



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 27/01/2014 to 27/01/2014

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
2014/01/27	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/27	2025	06/02/2014			Bond Future	109.9304	109.9304	109.3334	109.3334	(0.543)	0.0000	0.0000	0
2014/01/27	2025	06/02/2014	110.99	Put	Bond Future	1,059.6300	1.0596	1,656.6100	1.6566	56.339	0	0	0
2014/01/27	2025	06/02/2014	111.01	Put	Bond Future	1,079.6300	1.0796	1,676.6100	1.6766	55.295	0	0	0
2014/01/27	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2025	06/02/2014	111.00	Put	Bond Future	1,069.6300	1.0696	1,666.6100	1.6666	55.812	0	0	0
2014/01/27	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2025	08/05/2014			Bond Future	111.5000	111.5000	110.8005	110.8005	(0.627)	0.0000	0.0000	0
2014/01/27	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	189.4700	0.1895	100.000	0	0	0
2014/01/27	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	199.4700	0.1995	100.000	0	0	0
2014/01/27	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	209.4700	0.2095	100.000	0	0	0
2014/01/27	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2037	06/02/2014			Bond Future	9.3700	92.1011	9.4944	91.0230	1.328	0.0000	0.0000	2,022
2014/01/27	2037	06/02/2014	9.38	Call	Bond Future	87.5100	0.0875	0.0000	0.0000	(100.000)	0	0	0
2014/01/27	2037	06/02/2014	9.39	Call	Bond Future	174.8000	0.1748	0.0000	0.0000	(100.000)	0	0	0
2014/01/27	2037	06/02/2014	9.37	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2014/01/27	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	990.5800	0.9906	100.000	0	0	0
2014/01/27	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	1,078.0100	1.0780	100.000	0	0	0
2014/01/27	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	903.2900	0.9033	100.000	0	0	0
2014/01/27	2037	08/05/2014	9.39	Put	Bond Future	745.7600	0.7458	1,838.3300	1.8383	146.504	0	0	0
2014/01/27	2037	08/05/2014			Bond Future	9.4763	93.3257	9.6048	92.2331	1.356	0.0000	0.0000	0
2014/01/27	2037	08/05/2014	9.38	Put	Bond Future	832.8200	0.8328	1,925.3900	1.9254	131.189	0	0	0
2014/01/27	2037	08/05/2014	9.37	Put	Bond Future	920.0200	0.9200	2,012.5900	2.0126	118.755	0	0	0
2014/01/27	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2037	07/08/2014	9.06	Put	Bond Future	4,552.9600	4.5530	5,662.4000	5.6624	24.367	0	0	0
2014/01/27	2037	07/08/2014			Bond Future	9.5792	90.3817	9.7122	89.2723	1.388	0.0000	0.0000	0
2014/01/27	2037	07/08/2014	9.05	Put	Bond Future	4,644.2600	4.6443	5,753.7000	5.7537	23.888	0	0	0
2014/01/27	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2037	07/08/2014	9.04	Put	Bond Future	4,735.7000	4.7357	5,845.1400	5.8451	23.427	0	0	0
2014/01/27	2037	06/11/2014	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	897.4800	0.8975	100.000	0	0	0
2014/01/27	2037	06/11/2014			Bond Future	9.7000	9.7000	9.8096	90.4758	1.130	0.0000	0.0000	0
2014/01/27	2037	06/11/2014	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2037	06/11/2014	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	980.1000	0.9801	100.000	0	0	0
2014/01/27	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	814.9800	0.8150	100.000	0	0	0
