



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 20/01/2014 to 20/01/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/20	2025	06/02/2014			Bond Future	110.2805	110.2805	110.2769	110.2769	(0.003)	0.0000	0.0000	0
2014/01/20	2025	06/02/2014	110.99	Put	Bond Future	709.5500	0.7095	713.1200	0.7131	0.503	0	0	0
2014/01/20	2025	06/02/2014	111.01	Put	Bond Future	729.5500	0.7295	733.1200	0.7331	0.489	0	0	0
2014/01/20	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2025	06/02/2014	111.00	Put	Bond Future	719.5500	0.7195	723.1200	0.7231	0.496	0	0	0
2014/01/20	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2037	06/02/2014			Bond Future	9.1815	93.7745	9.2106	93.5126	0.317	0.0000	0.0000	2,022
2014/01/20	2037	06/02/2014	9.38	Call	Bond Future	1,760.9200	1.7609	1,499.0100	1.4990	(14.873)	0	0	0
2014/01/20	2037	06/02/2014	9.39	Call	Bond Future	1,848.2100	1.8482	1,586.3000	1.5863	(14.171)	0	0	0
2014/01/20	2037	06/02/2014	9.37	Call	Bond Future	1,673.4900	1.6735	1,411.5800	1.4116	(15.651)	0	0	0
2014/01/20	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2037	08/05/2014			Bond Future	9.2816	95.0223	9.3117	94.7568	0.324	0.0000	0.0000	0
2014/01/20	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2037	08/05/2014	9.38	Call	Bond Future	863.7900	0.8638	598.3300	0.5983	(30.732)	0	0	0
2014/01/20	2037	08/05/2014	9.39	Call	Bond Future	950.8500	0.9508	685.3900	0.6854	(27.918)	0	0	0
2014/01/20	2037	08/05/2014	9.37	Call	Bond Future	776.5900	0.7766	511.1300	0.5111	(34.183)	0	0	0
2014/01/20	2037	07/08/2014	9.06	Put	Bond Future	2,827.7600	2.8278	3,098.6600	3.0987	9.580	0	0	0
2014/01/20	2037	07/08/2014			Bond Future	9.3776	92.1069	9.4088	91.8360	0.333	0.0000	0.0000	0
2014/01/20	2037	07/08/2014	9.05	Put	Bond Future	2,919.0600	2.9191	3,189.9600	3.1900	9.280	0	0	0
2014/01/20	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2037	07/08/2014	9.04	Put	Bond Future	3,010.5000	3.0105	3,281.4000	3.2814	8.999	0	0	0
2014/01/20	2038	06/02/2014	107.00	Call	Bond Future	655.4100	0.6554	653.2300	0.6532	(0.333)	0	0	0
2014/01/20	2038	06/02/2014			Bond Future	107.6554	107.6554	107.6532	107.6532	(0.002)	0.0000	0.0000	24
2014/01/20	2038	06/02/2014	107.01	Call	Bond Future	645.4100	0.6454	643.2300	0.6432	(0.338)	0	0	0
2014/01/20	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2038	06/02/2014	106.99	Call	Bond Future	665.4100	0.6654	663.2300	0.6632	(0.328)	0	0	0
2014/01/20	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2050	06/02/2014			Bond Future	113.6105	113.6105	113.6085	113.6085	(0.002)	0.0000	0.0000	472
2014/01/20	2050	06/02/2014	110.00	Call	Bond Future	3,610.4700	3.6105	3,608.5400	3.6085	(0.053)	0	0	0
2014/01/20	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	2050	06/02/2014	110.01	Call	Bond Future	3,600.4700	3.6005	3,598.5400	3.5985	(0.054)	0	0	0
2014/01/20	2050	06/02/2014	109.99	Call	Bond Future	3,620.4700	3.6205	3,618.5400	3.6185	(0.053)	0	0	0
2014/01/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/01/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	AL37	06/02/2014			Index Future	412.0640	412.0640	411.0790	411.0790	(0.239)	0.0000	0.0000	0
2014/01/20	AL37	08/05/2014			Index Future	417.5470	417.5470	416.5470	416.5470	(0.239)	0.0000	0.0000	0
2014/01/20	AL7T	06/02/2014			Index Future	484.9770	484.9770	483.4220	483.4220	(0.321)	0.0000	0.0000	1
2014/01/20	AL7T	08/05/2014			Index Future	491.4300	491.4300	489.8520	489.8520	(0.321)	0.0000	0.0000	0
2014/01/20	ALBI	06/02/2014			Index Future	437.1370	437.1370	436.0060	436.0060	(0.259)	0.0000	0.0000	723
2014/01/20	ALBI	08/05/2014			Index Future	442.9540	442.9540	441.8060	441.8060	(0.259)	0.0000	0.0000	118
2014/01/20	ALBI	07/08/2014			Index Future	449.2110	449.2110	448.0370	448.0370	(0.261)	0.0000	0.0000	0
2014/01/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/01/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/20	EL28	06/02/2014			Bond Future	114.2431	114.2431	114.2409	114.2409	(0.002)	0.0000	0.0000	0
2014/01/20	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	EL28	06/02/2014	111.01	Call	Bond Future	3,233.0700	3.2331	3,230.9100	3.2309	(0.067)	0	0	0
2014/01/20	EL28	06/02/2014	110.99	Call	Bond Future	3,253.0700	3.2531	3,250.9100	3.2509	(0.066)	0	0	0
2014/01/20	EL28	06/02/2014	111.00	Call	Bond Future	3,243.0700	3.2431	3,240.9100	3.2409	(0.067)	0	0	0
2014/01/20	ES33	06/02/2014	9.54	Put	Bond Future	1,543.9900	1.5440	1,792.0500	1.7921	16.066	0	0	0
2014/01/20	ES33	06/02/2014			Bond Future	9.7473	83.5922	9.7812	83.3441	0.348	0.0000	0.0000	6,292
2014/01/20	ES33	06/02/2014	9.56	Put	Bond Future	1,393.0400	1.3930	1,641.1000	1.6411	17.807	0	0	0
2014/01/20	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	ES33	06/02/2014	9.55	Put	Bond Future	1,468.4600	1.4685	1,716.5200	1.7165	16.893	0	0	0
2014/01/20	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	ES33	08/05/2014	9.55	Put	Bond Future	2,328.6900	2.3287	2,580.1600	2.5802	10.799	0	0	0
2014/01/20	ES33	08/05/2014			Bond Future	9.8664	80.9222	9.9015	80.6708	0.355	0.0000	0.0000	0
2014/01/20	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	ES33	08/05/2014	9.54	Put	Bond Future	2,403.9800	2.4040	2,655.4500	2.6555	10.461	0	0	0
2014/01/20	ES33	08/05/2014	9.56	Put	Bond Future	2,253.5000	2.2535	2,504.9700	2.5050	11.159	0	0	0
2014/01/20	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	GOVI	06/02/2014			GOVI	436.5370	436.5370	435.4250	435.4250	(0.255)	0.0000	0.0000	483

