2014	7.46	Call	Bond Future	767.8200	0.7678	753.5300	0.7535	(1.861)	0	0	0
2014/04/03	R208	06/11/2014			Bond Future	8.5205	92.1844	8.5304	92.1390	0.116	0.0000	0.0000	0
2014/04/03	R208	06/11/2014	7.44	Call	Bond Future	748.0500	0.7481	734.0000	0.7340	(1.878)	0	0	0
2014/04/03	R208	06/11/2014	7.45	Call	Bond Future	757.8900	0.7579	743.7100	0.7437	(1.871)	0	0	0
2014/04/03	R208	06/11/2014	8.50	Put	Bond Future	2,557.8200	2.5578	2,574.5100	2.5745	0.653	0	0	1,520
2014/04/03	R208	06/11/2014	7.44	Put	Bond Future	5,874.7000	5.8747	5,906.1100	5.9061	0.535	0	0	0
2014/04/03	R208	06/11/2014	7.46	Put	Bond Future	5,796.4300	5.7964	5,827.6000	5.8276	0.538	0	0	0
2014/04/03	R208	06/11/2014	8.50	Call	Bond Future	2,463.6100	2.4636	2,434.8400	2.4348	(1.168)	0	0	0

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2014/04/03	R208	06/11/2014	7.45	Put	Bond Future	5,835.5100	5.8355	5,866.7900	5.8668	0.536	0	0	0
2014/04/03	R209	08/05/2014	9.63	Call	Bond Future	4,592.0200	4.5920	4,454.8000	4.4548	(2.988)	0	0	0
2014/04/03	R209	08/05/2014			Bond Future	9.0319	74.3780	9.0513	74.2333	0.214	0.0000	0.0000	25,078
2014/04/03	R209	08/05/2014	7.85	Call	Bond Future	17.3800	0.0174	14.0100	0.0140	(19.390)	0	0	0
2014/04/03	R209	08/05/2014	9.00	Put	Bond Future	1,764.1100	1.7641	1,816.4300	1.8164	2.966	0	0	0
2014/04/03	R209	08/05/2014	9.50	Call	Bond Future	3,855.0600	3.8551	3,722.9100	3.7229	(3.428)	0	0	0
2014/04/03	R209	08/05/2014	7.86	Call	Bond Future	18.4000	0.0184	14.8600	0.0149	(19.239)	0	0	0
2014/04/03	R209	08/05/2014	8.50	Put	Bond Future	4,509.7100	4.5097	4,617.2400	4.6172	2.384	0	0	0
2014/04/03	R209	08/05/2014	9.75	Put	Bond Future	214.5500	0.2145	218.9000	0.2189	2.027	0	0	7,262
2014/04/03	R209	08/05/2014	9.85	Put	Bond Future	151.9900	0.1520	154.5500	0.1546	1.684	0	0	10,000
2014/04/03	R209	08/05/2014	7.84	Call	Bond Future	16.4200	0.0164	13.2100	0.0132	(19.549)	0	0	0
2014/04/03	R209	08/05/2014	7.85	Put	Bond Future	9,760.7400	9.7607	9,902.1000	9.9021	1.448	0	0	0
2014/04/03	R209	08/05/2014	9.50	Put	Bond Future	476.4700	0.4765	489.0500	0.4891	2.640	0	0	640
2014/04/03	R209	08/05/2014	7.84	Put	Bond Future	9,850.4400	9.8504	9,991.9600	9.9920	1.437	0	0	0
2014/04/03	R209	08/05/2014	9.63	Put	Bond Future	318.3200	0.3183	325.8300	0.3258	2.359	0	0	883
2014/04/03	R209	08/05/2014	9.85	Call	Bond Future	5,899.8500	5.8999	5,757.6800	5.7577	(2.410)	0	0	0
2014/04/03	R209	08/05/2014	7.86	Put	Bond Future	9,671.2400	9.6712	9,812.4300	9.8124	1.460	0	0	0
2014/04/03	R209	08/05/2014	8.50	Call	Bond Future	353.5200	0.3535	316.3200	0.3163	(10.523)	0	0	640