2014/01/27	2038	06/02/2014	107.00	Call	Bond Future	640.3500	0.6403	638.1700	0.6382	(0.340)	0	0	0
2014/01/27	2038	06/02/2014			Bond Future	107.6403	107.6403	107.6382	107.6382	(0.002)	0.0000	0.0000	24
2014/01/27	2038	06/02/2014	107.01	Call	Bond Future	630.3500	0.6303	628.1700	0.6282	(0.346)	0	0	0
2014/01/27	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/01/27	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2038	06/02/2014	106.99	Call	Bond Future	650.3500	0.6503	648.1700	0.6482	(0.335)	0	0	0
2014/01/27	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2038	08/05/2014			Bond Future	109.0000	109.0000	109.0825	109.0825	0.076	0.0000	0.0000	0
2014/01/27	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	82.4600	0.0825	100.000	0	0	0
2014/01/27	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	72.4600	0.0725	100.000	0	0	0
2014/01/27	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	92.4600	0.0925	100.000	0	0	0
2014/01/27	2050	06/02/2014			Bond Future	113.4582	113.4582	111.9542	111.9542	(1.326)	0.0000	0.0000	472
2014/01/27	2050	06/02/2014	110.00	Call	Bond Future	3,458.1900	3.4582	1,954.2300	1.9542	(43.490)	0	0	0
2014/01/27	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2050	06/02/2014	110.01	Call	Bond Future	3,448.1900	3.4482	1,944.2300	1.9442	(43.616)	0	0	0
2014/01/27	2050	06/02/2014	109.99	Call	Bond Future	3,468.1900	3.4682	1,964.2300	1.9642	(43.364)	0	0	0
2014/01/27	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	1,533.6900	1.5337	100.000	0	0	0
2014/01/27	2050	08/05/2014			Bond Future	115.0000	115.0000	113.4563	113.4563	(1.342)	0.0000	0.0000	0
2014/01/27	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	1,553.6900	1.5537	100.000	0	0	0
2014/01/27	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	1,543.6900	1.5437	100.000	0	0	0
2014/01/27	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	AL37	06/02/2014			Index Future	407.9660	407.9660	406.1160	406.1160	(0.453)	0.0000	0.0000	0
2014/01/27	AL37	08/05/2014			Index Future	413.3900	413.3900	411.5140	411.5140	(0.454)	0.0000	0.0000	0
2014/01/27	AL37	07/08/2014			Index Future	420.0000	420.0000	417.2970	417.2970	(0.644)	0.0000	0.0000	0
2014/01/27	AL7T	06/02/2014			Index Future	478.3320	478.3320	474.8730	474.8730	(0.723)	0.0000	0.0000	1
2014/01/27	AL7T	08/05/2014			Index Future	484.6920	484.6920	481.1840	481.1840	(0.724)	0.0000	0.0000	0
2014/01/27	AL7T	07/08/2014			Index Future	492.0000	492.0000	487.9470	487.9470	(0.824)	0.0000	0.0000	0
2014/01/27	ALBI	06/02/2014			Index Future	431.3770	431.3770	428.3740	428.3740	(0.696)	0.0000	0.0000	723

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2014/01/27	ALBI	08/05/2014			Index Future	437.1130	437.1130	434.0680	434.0680	(0.697)	0.0000	0.0000	118
2014/01/27	ALBI	07/08/2014			Index Future	443.2660	443.2660	440.1690	440.1690	(0.699)	0.0000	0.0000	0
2014/01/27	ALBI	06/11/2014			Index Future	450.0000	450.0000	446.6700	446.6700	(0.740)	0.0000	0.0000	0
2014/01/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/01/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/27	EL28	06/02/2014			Bond Future	114.1606	114.1606	113.4164	113.4164	(0.652)	0.0000	0.0000	0
2014/01/27	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	EL28	06/02/2014	111.01	Call	Bond Future	3,150.6300	3.1506	2,406.3800	2.4064	(23.622)	0	0	0