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2014/01/20	GOVI	06/02/2014	440.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	GOVI	06/02/2014	440.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	GOVI	06/02/2014	439.99	Put	GOVI	34,530.0000		3.4530	45,650.0000	4.5650	32.204	0	0	0
2014/01/20	GOVI	06/02/2014	440.01	Put	GOVI	34,730.0000		3.4730	45,850.0000	4.5850	32.018	0	0	0
2014/01/20	GOVI	06/02/2014	440.00	Put	GOVI	34,630.0000		3.4630	45,750.0000	4.5750	32.111	0	0	0
2014/01/20	GOVI	08/05/2014	442.00	Call	GOVI	3,460.0000		0.3460	0.0000	0.0000	(100.000)	0	0	0
2014/01/20	GOVI	08/05/2014			GOVI	442.3460		442.3460	441.2170	441.2170	(0.255)	0.0000	0.0000	0
2014/01/20	GOVI	08/05/2014	442.01	Call	GOVI	3,360.0000		0.3360	0.0000	0.0000	(100.000)	0	0	0
2014/01/20	GOVI	08/05/2014	441.99	Put	GOVI	0.0000		0.0000	7,730.0000	0.7730	100.000	0	0	0
2014/01/20	GOVI	08/05/2014	442.01	Put	GOVI	0.0000		0.0000	7,930.0000	0.7930	100.000	0	0	0
2014/01/20	GOVI	08/05/2014	441.99	Call	GOVI	3,560.0000		0.3560	0.0000	0.0000	(100.000)	0	0	0
2014/01/20	GOVI	08/05/2014	442.00	Put	GOVI	0.0000		0.0000	7,830.0000	0.7830	100.000	0	0	0
2014/01/20	GOVI	07/08/2014	459.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	GOVI	07/08/2014			GOVI	448.5950		448.5950	447.4400	447.4400	(0.257)	0.0000	0.0000	0
2014/01/20	GOVI	07/08/2014	460.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	GOVI	07/08/2014	460.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	GOVI	07/08/2014	459.99	Put	GOVI	113,950.0000		11.3950	125,500.0000	12.5500	10.136	0	0	0
2014/01/20	GOVI	07/08/2014	460.01	Put	GOVI	114,150.0000		11.4150	125,700.0000	12.5700	10.118	0	0	0
2014/01/20	GOVI	07/08/2014	460.00	Put	GOVI	114,050.0000		11.4050	125,600.0000	12.5600	10.127	0	0	0
2014/01/20	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/20	IGOV	06/02/2014			Index Future	201.2410		201.2410	201.1870	201.1870	(0.027)	0.0000	0.0000	1,335
2014/01/20	IGOV	08/05/2014			Index Future	203.9440		203.9440	203.8880	203.8880	(0.027)	0.0000	0.0000	7
2014/01/20	ILBI	06/02/2014			Index Future	543.4340		543.4340	542.9190	542.9190	(0.095)	0.0000	0.0000	190
2014/01/20	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/20	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/20	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/01/20	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/20	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/20	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/20	JBAF	19/02/2014			Jibar Tradeable Future	5.3500		94.6500	5.3500	94.6500	0.000	0.0000	0.0000	0
2014/01/20	JBAF	19/03/2014			Jibar Tradeable Future	5.3800		94.6200	5.3800	94.6200	0.000	0.0000	0.0000	0
2014/01/20	JBAF	16/04/2014			Jibar Tradeable Future	5.5400		94.4600	5.5400	94.4600	0.000	0.0000	0.0000	0
2014/01/20	JBAF	21/05/2014			Jibar Tradeable Future	5.6100		94.3900	5.6200	94.3800	0.178	0.0000	0.0000	4,000
2014/01/20	JBAF	18/06/2014			Jibar Tradeable Future	5.8000		94.2000	5.8000	94.2000	0.000	0.0000	0.0000	1,000
2014/01/20	JBAF	16/07/2014			Jibar Tradeable Future	5.8600		94.1400	5.9500	94.0500	1.536	0.0000	0.0000	0
2014/01/20	JBAF	17/09/2014			Jibar Tradeable Future	6.0700		93.9300	6.1600	93.8400	1.483	0.0000	0.0000	1,000
2014/01/20	JBAF	17/12/2014			Jibar Tradeable Future	6.3800		93.6200	6.4000	93.6000	0.313	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/20	JBAF	18/03/2015			Jibar Tradeable Future	6.6600	93.3400	6.6800	93.3200	0.300	0.0000	0.0000	150
2014/01/20	JBAF	17/06/2015			Jibar Tradeable Future	6.9500	93.0500	6.9600	93.0400	0.144	0.0000	0.0000	3,200
2014/01/20	JBAF	16/09/2015			Jibar Tradeable Future	7.2000	92.8000	7.2200	92.7800	0.278	0.0000	0.0000	0
2014/01/20	JBAF	15/12/2015			Jibar Tradeable Future	7.4500	92.5500	7.4700	92.5300	0.268	0.0000	0.0000	0
2014/01/20	R023	06/02/2014			Bond Future	8.0645	101.5119	8.1238	101.1420	0.735	0.0000	0.0000	11,257
2014/01/20	R023	06/02/2014	7.84	Put	Bond Future	1,417.2800	1.4173	1,787.2500	1.7872	26.104	0	0	0
2014/01/20	R023	06/02/2014	7.86	Put	Bond Future	1,289.9600	1.2900	1,659.9300	1.6599	28.681	0	0	0
2014/01/20	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R023	06/02/2014	7.85	Put	Bond Future	1,353.6000	1.3536	1,723.5700	1.7236	27.332	0	0	0
2014/01/20	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R023	08/05/2014			Bond Future	8.1691	98.9459	8.2308	98.5709	0.756	0.0000	0.0000	0
2014/01/20	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R023	08/05/2014	7.59	Put	Bond Future	3,608.7200	3.6087	3,983.7800	3.9838	10.393	0	0	0
2014/01/20	R023	08/05/2014	7.61	Put	Bond Future	3,481.2700	3.4813	3,856.3300	3.8563	10.774	0	0	0
2014/01/20	R023	08/05/2014	7.60	Put	Bond Future	3,544.9700	3.5450	3,920.0300	3.9200	10.580	0	0	0
2014/01/20	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R157	06/02/2014	5.64	Call	Bond Future	12.7900	0.0128	5.5700	0.0056	(56.450)	0	0	0
2014/01/20	R157	06/02/2014	5.65	Put	Bond Future	977.7900	0.9778	1,058.3100	1.0583	8.235	0	0	0
2014/01/20	R157	06/02/2014			Bond Future	6.2488	116.3464	6.3039	116.2583	0.882	0.0000	0.0000	32,412
2014/01/20	R157	06/02/2014	5.65	Call	Bond Future	13.6600	0.0137	6.0300	0.0060	(55.857)	0	0	0
2014/01/20	R157	06/02/2014	5.66	Call	Bond Future	14.5800	0.0146	6.5200	0.0065	(55.281)	0	0	0
2014/01/20	R157	06/02/2014	5.64	Put	Bond Future	993.1200	0.9931	1,074.0500	1.0741	8.149	0	0	0
2014/01/20	R157	06/02/2014	5.66	Put	Bond Future	962.5200	0.9625	1,042.6100	1.0426	8.321	0	0	0
2014/01/20	R157	08/05/2014	5.20	Call	Bond Future	64.0000	0.0640	52.4000	0.0524	(18.125)	0	0	0
2014/01/20	R157	08/05/2014			Bond Future	6.4247	111.0865	6.4912	110.9970	1.035	0.0000	0.0000	0