2014/04/03	R209	08/05/2014	9.00	Call	Bond Future	1,524.6500	1.5247	1,432.2400	1.4322	(6.061)	0	0	640
2014/04/03	R209	08/05/2014	9.75	Call	Bond Future	5,298.5700	5.2986	5,158.1900	5.1582	(2.649)	0	0	0
2014/04/03	R209	07/08/2014	9.04	Put	Bond Future	3,424.9300	3.4249	3,487.1800	3.4872	1.818	0	0	0
2014/04/03	R209	07/08/2014			Bond Future	9.1083	75.4625	9.1282	75.3156	0.219	0.0000	0.0000	100
2014/04/03	R209	07/08/2014	9.06	Put	Bond Future	3,346.9100	3.3469	3,408.0400	3.4080	1.826	0	0	0
2014/04/03	R209	07/08/2014	9.05	Put	Bond Future	3,385.7500	3.3857	3,447.4400	3.4474	1.822	0	0	0
2014/04/03	R209	07/08/2014	9.05	Call	Bond Future	2,953.6000	2.9536	2,868.3700	2.8684	(2.886)	0	0	0
2014/04/03	R209	07/08/2014	9.06	Call	Bond Future	2,989.2200	2.9892	2,903.4300	2.9034	(2.870)	0	0	0
2014/04/03	R209	07/08/2014	9.04	Call	Bond Future	2,918.2000	2.9182	2,833.5300	2.8335	(2.901)	0	0	0
2014/04/03	R209	06/11/2014			Bond Future	9.1804	73.4709	9.2009	73.3214	0.224	0.0000	0.0000	0
2014/04/03	R209	06/11/2014	8.99	Put	Bond Future	4,994.6000	4.9946	5,063.6700	5.0637	1.383	0	0	0
2014/04/03	R209	06/11/2014	9.01	Put	Bond Future	4,910.6700	4.9107	4,978.8900	4.9789	1.389	0	0	0
2014/04/03	R209	06/11/2014	9.00	Put	Bond Future	4,952.0500	4.9520	5,020.7000	5.0207	1.386	0	0	0
2014/04/03	R209	06/11/2014	8.99	Call	Bond Future	3,586.5000	3.5865	3,506.1400	3.5061	(2.241)	0	0	0
2014/04/03	R209	06/11/2014	9.00	Call	Bond Future	3,618.9500	3.6189	3,538.1700	3.5382	(2.232)	0	0	0
2014/04/03	R209	06/11/2014	9.01	Call	Bond Future	3,652.4600	3.6525	3,571.2500	3.5713	(2.223)	0	0	0
2014/04/03	R210	08/05/2014			Bond Future	163.5739	163.5739	163.5932	163.5932	0.012	0.0000	0.0000	719
2014/04/03	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R210	08/05/2014	160.01	Call	Bond Future	3,563.9000	3.5639	3,583.2200	3.5832	0.542	0	0	0
2014/04/03	R210	08/05/2014	159.99	Call	Bond Future	3,583.9000	3.5839	3,603.2200	3.6032	0.539	0	0	0
2014/04/03	R210	08/05/2014	160.00	Call	Bond Future	3,573.9000	3.5739	3,593.2200	3.5932	0.541	0	0	0
2014/04/03	R210	07/08/2014			Bond Future	165.9791	165.9791	165.9985	165.9985	0.012	0.0000	0.0000	0
2014/04/03	R210	07/08/2014	159.00	Call	Bond Future	6,979.1400	6.9791	6,998.4800	6.9985	0.277	0	0	0
2014/04/03	R210	07/08/2014	159.01	Call	Bond Future	6,969.1400	6.9691	6,988.4800	6.9885	0.278	0	0	0
2014/04/03	R210	07/08/2014	158.99	Call	Bond Future	6,989.1400	6.9891	7,008.4800	7.0085	0.277	0	0	0
2014/04/03	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/04/03	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R211	08/05/2014	130.00	Put	Bond Future	2,292.7200	2.2927	2,350.3400	2.3503	2.513	0	0	0