2014/01/27	EL28	06/02/2014	110.99	Call	Bond Future	3,170.6300	3.1706	2,426.3800	2.4264	(23.473)	0	0	0
2014/01/27	EL28	06/02/2014	111.00	Call	Bond Future	3,160.6300	3.1606	2,416.3800	2.4164	(23.548)	0	0	0
2014/01/27	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	EL28	08/05/2014			Bond Future	114.0000	114.0000	113.5174	113.5174	(0.423)	0.0000	0.0000	0
2014/01/27	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	472.5900	0.4726	100.000	0	0	0
2014/01/27	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	492.5900	0.4926	100.000	0	0	0
2014/01/27	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	482.5900	0.4826	100.000	0	0	0
2014/01/27	ES33	06/02/2014	9.54	Put	Bond Future	2,858.1000	2.8581	3,703.0400	3.7030	29.563	0	0	0
2014/01/27	ES33	06/02/2014			Bond Future	9.9287	82.2781	10.0478	81.4331	1.200	0.0000	0.0000	6,292
2014/01/27	ES33	06/02/2014	9.56	Put	Bond Future	2,707.1500	2.7071	3,552.0900	3.5521	31.211	0	0	0
2014/01/27	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	ES33	06/02/2014	9.55	Put	Bond Future	2,782.5700	2.7826	3,627.5100	3.6275	30.365	0	0	0
2014/01/27	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	ES33	08/05/2014	9.55	Put	Bond Future	3,661.1800	3.6612	4,517.4800	4.5175	23.389	0	0	0
2014/01/27	ES33	08/05/2014			Bond Future	10.0540	79.5897	10.1773	78.7334	1.225	0.0000	0.0000	0
2014/01/27	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	ES33	08/05/2014	9.54	Put	Bond Future	3,736.4700	3.7365	4,592.7700	4.5928	22.917	0	0	0
2014/01/27	ES33	08/05/2014	9.56	Put	Bond Future	3,585.9900	3.5860	4,442.2900	4.4423	23.879	0	0	0
2014/01/27	ES33	07/08/2014			Bond Future	10.1700	10.1700	10.3018	79.7321	1.296	0.0000	0.0000	0
2014/01/27	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	1,105.8400	1.1058	100.000	0	0	0
2014/01/27	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	967.8500	0.9678	100.000	0	0	0
2014/01/27	ES33	07/08/2014	10.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	1,036.8000	1.0368	100.000	0	0	0
2014/01/27	ES33	07/08/2014	10.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	ES33	07/08/2014	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	767.9300	0.7679	100.000	0	0	0
2014/01/27	ES33	06/11/2014			Bond Future	10.3000	10.3000	10.4250	77.1294	1.213	0.0000	0.0000	0
2014/01/27	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	835.2900	0.8353	100.000	0	0	0
2014/01/27	ES33	06/11/2014	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	ES33	06/11/2014	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	ES33	06/11/2014	10.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/01/27	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	902.7500	0.9028	100.000	0	0	0
2014/01/27	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	GOVI	06/02/2014			GOVI	430.9490	430.9490	428.1010	428.1010	(0.661)	0.0000	0.0000	486
2014/01/27	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	GOVI	06/02/2014	439.99	Put	GOVI	90,410.0000	9.0410	118,890.0000	11.8890	31.501	0	0	0
2014/01/27	GOVI	06/02/2014	440.01	Put	GOVI	90,610.0000	9.0610	119,090.0000	11.9090	31.431	0	0	0