2014/01/20	R157	08/05/2014	5.21	Call	Bond Future	65.4100	0.0654	53.6000	0.0536	(18.055)	0	0	0
2014/01/20	R157	08/05/2014	5.19	Call	Bond Future	62.6200	0.0626	51.2200	0.0512	(18.205)	0	0	0
2014/01/20	R157	08/05/2014	5.20	Put	Bond Future	1,731.3100	1.7313	1,809.2100	1.8092	4.499	0	0	0
2014/01/20	R157	08/05/2014	5.19	Put	Bond Future	1,743.6900	1.7437	1,821.7900	1.8218	4.479	0	0	0
2014/01/20	R157	08/05/2014	5.21	Put	Bond Future	1,718.9600	1.7190	1,796.6500	1.7966	4.520	0	0	0
2014/01/20	R157	07/08/2014	6.76	Put	Bond Future	542.7100	0.5427	580.8100	0.5808	7.020	0	0	0
2014/01/20	R157	07/08/2014			Bond Future	6.5892	112.6569	6.6739	112.5642	1.285	0.0000	0.0000	0
2014/01/20	R157	07/08/2014	6.75	Put	Bond Future	547.3700	0.5474	585.7200	0.5857	7.006	0	0	0
2014/01/20	R157	07/08/2014	6.74	Call	Bond Future	717.0200	0.7170	662.9700	0.6630	(7.538)	0	0	0
2014/01/20	R157	07/08/2014	6.75	Call	Bond Future	723.2500	0.7233	668.9400	0.6689	(7.509)	0	0	0
2014/01/20	R157	07/08/2014	6.76	Call	Bond Future	729.5100	0.7295	674.9500	0.6750	(7.479)	0	0	0
2014/01/20	R157	07/08/2014	6.74	Put	Bond Future	552.0600	0.5521	590.6700	0.5907	6.994	0	0	0
2014/01/20	R157	06/11/2014	6.19	Put	Bond Future	915.8400	0.9158	971.6300	0.9716	6.092	0	0	0
2014/01/20	R157	06/11/2014			Bond Future	6.7869	107.5102	6.8969	107.4174	1.621	0.0000	0.0000	0
2014/01/20	R157	06/11/2014	6.21	Put	Bond Future	905.1900	0.9052	960.5900	0.9606	6.120	0	0	0
2014/01/20	R157	06/11/2014	6.20	Put	Bond Future	910.5000	0.9105	966.1000	0.9661	6.107	0	0	0
2014/01/20	R157	06/11/2014	6.21	Call	Bond Future	416.3700	0.4164	378.9900	0.3790	(8.978)	0	0	0
2014/01/20	R157	06/11/2014	6.19	Call	Bond Future	410.0100	0.4100	373.0200	0.3730	(9.022)	0	0	0
2014/01/20	R157	06/11/2014	6.20	Call	Bond Future	413.1800	0.4132	376.0000	0.3760	(8.998)	0	0	0

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2014/01/20	R186	06/02/2014	8.75	Put	Bond Future	369.2300	0.3692	351.6800	0.3517	(4.753)	0	0	250
2014/01/20	R186	06/02/2014			Bond Future	8.3422	118.2999	8.3814	117.9597	0.470	0.0000	0.0000	62,284
2014/01/20	R186	06/02/2014	7.75	Call	Bond Future	140.9200	0.1409	78.9900	0.0790	(43.947)	0	0	0
2014/01/20	R186	06/02/2014	7.74	Put	Bond Future	5,540.4600	5.5405	5,821.2600	5.8213	5.068	0	0	0
2014/01/20	R186	06/02/2014	7.76	Put	Bond Future	5,370.3300	5.3703	5,645.9700	5.6460	5.133	0	0	0
2014/01/20	R186	06/02/2014	7.75	Put	Bond Future	5,455.1800	5.4552	5,733.4500	5.7335	5.101	0	0	0
2014/01/20	R186	06/02/2014	8.75	Call	Bond Future	3,842.2100	3.8422	3,484.4600	3.4845	(9.311)	0	0	0
2014/01/20	R186	06/02/2014	7.76	Call	Bond Future	148.5800	0.1486	84.0200	0.0840	(43.451)	0	0	0
2014/01/20	R186	06/02/2014	7.74	Call	Bond Future	133.6000	0.1336	74.2000	0.0742	(44.461)	0	0	0
2014/01/20	R186	08/05/2014	7.50	Put	Bond Future	9,429.3600	9.4294	9,672.6800	9.6727	2.580	0	0	0
2014/01/20	R186	08/05/2014	8.25	Put	Bond Future	4,693.8100	4.6938	4,836.7200	4.8367	3.045	0	0	0
2014/01/20	R186	08/05/2014			Bond Future	8.4438	119.8741	8.4844	119.5293	0.482	0.0000	0.0000	740
2014/01/20	R186	08/05/2014	9.25	Put	Bond Future	1,370.0700	1.3701	1,410.5200	1.4105	2.952	0	0	8,000
2014/01/20	R186	08/05/2014	7.09	Put	Bond Future	12,825.5800	12.8256	13,111.4600	13.1115	2.229	0	0	0
2014/01/20	R186	08/05/2014	9.00	Put	Bond Future	1,923.1600	1.9232	1,982.3400	1.9823	3.077	0	0	400
2014/01/20	R186	08/05/2014	7.10	Call	Bond Future	485.6600	0.4857	425.7900	0.4258	(12.328)	0	0	0
2014/01/20	R186	08/05/2014	8.50	Call	Bond Future	4,037.3400	4.0373	3,803.5300	3.8035	(5.791)	0	0	0
2014/01/20	R186	08/05/2014	7.11	Call	Bond Future	495.2600	0.4953	434.5100	0.4345	(12.266)	0	0	0
2014/01/20	R186	08/05/2014	9.25	Call	Bond Future	7,947.6400	7.9476	7,643.2300	7.6432	(3.830)	0	0	0
2014/01/20	R186	08/05/2014	8.25	Call	Bond Future	3,030.3300	3.0303	2,828.3800	2.8284	(6.664)	0	0	8,000
2014/01/20	R186	08/05/2014	7.09	Call	Bond Future	476.2000	0.4762	417.2200	0.4172	(12.386)	0	0	0
2014/01/20	R186	08/05/2014	8.50	Put	Bond Future	3,560.8900	3.5609	3,671.9400	3.6719	3.119	0	0	1,933
2014/01/20	R186	08/05/2014	7.11	Put	Bond Future	12,649.2700	12.6493	12,933.3800	12.9334	2.246	0	0	0
2014/01/20	R186	08/05/2014	7.50	Call	Bond Future	1,004.8000	1.0048	903.2600	0.9033	(10.105)	0	0	1,933
2014/01/20	R186	08/05/2014	9.00	Call	Bond Future	6,518.6100	6.5186	6,232.9300	6.2329	(4.383)	0	0	0
2014/01/20	R186	08/05/2014	7.10	Put	Bond Future	12,737.3000	12.7373	13,022.2900	13.0223	2.237	0	0	0
2014/01/20	R186	07/08/2014	8.31	Call	Bond Future	3,919.2400	3.9192	3,725.2100	3.7252	(4.951)	0	0	0
2014/01/20	R186	07/08/2014			Bond Future	8.5375	116.2762	8.5799	115.9245	0.497	0.0000	0.0000	0
2014/01/20	R186	07/08/2014	8.92	Put	Bond Future	3,411.3400	3.4113	3,511.3500	3.5113	2.932	0	0	840
2014/01/20	R186	07/08/2014	8.29	Call	Bond Future	3,845.9800	3.8460	3,654.0100	3.6540	(4.991)	0	0	0
2014/01/20	R186	07/08/2014	8.30	Call	Bond Future	3,882.5100	3.8825	3,689.5100	3.6895	(4.971)	0	0	0
2014/01/20	R186	07/08/2014	8.29	Put	Bond Future	5,928.6900	5.9287	6,088.4700	6.0885	2.695	0	0	0
2014/01/20	R186	07/08/2014	8.92	Call	Bond Future	6,530.5500	6.5305	6,278.8100	6.2788	(3.855)	0	0	0
2014/01/20	R186	07/08/2014	8.31	Put	Bond Future	5,831.6700	5.8317	5,989.3900	5.9894	2.705	0	0	0
2014/01/20	R186	07/08/2014	8.30	Put	Bond Future	5,880.0400	5.8800	6,038.7900	6.0388	2.700	0	0	0
2014/01/20	R186	06/11/2014	8.14	Call	Bond Future	3,851.3700	3.8514	3,679.7200	3.6797	(4.457)	0	0	0
2014/01/20	R186	06/11/2014	8.15	Put	Bond Future	7,849.1200	7.8491	8,032.2100	8.0322	2.333	0	0	0