2014/04/03	R211	08/05/2014			Bond Future	127.7073	127.7073	127.6497	127.6497	(0.045)	0.0000	0.0000	390
2014/04/03	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R211	08/05/2014	129.99	Put	Bond Future	2,282.7200	2.2827	2,340.3400	2.3403	2.524	0	0	0
2014/04/03	R211	08/05/2014	130.01	Put	Bond Future	2,302.7200	2.3027	2,360.3400	2.3603	2.502	0	0	0
2014/04/03	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	27.9000	0.0279	100.000	0	0	0
2014/04/03	R211	07/08/2014			Bond Future	128.0209	128.0209	127.9621	127.9621	(0.046)	0.0000	0.0000	0
2014/04/03	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	47.9000	0.0479	100.000	0	0	0
2014/04/03	R211	07/08/2014	128.00	Call	Bond Future	20.8700	0.0209	0.0000	0.0000	(100.000)	0	0	0
2014/04/03	R211	07/08/2014	128.01	Call	Bond Future	10.8700	0.0109	0.0000	0.0000	(100.000)	0	0	0
2014/04/03	R211	07/08/2014	127.99	Call	Bond Future	30.8700	0.0309	0.0000	0.0000	(100.000)	0	0	0
2014/04/03	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	37.9000	0.0379	100.000	0	0	0
2014/04/03	R212	08/05/2014			Bond Future	132.1309	132.1309	132.1455	132.1455	0.011	0.0000	0.0000	21,797
2014/04/03	R212	08/05/2014	132.00	Call	Bond Future	130.8600	0.1309	145.5100	0.1455	11.195	0	0	0
2014/04/03	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R212	08/05/2014	132.01	Call	Bond Future	120.8600	0.1209	135.5100	0.1355	12.121	0	0	0
2014/04/03	R212	08/05/2014	131.99	Call	Bond Future	140.8600	0.1409	155.5100	0.1555	10.400	0	0	0
2014/04/03	R212	07/08/2014	128.99	Call	Bond Future	3,366.8400	3.3668	3,381.4100	3.3814	0.433	0	0	0
2014/04/03	R212	07/08/2014			Bond Future	132.3568	132.3568	132.3714	132.3714	0.011	0.0000	0.0000	0
2014/04/03	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R212	07/08/2014	129.00	Call	Bond Future	3,356.8400	3.3568	3,371.4100	3.3714	0.434	0	0	0
2014/04/03	R212	07/08/2014	129.01	Call	Bond Future	3,346.8400	3.3468	3,361.4100	3.3614	0.435	0	0	0
2014/04/03	R213	08/05/2014	7.65	Put	Bond Future	10,204.2000	10.2042	10,425.1000	10.4251	2.165	0	0	0
2014/04/03	R213	08/05/2014			Bond Future	8.8839	85.1076	8.9133	84.8843	0.331	0.0000	0.0000	21,707
2014/04/03	R213	08/05/2014	7.64	Put	Bond Future	10,293.3400	10.2933	10,514.3700	10.5144	2.147	0	0	0
2014/04/03	R213	08/05/2014	7.66	Put	Bond Future	10,115.2200	10.1152	10,335.9800	10.3360	2.182	0	0	0
2014/04/03	R213	08/05/2014	7.65	Call	Bond Future	9.3600	0.0094	6.9100	0.0069	(26.175)	0	0	0
2014/04/03	R213	08/05/2014	7.64	Call	Bond Future	8.8000	0.0088	6.4800	0.0065	(26.364)	0	0	0