2014/01/27	GOVI	06/02/2014	440.00	Put	GOVI	90,510.0000	9.0510	118,990.0000	11.8990	31.466	0	0	0
2014/01/27	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	GOVI	08/05/2014			GOVI	436.6790	436.6790	433.7910	433.7910	(0.661)	0.0000	0.0000	2
2014/01/27	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	GOVI	08/05/2014	441.99	Put	GOVI	53,110.0000	5.3110	81,990.0000	8.1990	54.378	0	0	0
2014/01/27	GOVI	08/05/2014	442.01	Put	GOVI	53,310.0000	5.3310	82,190.0000	8.2190	54.174	0	0	0
2014/01/27	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	GOVI	08/05/2014	442.00	Put	GOVI	53,210.0000	5.3210	82,090.0000	8.2090	54.276	0	0	0
2014/01/27	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	GOVI	07/08/2014			GOVI	442.8260	442.8260	439.8880	439.8880	(0.663)	0.0000	0.0000	0
2014/01/27	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	GOVI	07/08/2014	459.99	Put	GOVI	171,640.0000	17.1640	201,020.0000	20.1020	17.117	0	0	0
2014/01/27	GOVI	07/08/2014	460.01	Put	GOVI	171,840.0000	17.1840	201,220.0000	20.1220	17.097	0	0	0
2014/01/27	GOVI	07/08/2014	460.00	Put	GOVI	171,740.0000	17.1740	201,120.0000	20.1120	17.107	0	0	0
2014/01/27	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	GOVI	06/11/2014			GOVI	449.0000	449.0000	446.3850	446.3850	(0.582)	0.0000	0.0000	0
2014/01/27	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	26,050.0000	2.6050	100.000	0	0	0
2014/01/27	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	26,250.0000	2.6250	100.000	0	0	0
2014/01/27	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	26,150.0000	2.6150	100.000	0	0	0
2014/01/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/27	IGOV	06/02/2014			Index Future	200.5700	200.5700	198.9500	198.9500	(0.808)	0.0000	0.0000	1,321
2014/01/27	IGOV	08/05/2014			Index Future	203.2620	203.2620	201.6190	201.6190	(0.808)	0.0000	0.0000	30
2014/01/27	IGOV	07/08/2014			Index Future	206.1480	206.1480	204.4770	204.4770	(0.811)	0.0000	0.0000	0
2014/01/27	IGOV	06/11/2014			Index Future	209.2160	209.2160	207.5210	207.5210	(0.810)	0.0000	0.0000	0
2014/01/27	ILBI	06/02/2014			Index Future	543.7470	543.7470	542.9720	542.9720	(0.143)	0.0000	0.0000	190
2014/01/27	ILBI	08/05/2014			Index Future	551.0730	551.0730	550.2870	550.2870	(0.143)	0.0000	0.0000	0
2014/01/27	ILBI	07/08/2014			Index Future	558.9600	558.9600	558.1600	558.1600	(0.143)	0.0000	0.0000	20
2014/01/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0

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2014/01/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/27	JBAF	19/02/2014			Jibar Tradeable Future	5.3600	94.6400	5.3500	94.6500	(0.187)	0.0000	0.0000	0
2014/01/27	JBAF	19/03/2014			Jibar Tradeable Future	5.4200	94.5800	5.4500	94.5500	0.554	0.0000	0.0000	4,000
2014/01/27	JBAF	16/04/2014			Jibar Tradeable Future	5.6300	94.3700	5.6200	94.3800	(0.178)	0.0000	0.0000	0
2014/01/27	JBAF	21/05/2014			Jibar Tradeable Future	5.7300	94.2700	5.8100	94.1900	1.396	0.0000	0.0000	4,000
2014/01/27	JBAF	18/06/2014			Jibar Tradeable Future	6.0000	94.0000	6.0200	93.9800	0.333	0.0000	0.0000	1,000
2014/01/27	JBAF	16/07/2014			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	0
2014/01/27	JBAF	17/09/2014			Jibar Tradeable Future	6.3700	93.6300	6.4200	93.5800	0.785	0.0000	0.0000	1,000