2014/01/20	R186	06/11/2014			Bond Future	8.6261	117.9941	8.6700	117.6385	0.508	0.0000	0.0000	0
2014/01/20	R186	06/11/2014	9.17	Call	Bond Future	8,060.3900	8.0604	7,805.7500	7.8058	(3.159)	0	0	0
2014/01/20	R186	06/11/2014	8.15	Call	Bond Future	3,884.2600	3.8843	3,711.7200	3.7117	(4.442)	0	0	0
2014/01/20	R186	06/11/2014	8.16	Call	Bond Future	3,917.3000	3.9173	3,743.8900	3.7439	(4.427)	0	0	0
2014/01/20	R186	06/11/2014	9.17	Put	Bond Future	3,755.0000	3.7550	3,855.9900	3.8560	2.689	0	0	2,010
2014/01/20	R186	06/11/2014	8.14	Put	Bond Future	7,901.5400	7.9015	8,085.5200	8.0855	2.328	0	0	0
2014/01/20	R186	06/11/2014	8.16	Put	Bond Future	7,796.9400	7.7969	7,979.1600	7.9792	2.337	0	0	0
2014/01/20	R197	06/02/2014			Bond Future	275.5939	275.5939	275.5847	275.5847	(0.003)	0.0000	0.0000	2,049
2014/01/20	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/01/20	R197	06/02/2014	279.99	Put	Bond Future	4,396.1000	4.3961	4,405.2600	4.4053	0.208	0	0	0
2014/01/20	R197	06/02/2014	280.01	Put	Bond Future	4,416.1000	4.4161	4,425.2600	4.4253	0.207	0	0	0
2014/01/20	R197	06/02/2014	280.00	Put	Bond Future	4,406.1000	4.4061	4,415.2600	4.4153	0.208	0	0	0
2014/01/20	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R201	06/02/2014	5.24	Put	Bond Future	126.6600	0.1267	145.3200	0.1453	14.732	0	0	0
2014/01/20	R201	06/02/2014			Bond Future	5.2609	104.1257	5.3193	104.0762	1.109	0.0000	0.0000	0
2014/01/20	R201	06/02/2014	5.26	Put	Bond Future	118.0500	0.1180	135.4500	0.1354	14.740	0	0	0
2014/01/20	R201	06/02/2014	5.24	Call	Bond Future	108.9000	0.1089	78.0400	0.0780	(28.338)	0	0	0
2014/01/20	R201	06/02/2014	5.25	Put	Bond Future	122.3600	0.1224	140.3800	0.1404	14.727	0	0	0
2014/01/20	R201	06/02/2014	5.25	Call	Bond Future	113.0900	0.1131	81.5900	0.0816	(27.854)	0	0	0
2014/01/20	R201	06/02/2014	5.26	Call	Bond Future	117.2700	0.1173	85.1500	0.0852	(27.390)	0	0	0
2014/01/20	R201	08/05/2014			Bond Future	5.2195	105.5112	5.3030	105.4609	1.599	0.0000	0.0000	0
2014/01/20	R201	08/05/2014	4.75	Call	Bond Future	115.4900	0.1155	97.9000	0.0979	(15.231)	0	0	0
2014/01/20	R201	08/05/2014	4.76	Call	Bond Future	117.3800	0.1174	99.5900	0.0996	(15.156)	0	0	0
2014/01/20	R201	08/05/2014	4.74	Call	Bond Future	113.6200	0.1136	96.2300	0.0962	(15.305)	0	0	0
2014/01/20	R201	08/05/2014	4.76	Put	Bond Future	395.2200	0.3952	427.7500	0.4277	8.231	0	0	0
2014/01/20	R201	08/05/2014	4.75	Put	Bond Future	399.3900	0.3994	432.1200	0.4321	8.195	0	0	0
2014/01/20	R201	08/05/2014	4.74	Put	Bond Future	403.5800	0.4036	436.5100	0.4365	8.159	0	0	0
2014/01/20	R201	07/08/2014	5.31	Put	Bond Future	142.4100	0.1424	161.7000	0.1617	13.545	0	0	0
2014/01/20	R201	07/08/2014			Bond Future	4.8415	102.5923	4.9874	102.5395	3.014	0.0000	0.0000	0
2014/01/20	R201	07/08/2014	5.30	Put	Bond Future	143.7800	0.1438	163.2000	0.1632	13.507	0	0	0
2014/01/20	R201	07/08/2014	5.31	Call	Bond Future	311.6900	0.3117	278.1800	0.2782	(10.751)	0	0	0
2014/01/20	R201	07/08/2014	5.29	Call	Bond Future	307.2300	0.3072	273.9900	0.2740	(10.819)	0	0	0
2014/01/20	R201	07/08/2014	5.30	Call	Bond Future	309.4600	0.3095	276.0800	0.2761	(10.787)	0	0	0
2014/01/20	R201	07/08/2014	5.29	Put	Bond Future	145.1600	0.1452	164.7200	0.1647	13.475	0	0	0
2014/01/20	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R202	06/02/2014			Bond Future	212.2274	212.2274	212.2224	212.2224	(0.002)	0.0000	0.0000	44,679
2014/01/20	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R202	06/02/2014	208.99	Call	Bond Future	3,237.4200	3.2374	3,232.3700	3.2324	(0.156)	0	0	0
2014/01/20	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R202	06/02/2014	209.00	Call	Bond Future	3,227.4200	3.2274	3,222.3700	3.2224	(0.156)	0	0	0
2014/01/20	R202	06/02/2014	209.01	Call	Bond Future	3,217.4200	3.2174	3,212.3700	3.2124	(0.157)	0	0	0
2014/01/20	R203	06/02/2014			Bond Future	7.0829	107.0269	7.1576	106.7891	1.054	0.0000	0.0000	10,779
2014/01/20	R203	06/02/2014	5.95	Put	Bond Future	3,694.5400	3.6945	3,932.1900	3.9322	6.432	0	0	0
2014/01/20	R203	06/02/2014	6.14	Put	Bond Future	3,065.1000	3.0651	3,301.7600	3.3018	7.721	0	0	0
2014/01/20	R203	06/02/2014	6.16	Put	Bond Future	2,999.2800	2.9993	3,235.7000	3.2357	7.883	0	0	0
2014/01/20	R203	06/02/2014	6.84	Put	Bond Future	956.6100	0.9566	1,117.0300	1.1170	16.770	0	0	0
2014/01/20	R203	06/02/2014	6.15	Put	Bond Future	3,032.1800	3.0322	3,268.7200	3.2687	7.801	0	0	0
2014/01/20	R203	06/02/2014	5.95	Call	Bond Future	0.2300	0.0002	0.0300	0.0000	(86.957)	0	0	16
2014/01/20	R203	06/02/2014	6.16	Call	Bond Future	1.8000	0.0018	0.3700	0.0004	(79.444)	0	0	0
2014/01/20	R203	06/02/2014	6.84	Call	Bond Future	177.7200	0.1777	100.2900	0.1003	(43.569)	0	0	13
2014/01/20	R203	06/02/2014	6.14	Call	Bond Future	1.4900	0.0015	0.3000	0.0003	(79.866)	0	0	0
2014/01/20	R203	06/02/2014	6.15	Call	Bond Future	1.6400	0.0016	0.3300	0.0003	(79.878)	0	0	0
2014/01/20	R203	08/05/2014	7.40	Put	Bond Future	926.6900	0.9267	1,017.4200	1.0174	9.791	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/20	R203	08/05/2014	5.76	Call	Bond Future	76.4400	0.0764	58.4500	0.0584	(23.535)	0	0	0
2014/01/20	R203	08/05/2014	6.84	Call	Bond Future	666.1000	0.6661	571.6600	0.5717	(14.178)	0	0	29
2014/01/20	R203	08/05/2014	5.74	Call	Bond Future	72.7900	0.0728	55.5200	0.0555	(23.726)	0	0	0
2014/01/20	R203	08/05/2014			Bond Future	7.2284	104.2906	7.3096	104.0494	1.123	0.0000	0.0000	0
2014/01/20	R203	08/05/2014	5.76	Put	Bond Future	4,563.6200	4.5636	4,786.8100	4.7868	4.891	0	0	0
2014/01/20	R203	08/05/2014	6.84	Put	Bond Future	1,830.1800	1.8302	1,976.9200	1.9769	8.018	0	0	0