2014/04/03	R213	08/05/2014	7.66	Call	Bond Future	9.9600	0.0100	7.3700	0.0074	(26.004)	0	0	0
2014/04/03	R213	07/08/2014	8.86	Call	Bond Future	2,753.4100	2.7534	2,634.1000	2.6341	(4.333)	0	0	0
2014/04/03	R213	07/08/2014			Bond Future	8.9647	86.3486	8.9950	86.1219	0.339	0.0000	0.0000	0
2014/04/03	R213	07/08/2014	8.84	Call	Bond Future	2,683.9800	2.6840	2,566.4600	2.5665	(4.379)	0	0	0
2014/04/03	R213	07/08/2014	8.85	Call	Bond Future	2,718.5700	2.7186	2,600.1500	2.6001	(4.356)	0	0	0
2014/04/03	R213	07/08/2014	8.84	Put	Bond Future	3,624.7900	3.6248	3,734.0300	3.7340	3.014	0	0	0
2014/04/03	R213	07/08/2014	8.86	Put	Bond Future	3,542.2900	3.5423	3,649.7400	3.6497	3.033	0	0	0
2014/04/03	R213	07/08/2014	8.85	Put	Bond Future	3,583.3700	3.5834	3,691.7100	3.6917	3.023	0	0	0
2014/04/03	R213	06/11/2014	8.84	Call	Bond Future	3,498.2600	3.4983	3,381.9100	3.3819	(3.326)	0	0	0

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2014/04/03	R213	06/11/2014	8.85	Put	Bond Future	4,967.6800	4.9677	5,081.2200	5.0812	2.286	0	0	0
2014/04/03	R213	06/11/2014			Bond Future	9.0425	84.1288	9.0738	83.8982	0.347	0.0000	0.0000	0
2014/04/03	R213	06/11/2014	8.85	Call	Bond Future	3,531.0500	3.5311	3,414.0400	3.4140	(3.314)	0	0	0
2014/04/03	R213	06/11/2014	8.86	Call	Bond Future	3,564.0100	3.5640	3,446.3400	3.4463	(3.302)	0	0	0
2014/04/03	R213	06/11/2014	8.84	Put	Bond Future	5,010.5000	5.0105	5,124.7000	5.1247	2.279	0	0	0
2014/04/03	R213	06/11/2014	8.86	Put	Bond Future	4,925.1200	4.9251	5,038.0000	5.0380	2.292	0	0	0
2014/04/03	R214	08/05/2014			Bond Future	9.1012	75.3405	9.1206	75.1897	0.213	0.0000	0.0000	5,055
2014/04/03	R214	08/05/2014	9.00	Call	Bond Future	1,318.5600	1.3186	1,230.8400	1.2308	(6.653)	0	0	0
2014/04/03	R214	08/05/2014	8.99	Put	Bond Future	2,161.4900	2.1615	2,225.8200	2.2258	2.976	0	0	0
2014/04/03	R214	08/05/2014	9.01	Put	Bond Future	2,069.7800	2.0698	2,131.7000	2.1317	2.992	0	0	0
2014/04/03	R214	08/05/2014	9.00	Put	Bond Future	2,115.0300	2.1150	2,178.1600	2.1782	2.985	0	0	0
2014/04/03	R214	08/05/2014	9.01	Call	Bond Future	1,352.6600	1.3527	1,263.7300	1.2637	(6.574)	0	0	0
2014/04/03	R214	08/05/2014	8.99	Call	Bond Future	1,285.5400	1.2855	1,199.0200	1.1990	(6.730)	0	0	0
2014/04/03	R214	07/08/2014	9.54	Put	Bond Future	2,101.0400	2.1010	2,142.9400	2.1429	1.994	0	0	0
2014/04/03	R214	07/08/2014			Bond Future	9.1758	76.3460	9.1958	76.1927	0.218	0.0000	0.0000	0
2014/04/03	R214	07/08/2014	9.56	Put	Bond Future	2,048.0500	2.0481	2,089.0100	2.0890	2.000	0	0	0