2014/01/27	JBAF	17/12/2014			Jibar Tradeable Future	6.7200	93.2800	6.7800	93.2200	0.893	0.0000	0.0000	0
2014/01/27	JBAF	18/03/2015			Jibar Tradeable Future	6.9800	93.0200	7.0200	92.9800	0.573	0.0000	0.0000	150
2014/01/27	JBAF	17/06/2015			Jibar Tradeable Future	7.2400	92.7600	7.2500	92.7500	0.138	0.0000	0.0000	3,200
2014/01/27	JBAF	16/09/2015			Jibar Tradeable Future	7.4800	92.5200	7.4900	92.5100	0.134	0.0000	0.0000	0
2014/01/27	JBAF	15/12/2015			Jibar Tradeable Future	7.7100	92.2900	7.7300	92.2700	0.259	0.0000	0.0000	0
2014/01/27	R023	06/02/2014			Bond Future	8.2973	100.0693	8.4368	99.2183	1.681	0.0000	0.0000	11,257
2014/01/27	R023	06/02/2014	7.84	Put	Bond Future	2,859.9100	2.8599	3,710.8600	3.7109	29.754	0	0	0
2014/01/27	R023	06/02/2014	7.86	Put	Bond Future	2,732.5900	2.7326	3,583.5400	3.5835	31.141	0	0	0
2014/01/27	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R023	06/02/2014	7.85	Put	Bond Future	2,796.2300	2.7962	3,647.1800	3.6472	30.432	0	0	0
2014/01/27	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R023	08/05/2014			Bond Future	8.4117	97.4830	8.5569	96.6205	1.727	0.0000	0.0000	330
2014/01/27	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R023	08/05/2014	7.59	Put	Bond Future	5,071.6600	5.0717	5,934.1200	5.9341	17.005	0	0	0
2014/01/27	R023	08/05/2014	7.61	Put	Bond Future	4,944.2100	4.9442	5,806.6700	5.8067	17.444	0	0	0
2014/01/27	R023	08/05/2014	7.60	Put	Bond Future	5,007.9100	5.0079	5,870.3700	5.8704	17.222	0	0	0
2014/01/27	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R023	07/08/2014	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R023	07/08/2014			Bond Future	8.5200	8.5200	8.6720	97.8666	1.784	0.0000	0.0000	0
2014/01/27	R023	07/08/2014	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R023	07/08/2014	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R023	07/08/2014	8.49	Put	Bond Future	0.0000	0.0000	1,053.5800	1.0536	100.000	0	0	0
2014/01/27	R023	07/08/2014	8.51	Put	Bond Future	0.0000	0.0000	937.0800	0.9371	100.000	0	0	0
2014/01/27	R023	07/08/2014	8.50	Put	Bond Future	0.0000	0.0000	995.3100	0.9953	100.000	0	0	0
2014/01/27	R023	06/11/2014			Bond Future	8.6300	8.6300	8.7854	95.3955	1.800	0.0000	0.0000	0
2014/01/27	R023	06/11/2014	8.59	Put	Bond Future	0.0000	0.0000	1,100.3100	1.1003	100.000	0	0	0
2014/01/27	R023	06/11/2014	8.61	Put	Bond Future	0.0000	0.0000	986.9300	0.9869	100.000	0	0	0
2014/01/27	R023	06/11/2014	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R023	06/11/2014	8.60	Put	Bond Future	0.0000	0.0000	1,043.6000	1.0436	100.000	0	0	0
2014/01/27	R023	06/11/2014	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R023	06/11/2014	8.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/01/27	R157	06/02/2014	5.64	Call	Bond Future	0.3600	0.0004	0.0200	0.0000	(94.444)	0	0	0
2014/01/27	R157	06/02/2014	5.65	Put	Bond Future	1,352.1300	1.3521	1,518.9200	1.5189	12.335	0	0	0
2014/01/27	R157	06/02/2014			Bond Future	6.4915	115.9588	6.5965	115.7917	1.618	0.0000	0.0000	28,563
2014/01/27	R157	06/02/2014	5.65	Call	Bond Future	0.4000	0.0004	0.0200	0.0000	(95.000)	0	0	0
2014/01/27	R157	06/02/2014	5.66	Call	Bond Future	0.4500	0.0005	0.0200	0.0000	(95.556)	0	0	0