2014/01/20	R203	08/05/2014	5.75	Put	Bond Future	4,593.1600	4.5932	4,816.7100	4.8167	4.867	0	0	0
2014/01/20	R203	08/05/2014	5.74	Put	Bond Future	4,622.7300	4.6227	4,846.6400	4.8466	4.844	0	0	0
2014/01/20	R203	08/05/2014	7.40	Call	Bond Future	1,435.8400	1.4358	1,285.3900	1.2854	(10.478)	0	0	16
2014/01/20	R203	08/05/2014	5.75	Call	Bond Future	74.6000	0.0746	56.9700	0.0570	(23.633)	0	0	0
2014/01/20	R203	07/08/2014	7.30	Call	Bond Future	1,386.8200	1.3868	1,258.9800	1.2590	(9.218)	0	0	0
2014/01/20	R203	07/08/2014			Bond Future	7.3633	105.7645	7.4525	105.5182	1.213	0.0000	0.0000	0
2014/01/20	R203	07/08/2014	7.31	Call	Bond Future	1,400.6100	1.4006	1,272.0200	1.2720	(9.181)	0	0	0
2014/01/20	R203	07/08/2014	6.84	Put	Bond Future	2,307.0800	2.3071	2,460.0400	2.4600	6.630	0	0	0
2014/01/20	R203	07/08/2014	7.29	Put	Bond Future	1,575.8100	1.5758	1,695.0600	1.6951	7.568	0	0	0
2014/01/20	R203	07/08/2014	7.31	Put	Bond Future	1,547.9400	1.5479	1,665.6900	1.6657	7.607	0	0	0
2014/01/20	R203	07/08/2014	7.30	Put	Bond Future	1,561.8300	1.5618	1,680.3300	1.6803	7.587	0	0	0
2014/01/20	R203	07/08/2014	7.29	Call	Bond Future	1,373.1000	1.3731	1,246.0100	1.2460	(9.256)	0	0	0
2014/01/20	R203	07/08/2014	6.84	Call	Bond Future	848.4200	0.8484	755.0400	0.7550	(11.006)	0	0	46
2014/01/20	R203	06/11/2014	6.86	Call	Bond Future	959.2000	0.9592	866.6100	0.8666	(9.653)	0	0	0
2014/01/20	R203	06/11/2014			Bond Future	7.5027	103.1641	7.6005	102.9153	1.303	0.0000	0.0000	0
2014/01/20	R203	06/11/2014	6.98	Call	Bond Future	1,075.4100	1.0754	975.5100	0.9755	(9.289)	0	0	14
2014/01/20	R203	06/11/2014	6.84	Call	Bond Future	940.3700	0.9404	849.0100	0.8490	(9.715)	0	0	45
2014/01/20	R203	06/11/2014	6.85	Call	Bond Future	949.7500	0.9497	857.7800	0.8578	(9.684)	0	0	0
2014/01/20	R203	06/11/2014	6.98	Put	Bond Future	2,419.0000	2.4190	2,567.9200	2.5679	6.156	0	0	0
2014/01/20	R203	06/11/2014	6.84	Put	Bond Future	2,647.5400	2.6475	2,805.0000	2.8050	5.947	0	0	0
2014/01/20	R203	06/11/2014	6.86	Put	Bond Future	2,614.3300	2.6143	2,770.5600	2.7706	5.976	0	0	0
2014/01/20	R203	06/11/2014	6.85	Put	Bond Future	2,630.9000	2.6309	2,787.7500	2.7877	5.962	0	0	0
2014/01/20	R204	06/02/2014	6.39	Call	Bond Future	2.7900	0.0028	0.6900	0.0007	(75.269)	0	0	0
2014/01/20	R204	06/02/2014			Bond Future	7.3784	103.6273	7.4428	103.3646	0.873	0.0000	0.0000	29,766
2014/01/20	R204	06/02/2014	6.40	Call	Bond Future	3.0300	0.0030	0.7700	0.0008	(74.587)	0	0	0
2014/01/20	R204	06/02/2014	6.41	Call	Bond Future	3.2900	0.0033	0.8500	0.0009	(74.164)	0	0	0
2014/01/20	R204	06/02/2014	6.39	Put	Bond Future	4,138.4700	4.1385	4,399.0400	4.3990	6.296	0	0	0
2014/01/20	R204	06/02/2014	6.41	Put	Bond Future	4,053.2900	4.0533	4,313.5200	4.3135	6.420	0	0	0
2014/01/20	R204	06/02/2014	6.40	Put	Bond Future	4,095.8600	4.0959	4,356.2700	4.3563	6.358	0	0	0
2014/01/20	R204	08/05/2014			Bond Future	7.5108	105.0062	7.5796	104.7399	0.915	0.0000	0.0000	0
2014/01/20	R204	08/05/2014	6.05	Call	Bond Future	115.2300	0.1152	91.8400	0.0918	(20.299)	0	0	0
2014/01/20	R204	08/05/2014	6.06	Call	Bond Future	117.9500	0.1180	94.1000	0.0941	(20.220)	0	0	0
2014/01/20	R204	08/05/2014	6.04	Call	Bond Future	112.5700	0.1126	89.6200	0.0896	(20.387)	0	0	0
2014/01/20	R204	08/05/2014	6.05	Put	Bond Future	5,981.3200	5.9813	6,224.2600	6.2243	4.062	0	0	0
2014/01/20	R204	08/05/2014	6.04	Put	Bond Future	6,020.2100	6.0202	6,263.5900	6.2636	4.043	0	0	0
2014/01/20	R204	08/05/2014	6.06	Put	Bond Future	5,942.5000	5.9425	6,184.9800	6.1850	4.080	0	0	0
2014/01/20	R204	07/08/2014			Bond Future	7.6337	102.4581	7.7076	102.1863	0.969	0.0000	0.0000	0
2014/01/20	R204	07/08/2014	7.44	Put	Bond Future	2,457.7100	2.4577	2,593.3600	2.5934	5.519	0	0	0
2014/01/20	R204	07/08/2014	7.46	Put	Bond Future	2,417.2300	2.4172	2,551.2900	2.5513	5.546	0	0	0
2014/01/20	R204	07/08/2014	7.45	Put	Bond Future	2,437.4200	2.4374	2,572.2700	2.5723	5.532	0	0	0
2014/01/20	R204	07/08/2014	7.78	Call	Bond Future	2,370.5800	2.3706	2,208.0700	2.2081	(6.855)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/20	R204	07/08/2014	7.46	Call	Bond Future	1,775.5900	1.7756	1,637.8100	1.6378	(7.760)	0	0	0
2014/01/20	R204	07/08/2014	7.44	Call	Bond Future	1,741.8600	1.7419	1,605.6700	1.6057	(7.819)	0	0	0
2014/01/20	R204	07/08/2014	7.78	Put	Bond Future	1,833.7200	1.8337	1,943.0500	1.9431	5.962	0	0	530
2014/01/20	R204	07/08/2014	7.45	Call	Bond Future	1,758.6800	1.7587	1,621.6900	1.6217	(7.789)	0	0	0
2014/01/20	R204	06/11/2014	7.99	Put	Bond Future	2,095.6000	2.0956	2,204.9200	2.2049	5.217	0	0	1,270
2014/01/20	R204	06/11/2014			Bond Future	7.7519	103.9717	7.8309	103.6969	1.019	0.0000	0.0000	0
2014/01/20	R204	06/11/2014	6.99	Put	Bond Future	4,037.0100	4.0370	4,208.9900	4.2090	4.260	0	0	0
2014/01/20	R204	06/11/2014	7.01	Put	Bond Future	3,989.6600	3.9897	4,160.3900	4.1604	4.279	0	0	0
2014/01/20	R204	06/11/2014	6.99	Call	Bond Future	1,340.5600	1.3406	1,237.8300	1.2378	(7.663)	0	0	0
2014/01/20	R204	06/11/2014	7.00	Put	Bond Future	4,013.3000	4.0133	4,184.6500	4.1846	4.270	0	0	0
2014/01/20	R204	06/11/2014	7.99	Call	Bond Future	2,920.5400	2.9205	2,755.1500	2.7551	(5.663)	0	0	0
2014/01/20	R204	06/11/2014	7.00	Call	Bond Future	1,352.8000	1.3528	1,249.4400	1.2494	(7.640)	0	0	0
2014/01/20	R204	06/11/2014	7.01	Call	Bond Future	1,365.1100	1.3651	1,261.1300	1.2611	(7.617)	0	0	0
2014/01/20	R207	06/02/2014			Bond Future	7.6524	98.6435	7.7117	98.3689	0.775	0.0000	0.0000	22,098
2014/01/20	R207	06/02/2014	6.65	Call	Bond Future	5.3100	0.0053	1.5700	0.0016	(70.433)	0	0	0