2014/04/03	R214	07/08/2014	9.55	Put	Bond Future	2,074.4000	2.0744	2,115.8300	2.1158	1.997	0	0	0
2014/04/03	R214	07/08/2014	9.56	Call	Bond Future	4,906.6300	4.9066	4,794.3200	4.7943	(2.289)	0	0	0
2014/04/03	R214	07/08/2014	9.54	Call	Bond Future	4,815.4400	4.8154	4,704.0700	4.7041	(2.313)	0	0	0
2014/04/03	R214	07/08/2014	9.55	Call	Bond Future	4,860.9500	4.8610	4,749.1100	4.7491	(2.301)	0	0	0
2014/04/03	R214	06/11/2014	9.64	Call	Bond Future	6,048.1200	6.0481	5,940.3200	5.9403	(1.782)	0	0	0
2014/04/03	R214	06/11/2014			Bond Future	9.2475	74.2277	9.2681	74.0719	0.222	0.0000	0.0000	0
2014/04/03	R214	06/11/2014	9.65	Call	Bond Future	6,090.6800	6.0907	5,982.5200	5.9825	(1.776)	0	0	0
2014/04/03	R214	06/11/2014	9.66	Call	Bond Future	6,133.3300	6.1333	6,024.8200	6.0248	(1.769)	0	0	0
2014/04/03	R214	06/11/2014	9.64	Put	Bond Future	3,167.5500	3.1675	3,215.5400	3.2155	1.515	0	0	0
2014/04/03	R214	06/11/2014	9.66	Put	Bond Future	3,111.0900	3.1111	3,158.3700	3.1584	1.520	0	0	0
2014/04/03	R214	06/11/2014	9.65	Put	Bond Future	3,139.2100	3.1392	3,186.8400	3.1868	1.517	0	0	0
2014/04/03	R248	08/05/2014	9.04	Put	Bond Future	1,485.6200	1.4856	1,677.7100	1.6777	12.930	0	0	0
2014/04/03	R248	08/05/2014			Bond Future	9.1873	97.2043	9.2067	97.0122	0.211	0.0000	0.0000	13,515
2014/04/03	R248	08/05/2014	9.06	Put	Bond Future	1,281.5500	1.2816	1,473.6400	1.4736	14.989	0	0	0
2014/04/03	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R248	08/05/2014	9.05	Put	Bond Future	1,383.4900	1.3835	1,575.5800	1.5756	13.884	0	0	0
2014/04/03	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R248	07/08/2014			Bond Future	9.2650	98.5004	9.2850	98.3053	0.215	0.0000	0.0000	0
2014/04/03	R248	07/08/2014	9.65	Call	Bond Future	3,639.8800	3.6399	3,444.7900	3.4448	(5.360)	0	0	0
2014/04/03	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R248	07/08/2014	9.66	Call	Bond Future	3,731.0600	3.7311	3,535.9700	3.5360	(5.229)	0	0	0
2014/04/03	R248	07/08/2014	9.64	Call	Bond Future	3,548.5300	3.5485	3,353.4400	3.3534	(5.498)	0	0	0
2014/04/03	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R248	06/11/2014			Bond Future	9.3397	95.5838	9.3603	95.3853	0.221	0.0000	0.0000	0
2014/04/03	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/03	R248	06/11/2014	9.72	Call	Bond Future	3,545.3100	3.5453	3,346.9000	3.3469	(5.596)	0	0	0
2014/04/03	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/04/03	R248 06/11/2014	9.73	Call	Bond Future	3,635.2900	3.6353	3,436.8800	3.4369	(5.458)	0	0	0
2014/04/03	R248 06/11/2014	9.74	Call	Bond Future	3,725.1000	3.7251	3,526.6900	3.5267	(5.326)	0	0	0

Total **423695**