2014/01/27	R157	06/02/2014	5.64	Put	Bond Future	1,368.2900	1.3683	1,535.1200	1.5351	12.193	0	0	0
2014/01/27	R157	06/02/2014	5.66	Put	Bond Future	1,335.9900	1.3360	1,502.7300	1.5027	12.481	0	0	0
2014/01/27	R157	08/05/2014	5.20	Call	Bond Future	29.2600	0.0293	19.5800	0.0196	(33.083)	0	0	0
2014/01/27	R157	08/05/2014			Bond Future	6.7180	110.6925	6.8447	110.5229	1.886	0.0000	0.0000	0
2014/01/27	R157	08/05/2014	5.21	Call	Bond Future	30.0100	0.0300	20.1100	0.0201	(32.989)	0	0	0
2014/01/27	R157	08/05/2014	5.19	Call	Bond Future	28.5400	0.0285	19.0600	0.0191	(33.217)	0	0	0
2014/01/27	R157	08/05/2014	5.20	Put	Bond Future	2,090.5600	2.0906	2,250.4600	2.2505	7.649	0	0	0
2014/01/27	R157	08/05/2014	5.19	Put	Bond Future	2,103.6000	2.1036	2,263.7000	2.2637	7.611	0	0	0
2014/01/27	R157	08/05/2014	5.21	Put	Bond Future	2,077.5500	2.0775	2,237.2300	2.2372	7.686	0	0	0
2014/01/27	R157	07/08/2014	6.76	Put	Bond Future	738.1000	0.7381	833.3300	0.8333	12.902	0	0	0
2014/01/27	R157	07/08/2014			Bond Future	6.9602	112.2517	7.1200	112.0780	2.296	0.0000	0.0000	0
2014/01/27	R157	07/08/2014	6.75	Put	Bond Future	743.8900	0.7439	839.6100	0.8396	12.867	0	0	0
2014/01/27	R157	07/08/2014	6.74	Call	Bond Future	509.5000	0.5095	431.9400	0.4319	(15.223)	0	0	0
2014/01/27	R157	07/08/2014	6.75	Call	Bond Future	514.6000	0.5146	436.5500	0.4366	(15.167)	0	0	0
2014/01/27	R157	07/08/2014	6.76	Call	Bond Future	519.7300	0.5197	441.1900	0.4412	(15.112)	0	0	0
2014/01/27	R157	07/08/2014	6.74	Put	Bond Future	749.7100	0.7497	845.9200	0.8459	12.833	0	0	0
2014/01/27	R157	06/11/2014	6.19	Put	Bond Future	1,184.6100	1.1846	1,311.2900	1.3113	10.694	0	0	0
2014/01/27	R157	06/11/2014			Bond Future	7.2745	107.0998	7.4836	106.9246	2.875	0.0000	0.0000	0
2014/01/27	R157	06/11/2014	6.21	Put	Bond Future	1,172.3200	1.1723	1,298.3700	1.2984	10.752	0	0	0
2014/01/27	R157	06/11/2014	6.20	Put	Bond Future	1,178.4500	1.1784	1,304.8200	1.3048	10.723	0	0	0
2014/01/27	R157	06/11/2014	6.21	Call	Bond Future	273.1700	0.2732	224.0300	0.2240	(17.989)	0	0	0
2014/01/27	R157	06/11/2014	6.19	Call	Bond Future	268.4500	0.2684	219.9400	0.2199	(18.070)	0	0	0
2014/01/27	R157	06/11/2014	6.20	Call	Bond Future	270.8000	0.2708	221.9800	0.2220	(18.028)	0	0	0
2014/01/27	R186	06/02/2014	8.75	Put	Bond Future	586.4800	0.5865	770.0100	0.7700	31.293	0	0	250
2014/01/27	R186	06/02/2014			Bond Future	8.5656	116.3792	8.6749	115.4553	1.276	0.0000	0.0000	60,119
2014/01/27	R186	06/02/2014	7.75	Call	Bond Future	8.9000	0.0089	0.8000	0.0008	(91.011)	0	0	0
2014/01/27	R186	06/02/2014	7.74	Put	Bond Future	7,335.7300	7.3357	8,252.2100	8.2522	12.493	0	0	0
2014/01/27	R186	06/02/2014	7.76	Put	Bond Future	7,152.2300	7.1522	8,067.2900	8.0673	12.794	0	0	0
2014/01/27	R186	06/02/2014	7.75	Put	Bond Future	7,243.9000	7.2439	8,159.7000	8.1597	12.642	0	0	0
2014/01/27	R186	06/02/2014	8.75	Call	Bond Future	2,138.7200	2.1387	1,398.3500	1.3984	(34.617)	0	0	0
2014/01/27	R186	06/02/2014	7.76	Call	Bond Future	9.7400	0.0097	0.9000	0.0009	(90.760)	0	0	0
2014/01/27	R186	06/02/2014	7.74	Call	Bond Future	8.1300	0.0081	0.7100	0.0007	(91.267)	0	0	0
2014/01/27	R186	08/05/2014	7.50	Put	Bond Future	10,989.3500	10.9893	11,779.6400	11.7796	7.191	0	0	0