2014/01/20	R207	06/02/2014	6.64	Put	Bond Future	4,843.1600	4.8432	5,114.3000	5.1143	5.598	0	0	0
2014/01/20	R207	06/02/2014	6.66	Put	Bond Future	4,745.5900	4.7456	5,016.2200	5.0162	5.703	0	0	0
2014/01/20	R207	06/02/2014	6.65	Put	Bond Future	4,794.3400	4.7943	5,065.2300	5.0652	5.650	0	0	0
2014/01/20	R207	06/02/2014	6.66	Call	Bond Future	5.7200	0.0057	1.7200	0.0017	(69.930)	0	0	0
2014/01/20	R207	06/02/2014	6.64	Call	Bond Future	4.9300	0.0049	1.4400	0.0014	(70.791)	0	0	0
2014/01/20	R207	08/05/2014	6.19	Put	Bond Future	7,521.4800	7.5215	7,777.0100	7.7770	3.397	0	0	0
2014/01/20	R207	08/05/2014	6.21	Put	Bond Future	7,429.7600	7.4298	7,684.4200	7.6844	3.428	0	0	0
2014/01/20	R207	08/05/2014			Bond Future	7.7793	99.9561	7.8420	99.6777	0.805	0.0000	0.0000	0
2014/01/20	R207	08/05/2014	6.20	Put	Bond Future	7,475.5800	7.4756	7,730.6800	7.7307	3.412	0	0	0
2014/01/20	R207	08/05/2014	6.20	Call	Bond Future	122.2000	0.1222	98.9100	0.0989	(19.059)	0	0	0
2014/01/20	R207	08/05/2014	6.21	Call	Bond Future	125.0200	0.1250	101.2900	0.1013	(18.981)	0	0	0
2014/01/20	R207	08/05/2014	6.19	Call	Bond Future	119.4400	0.1194	96.5800	0.0966	(19.139)	0	0	0
2014/01/20	R207	07/08/2014	7.69	Call	Bond Future	2,034.3700	2.0344	1,889.9000	1.8899	(7.101)	0	0	0
2014/01/20	R207	07/08/2014	7.70	Put	Bond Future	2,903.7100	2.9037	3,042.4400	3.0424	4.778	0	0	0
2014/01/20	R207	07/08/2014			Bond Future	7.8981	97.7278	7.9647	97.4438	0.844	0.0000	0.0000	0
2014/01/20	R207	07/08/2014	7.70	Call	Bond Future	2,053.5600	2.0536	1,908.2800	1.9083	(7.075)	0	0	0
2014/01/20	R207	07/08/2014	7.71	Call	Bond Future	2,072.8600	2.0729	1,926.7700	1.9268	(7.048)	0	0	0
2014/01/20	R207	07/08/2014	7.69	Put	Bond Future	2,927.6800	2.9277	3,067.2200	3.0672	4.766	0	0	0
2014/01/20	R207	07/08/2014	7.71	Put	Bond Future	2,879.8700	2.8799	3,017.7900	3.0178	4.789	0	0	0
2014/01/20	R207	06/11/2014	7.36	Put	Bond Future	4,505.3700	4.5054	4,673.5900	4.6736	3.734	0	0	0
2014/01/20	R207	06/11/2014			Bond Future	8.0068	99.1716	8.0771	98.8844	0.878	0.0000	0.0000	0
2014/01/20	R207	06/11/2014	7.35	Put	Bond Future	4,532.4600	4.5325	4,701.3300	4.7013	3.726	0	0	0
2014/01/20	R207	06/11/2014	7.36	Call	Bond Future	1,814.0300	1.8140	1,695.1000	1.6951	(6.556)	0	0	0
2014/01/20	R207	06/11/2014	7.34	Call	Bond Future	1,783.6500	1.7837	1,666.0300	1.6660	(6.594)	0	0	0
2014/01/20	R207	06/11/2014	7.35	Call	Bond Future	1,798.8000	1.7988	1,680.5200	1.6805	(6.575)	0	0	0
2014/01/20	R207	06/11/2014	7.34	Put	Bond Future	4,559.6500	4.5596	4,729.1800	4.7292	3.718	0	0	0
2014/01/20	R208	06/02/2014	6.74	Put	Bond Future	5,774.2000	5.7742	6,080.2400	6.0802	5.300	0	0	0
2014/01/20	R208	06/02/2014			Bond Future	7.8101	96.7580	7.8695	96.4502	0.760	0.0000	0.0000	11,167
2014/01/20	R208	06/02/2014	6.75	Put	Bond Future	5,718.4900	5.7185	6,024.3900	6.0244	5.349	0	0	0
2014/01/20	R208	06/02/2014	6.76	Put	Bond Future	5,662.8400	5.6628	5,968.5900	5.9686	5.399	0	0	0
2014/01/20	R208	06/02/2014	6.74	Call	Bond Future	2.3500	0.0024	0.5700	0.0006	(75.745)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/20	R208	06/02/2014	6.75	Call	Bond Future	2.5500	0.0026	0.6300	0.0006	(75.294)	0	0	0
2014/01/20	R208	06/02/2014	6.76	Call	Bond Future	2.7700	0.0028	0.7000	0.0007	(74.729)	0	0	0
2014/01/20	R208	08/05/2014	6.31	Call	Bond Future	118.7300	0.1187	95.3800	0.0954	(19.666)	0	0	0
2014/01/20	R208	08/05/2014			Bond Future	7.9229	94.6494	7.9851	94.3374	0.785	0.0000	0.0000	0
2014/01/20	R208	08/05/2014	6.29	Call	Bond Future	113.2200	0.1132	90.7600	0.0908	(19.837)	0	0	0
2014/01/20	R208	08/05/2014	6.31	Put	Bond Future	8,678.9700	8.6790	8,967.6600	8.9677	3.326	0	0	0
2014/01/20	R208	08/05/2014	6.30	Put	Bond Future	8,732.1800	8.7322	9,021.3200	9.0213	3.311	0	0	0
2014/01/20	R208	08/05/2014	6.29	Put	Bond Future	8,785.4600	8.7855	9,075.0400	9.0750	3.296	0	0	0
2014/01/20	R208	08/05/2014	6.30	Call	Bond Future	115.9500	0.1160	93.0500	0.0930	(19.750)	0	0	0
2014/01/20	R208	07/08/2014	8.28	Call	Bond Future	3,339.5400	3.3395	3,136.3600	3.1364	(6.084)	0	0	0
2014/01/20	R208	07/08/2014			Bond Future	8.0271	95.9872	8.0926	95.6692	0.816	0.0000	0.0000	0
2014/01/20	R208	07/08/2014	7.80	Call	Bond Future	2,156.4900	2.1565	1,997.5800	1.9976	(7.369)	0	0	0
2014/01/20	R208	07/08/2014	7.79	Put	Bond Future	3,297.3900	3.2974	3,457.5300	3.4575	4.857	0	0	0
2014/01/20	R208	07/08/2014	7.81	Put	Bond Future	3,241.3300	3.2413	3,399.5500	3.3995	4.881	0	0	0
2014/01/20	R208	07/08/2014	7.80	Put	Bond Future	3,269.2800	3.2693	3,428.4600	3.4285	4.869	0	0	0
2014/01/20	R208	07/08/2014	8.28	Put	Bond Future	2,119.2500	2.1193	2,234.1600	2.2342	5.422	0	0	630
2014/01/20	R208	07/08/2014	7.81	Call	Bond Future	2,177.8700	2.1779	2,018.0000	2.0180	(7.341)	0	0	0
2014/01/20	R208	07/08/2014	7.79	Call	Bond Future	2,135.2300	2.1352	1,977.2800	1.9773	(7.397)	0	0	0
2014/01/20	R208	06/11/2014	7.46	Call	Bond Future	1,806.0400	1.8060	1,678.7800	1.6788	(7.046)	0	0	0
2014/01/20	R208	06/11/2014			Bond Future	8.1280	94.0071	8.1966	93.6854	0.844	0.0000	0.0000	0
2014/01/20	R208	06/11/2014	7.44	Call	Bond Future	1,772.9000	1.7729	1,647.1900	1.6472	(7.091)	0	0	0
2014/01/20	R208	06/11/2014	7.45	Call	Bond Future	1,789.4200	1.7894	1,662.9300	1.6629	(7.069)	0	0	0
2014/01/20	R208	06/11/2014	8.50	Put	Bond Future	2,385.3900	2.3854	2,499.7600	2.4998	4.795	0	0	1,520
2014/01/20	R208	06/11/2014	7.44	Put	Bond Future	5,076.8500	5.0769	5,272.8700	5.2729	3.861	0	0	0
2014/01/20	R208	06/11/2014	7.46	Put	Bond Future	5,011.9500	5.0119	5,206.4200	5.2064	3.880	0	0	0
2014/01/20	R208	06/11/2014	8.50	Call	Bond Future	4,113.8800	4.1139	3,906.5200	3.9065	(5.040)	0	0	0