2014/01/27	R186	08/05/2014	8.25	Put	Bond Future	5,762.1500	5.7622	6,330.4400	6.3304	9.862	0	0	0
2014/01/27	R186	08/05/2014			Bond Future	8.6757	117.9266	8.7891	116.9902	1.308	0.0000	0.0000	950
2014/01/27	R186	08/05/2014	9.25	Put	Bond Future	1,801.0000	1.8010	2,043.1800	2.0432	13.447	0	0	8,000
2014/01/27	R186	08/05/2014	7.09	Put	Bond Future	14,563.9000	14.5639	15,426.8000	15.4268	5.925	0	0	0
2014/01/27	R186	08/05/2014	9.00	Put	Bond Future	2,488.8200	2.4888	2,802.7500	2.8027	12.614	0	0	400
2014/01/27	R186	08/05/2014	7.10	Call	Bond Future	272.8900	0.2729	198.0800	0.1981	(27.414)	0	0	0
2014/01/27	R186	08/05/2014	8.50	Call	Bond Future	2,981.9000	2.9819	2,526.5300	2.5265	(15.271)	0	0	0
2014/01/27	R186	08/05/2014	7.11	Call	Bond Future	278.9400	0.2789	202.7400	0.2027	(27.318)	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
2014/01/27	R186	08/05/2014	9.25	Call	Bond Future	6,430.9900	6.4310	5,736.8400	5.7368	(10.794)	0	0	0
2014/01/27	R186	08/05/2014	8.25	Call	Bond Future	2,151.0900	2.1511	1,783.0500	1.7831	(17.109)	0	0	8,000
2014/01/27	R186	08/05/2014	7.09	Call	Bond Future	266.9400	0.2669	193.5100	0.1935	(27.508)	0	0	0
2014/01/27	R186	08/05/2014	8.50	Put	Bond Future	4,453.0300	4.4530	4,933.9900	4.9340	10.801	0	0	1,933
2014/01/27	R186	08/05/2014	7.11	Put	Bond Future	14,380.5300	14.3805	15,240.6600	15.2407	5.981	0	0	0
2014/01/27	R186	08/05/2014	7.50	Call	Bond Future	617.2100	0.6172	471.1700	0.4712	(23.661)	0	0	1,933
2014/01/27	R186	08/05/2014	9.00	Call	Bond Future	5,136.6900	5.1367	4,514.2900	4.5143	(12.117)	0	0	0
2014/01/27	R186	08/05/2014	7.10	Put	Bond Future	14,472.1100	14.4721	15,333.6300	15.3336	5.953	0	0	0
2014/01/27	R186	07/08/2014	8.31	Call	Bond Future	3,030.9700	3.0310	2,640.8300	2.6408	(12.872)	0	0	0
2014/01/27	R186	07/08/2014			Bond Future	8.7787	114.2953	8.8966	113.3440	1.344	0.0000	0.0000	0
2014/01/27	R186	07/08/2014	8.92	Put	Bond Future	4,172.1100	4.1721	4,570.6100	4.5706	9.552	0	0	840
2014/01/27	R186	07/08/2014	8.29	Call	Bond Future	2,968.9100	2.9689	2,584.1300	2.5841	(12.960)	0	0	0
2014/01/27	R186	07/08/2014	8.30	Call	Bond Future	2,999.8400	2.9998	2,612.3800	2.6124	(12.916)	0	0	0
2014/01/27	R186	07/08/2014	8.29	Put	Bond Future	7,032.5100	7.0325	7,599.0800	7.5991	8.056	0	0	0
2014/01/27	R186	07/08/2014	8.92	Call	Bond Future	5,310.4300	5.3104	4,757.5800	4.7576	(10.411)	0	0	0
2014/01/27	R186	07/08/2014	8.31	Put	Bond Future	6,924.2900	6.9243	7,485.5000	7.4855	8.105	0	0	0
2014/01/27	R186	07/08/2014	8.30	Put	Bond Future	6,978.2600	6.9783	7,542.1500	7.5422	8.081	0	0	0
2014/01/27	R186	06/11/2014	8.14	Call	Bond Future	3,015.8800	3.0159	2,663.5000	2.6635	(11.684)	0	0	0
2014/01/27	R186	06/11/2014	8.15	Put	Bond Future	9,017.9600	9.0180	9,627.5100	9.6275	6.759	0	0	0
2014/01/27	R186	06/11/2014			Bond Future	8.8763	115.9850	8.9986	115.0208	1.378	0.0000	0.0000	0
2014/01/27	R186	06/11/2014	9.17	Call	Bond Future	6,740.6200	6.7406	6,156.5600	6.1566	(8.665)	0	0	0
2014/01/27	R186	06/11/2014	8.15	Call	Bond Future	3,043.9600	3.0440	2,689.3100	2.6893	(11.651)	0	0	0
2014/01/27	R186	06/11/2014	8.16	Call	Bond Future	3,072.1900	3.0722	2,715.2900	2.7153	(11.617)	0	0	0
2014/01/27	R186	06/11/2014	9.17	Put	Bond Future	4,444.3700	4.4444	4,824.5100	4.8245	8.553	0	0	2,010