2014/01/20	R208	06/11/2014	7.45	Put	Bond Future	5,044.3400	5.0443	5,239.5800	5.2396	3.870	0	0	0
2014/01/20	R209	06/02/2014	8.56	Call	Bond Future	215.0800	0.2151	136.4400	0.1364	(36.563)	0	0	0
2014/01/20	R209	06/02/2014			Bond Future	9.0855	75.4457	9.1197	75.1921	0.376	0.0000	0.0000	23,535
2014/01/20	R209	06/02/2014	8.54	Call	Bond Future	196.1700	0.1962	122.6400	0.1226	(37.483)	0	0	0
2014/01/20	R209	06/02/2014	8.55	Call	Bond Future	205.4500	0.2055	129.3900	0.1294	(37.021)	0	0	0
2014/01/20	R209	06/02/2014	8.54	Put	Bond Future	4,436.4300	4.4364	4,616.5100	4.6165	4.059	0	0	0
2014/01/20	R209	06/02/2014	8.56	Put	Bond Future	4,293.2200	4.2932	4,468.1900	4.4682	4.075	0	0	0
2014/01/20	R209	06/02/2014	8.55	Put	Bond Future	4,364.5800	4.3646	4,542.1300	4.5421	4.068	0	0	0
2014/01/20	R209	08/05/2014	9.63	Call	Bond Future	5,193.1700	5.1932	4,979.6500	4.9796	(4.112)	0	0	0
2014/01/20	R209	08/05/2014			Bond Future	9.1769	73.3050	9.2121	73.0479	0.384	0.0000	0.0000	0
2014/01/20	R209	08/05/2014	9.00	Put	Bond Future	4,098.4900	4.0985	4,193.0600	4.1931	2.307	0	0	0
2014/01/20	R209	08/05/2014	9.50	Call	Bond Future	4,639.2500	4.6393	4,434.4900	4.4345	(4.414)	0	0	0
2014/01/20	R209	08/05/2014	7.85	Call	Bond Future	485.7300	0.4857	432.7400	0.4327	(10.909)	0	0	0
2014/01/20	R209	08/05/2014	9.75	Put	Bond Future	1,714.7300	1.7147	1,751.0900	1.7511	2.120	0	0	7,262
2014/01/20	R209	08/05/2014	9.85	Put	Bond Future	1,507.9400	1.5079	1,538.9300	1.5389	2.055	0	0	10,000
2014/01/20	R209	08/05/2014	8.50	Put	Bond Future	6,678.8800	6.6789	6,824.0100	6.8240	2.173	0	0	0
2014/01/20	R209	08/05/2014	7.86	Call	Bond Future	495.0500	0.4951	441.3100	0.4413	(10.855)	0	0	0
2014/01/20	R209	08/05/2014	9.50	Put	Bond Future	2,333.6900	2.3337	2,386.0200	2.3860	2.242	0	0	640
2014/01/20	R209	08/05/2014	7.84	Call	Bond Future	476.5600	0.4766	424.3100	0.4243	(10.964)	0	0	0
2014/01/20	R209	08/05/2014	7.85	Put	Bond Future	11,302.1200	11.3021	11,506.2200	11.5062	1.806	0	0	0
2014/01/20	R209	08/05/2014	9.63	Put	Bond Future	1,992.5000	1.9925	2,036.0700	2.0361	2.187	0	0	883

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/20	R209	08/05/2014	9.85	Call	Bond Future	6,182.7700		6.1828	5,956.6700	5.9567	(3.657)	0	0	0
2014/01/20	R209	08/05/2014	7.84	Put	Bond Future	11,383.6100		11.3836	11,588.4500	11.5885	1.799	0	0	0
2014/01/20	R209	08/05/2014	9.75	Call	Bond Future	5,725.7200		5.7257	5,504.9900	5.5050	(3.855)	0	0	0
2014/01/20	R209	08/05/2014	8.50	Call	Bond Future	1,449.6600		1.4497	1,337.7000	1.3377	(7.723)	0	0	640
2014/01/20	R209	08/05/2014	9.00	Call	Bond Future	2,786.0000		2.7860	2,623.4800	2.6235	(5.833)	0	0	640
2014/01/20	R209	08/05/2014	7.86	Put	Bond Future	11,220.9200		11.2209	11,424.2700	11.4243	1.812	0	0	0
2014/01/20	R209	07/08/2014	9.04	Put	Bond Future	5,440.9400		5.4409	5,546.3800	5.5464	1.938	0	0	0
2014/01/20	R209	07/08/2014			Bond Future	9.2620		74.3413	9.2984	74.0793	0.394	0.0000	0.0000	0
2014/01/20	R209	07/08/2014	9.06	Put	Bond Future	5,356.1300		5.3561	5,460.1700	5.4602	1.942	0	0	0
2014/01/20	R209	07/08/2014	9.05	Put	Bond Future	5,398.4000		5.3984	5,503.1500	5.5032	1.940	0	0	0
2014/01/20	R209	07/08/2014	9.05	Call	Bond Future	3,845.0200		3.8450	3,687.7800	3.6878	(4.089)	0	0	0
2014/01/20	R209	07/08/2014	9.06	Call	Bond Future	3,877.2100		3.8772	3,719.2600	3.7193	(4.074)	0	0	0
2014/01/20	R209	07/08/2014	9.04	Call	Bond Future	3,812.9800		3.8130	3,656.4300	3.6564	(4.106)	0	0	0
2014/01/20	R209	06/11/2014			Bond Future	9.3440		72.2934	9.3815	72.0283	0.400	0.0000	0.0000	0
2014/01/20	R209	06/11/2014	8.99	Put	Bond Future	6,830.4400		6.8304	6,947.0100	6.9470	1.707	0	0	0
2014/01/20	R209	06/11/2014	9.01	Put	Bond Future	6,741.7300		6.7417	6,857.1100	6.8571	1.711	0	0	0
2014/01/20	R209	06/11/2014	9.00	Put	Bond Future	6,785.9700		6.7860	6,901.9500	6.9020	1.709	0	0	0
2014/01/20	R209	06/11/2014	8.99	Call	Bond Future	4,244.8400		4.2448	4,096.3600	4.0964	(3.498)	0	0	0
2014/01/20	R209	06/11/2014	9.00	Call	Bond Future	4,275.3700		4.2754	4,126.3000	4.1263	(3.487)	0	0	0
2014/01/20	R209	06/11/2014	9.01	Call	Bond Future	4,306.0200		4.3060	4,156.3500	4.1563	(3.476)	0	0	0
2014/01/20	R210	06/02/2014	161.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R210	06/02/2014			Bond Future	161.7805		161.7805	161.5845	161.5845	(0.121)	0.0000	0.0000	1,319
2014/01/20	R210	06/02/2014	161.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R210	06/02/2014	161.51	Call	Bond Future	270.4500		0.2705	74.4900	0.0745	(72.457)	0	0	0
2014/01/20	R210	06/02/2014	161.49	Call	Bond Future	290.4500		0.2905	94.4900	0.0945	(67.468)	0	0	0
2014/01/20	R210	06/02/2014	161.50	Call	Bond Future	280.4500		0.2805	84.4900	0.0845	(69.873)	0	0	0
2014/01/20	R210	06/02/2014	161.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R211	06/02/2014	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R211	06/02/2014			Bond Future	128.6486		128.6486	128.6391	128.6391	(0.007)	0.0000	0.0000	2,022
2014/01/20	R211	06/02/2014	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R211	06/02/2014	128.99	Put	Bond Future	341.4300		0.3414	350.9500	0.3509	2.788	0	0	0
2014/01/20	R211	06/02/2014	129.01	Put	Bond Future	361.4300		0.3614	370.9500	0.3709	2.634	0	0	0
2014/01/20	R211	06/02/2014	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R211	06/02/2014	129.00	Put	Bond Future	351.4300		0.3514	360.9500	0.3609	2.709	0	0	0
2014/01/20	R212	06/02/2014			Bond Future	131.1623		131.1623	131.1571	131.1571	(0.004)	0.0000	0.0000	21,791
2014/01/20	R212	06/02/2014	132.99	Put	Bond Future	1,827.6800		1.8277	1,832.8600	1.8329	0.283	0	0	0
2014/01/20	R212	06/02/2014	133.01	Put	Bond Future	1,847.6800		1.8477	1,852.8600	1.8529	0.280	0	0	0
2014/01/20	R212	06/02/2014	133.00	Put	Bond Future	1,837.6800		1.8377	1,842.8600	1.8429	0.282	0	0	0
2014/01/20	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R213	06/02/2014			Bond Future	8.9224		86.4847	8.9565	86.2259	0.382	0.0000	0.0000	21,529
2014/01/20	R213	06/02/2014	8.29	Put	Bond Future	5,155.4300		5.1554	5,357.0800	5.3571	3.911	0	0	0
2014/01/20	R213	06/02/2014	8.31	Put	Bond Future	5,004.3900		5.0044	5,201.6500	5.2016	3.942	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/20	R213	06/02/2014	8.29	Call	Bond Future	139.3400	0.1393	82.2700	0.0823	(40.957)	0	0	0
2014/01/20	R213	06/02/2014	8.30	Put	Bond Future	5,079.7300	5.0797	5,279.2100	5.2792	3.927	0	0	0
2014/01/20	R213	06/02/2014	8.30	Call	Bond Future	146.3200	0.1463	87.0800	0.0871	(40.487)	0	0	0
2014/01/20	R213	06/02/2014	8.31	Call	Bond Future	153.5500	0.1536	92.0900	0.0921	(40.026)	0	0	0
2014/01/20	R213	08/05/2014	7.65	Put	Bond Future	11,672.5200	11.6725	11,883.2800	11.8833	1.806	0	0	0
2014/01/20	R213	08/05/2014			Bond Future	9.0178	84.0977	9.0530	83.8353	0.390	0.0000	0.0000	0
2014/01/20	R213	08/05/2014	7.64	Put	Bond Future	11,753.4400	11.7534	11,964.9200	11.9649	1.799	0	0	0
2014/01/20	R213	08/05/2014	7.66	Put	Bond Future	11,591.8500	11.5918	11,801.8900	11.8019	1.812	0	0	0
2014/01/20	R213	08/05/2014	7.65	Call	Bond Future	467.7600	0.4678	416.1400	0.4161	(11.036)	0	0	0
2014/01/20	R213	08/05/2014	7.64	Call	Bond Future	458.9800	0.4590	408.0800	0.4081	(11.090)	0	0	0
2014/01/20	R213	08/05/2014	7.66	Call	Bond Future	476.6700	0.4767	424.3300	0.4243	(10.980)	0	0	0
2014/01/20	R213	07/08/2014	8.86	Call	Bond Future	3,790.2800	3.7903	3,633.4300	3.6334	(4.138)	0	0	0
2014/01/20	R213	07/08/2014			Bond Future	9.1080	85.2861	9.1445	85.0187	0.401	0.0000	0.0000	0
2014/01/20	R213	07/08/2014	8.84	Call	Bond Future	3,726.2800	3.7263	3,570.8700	3.5709	(4.171)	0	0	0
2014/01/20	R213	07/08/2014	8.85	Call	Bond Future	3,758.2000	3.7582	3,602.0700	3.6021	(4.154)	0	0	0
2014/01/20	R213	07/08/2014	8.84	Put	Bond Future	5,729.6200	5.7296	5,841.6300	5.8416	1.955	0	0	0
2014/01/20	R213	07/08/2014	8.86	Put	Bond Future	5,641.6900	5.6417	5,752.2600	5.7523	1.960	0	0	0
2014/01/20	R213	07/08/2014	8.85	Put	Bond Future	5,685.5300	5.6855	5,796.8200	5.7968	1.957	0	0	0
2014/01/20	R213	06/11/2014	8.84	Call	Bond Future	4,229.4100	4.2294	4,080.0900	4.0801	(3.531)	0	0	0
2014/01/20	R213	06/11/2014	8.85	Put	Bond Future	6,820.1000	6.8201	6,940.5900	6.9406	1.767	0	0	0
2014/01/20	R213	06/11/2014			Bond Future	9.1964	83.0056	9.2339	82.7352	0.408	0.0000	0.0000	0
2014/01/20	R213	06/11/2014	8.85	Call	Bond Future	4,260.3200	4.2603	4,110.3800	4.1104	(3.519)	0	0	0
2014/01/20	R213	06/11/2014	8.86	Call	Bond Future	4,291.3400	4.2913	4,140.8000	4.1408	(3.508)	0	0	0
2014/01/20	R213	06/11/2014	8.84	Put	Bond Future	6,864.8000	6.8648	6,985.9100	6.9859	1.764	0	0	0
2014/01/20	R213	06/11/2014	8.86	Put	Bond Future	6,775.6000	6.7756	6,895.4900	6.8955	1.769	0	0	0
2014/01/20	R214	06/02/2014			Bond Future	9.1758	76.3532	9.2100	76.0907	0.373	0.0000	0.0000	5,455
2014/01/20	R214	06/02/2014	8.99	Put	Bond Future	2,350.2600	2.3503	2,416.4200	2.4164	2.815	0	0	0
2014/01/20	R214	06/02/2014	9.01	Put	Bond Future	2,247.4700	2.2475	2,307.5300	2.3075	2.672	0	0	0
2014/01/20	R214	06/02/2014	8.99	Call	Bond Future	894.9300	0.8949	698.5200	0.6985	(21.947)	0	0	0
2014/01/20	R214	06/02/2014	9.00	Put	Bond Future	2,298.5100	2.2985	2,361.6000	2.3616	2.745	0	0	0
2014/01/20	R214	06/02/2014	9.00	Call	Bond Future	922.7400	0.9227	723.2600	0.7233	(21.618)	0	0	0
2014/01/20	R214	06/02/2014	9.01	Call	Bond Future	951.1100	0.9511	748.6000	0.7486	(21.292)	0	0	0
2014/01/20	R214	08/05/2014			Bond Future	9.2646	74.0842	9.2998	73.8180	0.380	0.0000	0.0000	0
2014/01/20	R214	08/05/2014	9.00	Call	Bond Future	2,712.9200	2.7129	2,550.7300	2.5507	(5.978)	0	0	0
2014/01/20	R214	08/05/2014	8.99	Put	Bond Future	4,813.6800	4.8137	4,918.7500	4.9188	2.183	0	0	0
2014/01/20	R214	08/05/2014	9.01	Put	Bond Future	4,718.0400	4.7180	4,821.1200	4.8211	2.185	0	0	0
2014/01/20	R214	08/05/2014	9.00	Put	Bond Future	4,765.6900	4.7657	4,869.7600	4.8698	2.184	0	0	0
2014/01/20	R214	08/05/2014	9.01	Call	Bond Future	2,744.6200	2.7446	2,581.4400	2.5814	(5.945)	0	0	0
2014/01/20	R214	08/05/2014	8.99	Call	Bond Future	2,681.4300	2.6814	2,520.2400	2.5202	(6.011)	0	0	0
2014/01/20	R248	06/02/2014	9.11	Put	Bond Future	1,459.4100	1.4594	1,794.0000	1.7940	22.926	0	0	0
2014/01/20	R248	06/02/2014			Bond Future	9.2565	98.7350	9.2907	98.4004	0.369	0.0000	0.0000	12,135
2014/01/20	R248	06/02/2014	9.10	Put	Bond Future	1,560.4900	1.5605	1,895.0800	1.8951	21.441	0	0	0
2014/01/20	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R248	06/02/2014	9.09	Put	Bond Future	1,661.7600	1.6618	1,996.3500	1.9963	20.135	0	0	0

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2014/01/20	R248	08/05/2014	9.04	Put	Bond Future	3,063.3600	3.0634	3,402.5100	3.4025	11.071	0	0	0
2014/01/20	R248	08/05/2014			Bond Future	9.3484	95.6266	9.3836	95.2874	0.377	0.0000	0.0000	1,375
2014/01/20	R248	08/05/2014	9.06	Put	Bond Future	2,859.2900	2.8593	3,198.4400	3.1984	11.861	0	0	0
2014/01/20	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R248	08/05/2014	9.05	Put	Bond Future	2,961.2300	2.9612	3,300.3800	3.3004	11.453	0	0	0
2014/01/20	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/20	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **384969**