2014/01/27	R186	06/11/2014	8.14	Put	Bond Future	9,075.1900	9.0752	9,687.0100	9.6870	6.742	0	0	0
2014/01/27	R186	06/11/2014	8.16	Put	Bond Future	8,960.9700	8.9610	9,568.2700	9.5683	6.777	0	0	0
2014/01/27	R197	06/02/2014			Bond Future	275.7478	275.7478	273.3397	273.3397	(0.873)	0.0000	0.0000	2,049
2014/01/27	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R197	06/02/2014	279.99	Put	Bond Future	4,242.2100	4.2422	6,650.3500	6.6503	56.766	0	0	0
2014/01/27	R197	06/02/2014	280.01	Put	Bond Future	4,262.2100	4.2622	6,670.3500	6.6703	56.500	0	0	0
2014/01/27	R197	06/02/2014	280.00	Put	Bond Future	4,252.2100	4.2522	6,660.3500	6.6603	56.633	0	0	0
2014/01/27	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R197	08/05/2014			Bond Future	250.0000	250.0000	277.0075	277.0075	10.803	0.0000	0.0000	0
2014/01/27	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R197	08/05/2014	250.01	Call	Bond Future	0.0000	0.0000	26,997.4800	26.9975	100.000	0	0	0
2014/01/27	R197	08/05/2014	249.99	Call	Bond Future	0.0000	0.0000	27,017.4800	27.0175	100.000	0	0	0
2014/01/27	R197	08/05/2014	250.00	Call	Bond Future	0.0000	0.0000	27,007.4800	27.0075	100.000	0	0	0
2014/01/27	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R201	06/02/2014	5.24	Put	Bond Future	269.5600	0.2696	286.2200	0.2862	6.180	0	0	0
2014/01/27	R201	06/02/2014			Bond Future	5.5368	103.8920	5.5671	103.8664	0.547	0.0000	0.0000	0
2014/01/27	R201	06/02/2014	5.26	Put	Bond Future	255.2500	0.2552	270.9700	0.2710	6.159	0	0	0
2014/01/27	R201	06/02/2014	5.24	Call	Bond Future	18.0800	0.0181	9.1500	0.0092	(49.392)	0	0	0
2014/01/27	R201	06/02/2014	5.25	Put	Bond Future	262.3900	0.2624	278.5800	0.2786	6.170	0	0	0
2014/01/27	R201	06/02/2014	5.25	Call	Bond Future	19.4000	0.0194	10.0000	0.0100	(48.454)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/27	R201	06/02/2014	5.26	Call	Bond Future	20.7500	0.0208	10.8800	0.0109	(47.566)	0	0	0
2014/01/27	R201	08/05/2014			Bond Future	5.6149	105.2733	5.6584	105.2472	0.774	0.0000	0.0000	0
2014/01/27	R201	08/05/2014	4.75	Call	Bond Future	53.9000	0.0539	47.3900	0.0474	(12.078)	0	0	0
2014/01/27	R201	08/05/2014	4.76	Call	Bond Future	54.9700	0.0550	48.3800	0.0484	(11.988)	0	0	0
2014/01/27	R201	08/05/2014	4.74	Call	Bond Future	52.8300	0.0528	46.4200	0.0464	(12.133)	0	0	0
2014/01/27	R201	08/05/2014	4.76	Put	Bond Future	570.7500	0.5708	590.2500	0.5902	3.417	0	0	0
2014/01/27	R201	08/05/2014	4.75	Put	Bond Future	575.7400	0.5757	595.3200	0.5953	3.401	0	0	0
2014/01/27	R201	08/05/2014	4.74	Put	Bond Future	580.7300	0.5807	600.4100	0.6004	3.389	0	0	0
2014/01/27	R201	07/08/2014	5.31	Put	Bond Future	256.3100	0.2563	270.6100	0.2706	5.579	0	0	0
2014/01/27	R201	07/08/2014			Bond Future	5.5240	102.3459	5.6022	102.3178	1.415	0.0000	0.0000	0
2014/01/27	R201	07/08/2014	5.30	Put	Bond Future	258.3300	0.2583	272.7000	0.2727	5.563	0	0	0
2014/01/27	R201	07/08/2014	5.31	Call	Bond Future	179.1700	0.1792	165.3200	0.1653	(7.730)	0	0	0
2014/01/27	R201	07/08/2014	5.29	Call	Bond Future	176.0100	0.1760	162.3100	0.1623	(7.784)	0	0	0
2014/01/27	R201	07/08/2014	5.30	Call	Bond Future	177.5900	0.1776	163.8100	0.1638	(7.759)	0	0	0
2014/01/27	R201	07/08/2014	5.29	Put	Bond Future	260.3600	0.2604	274.8100	0.2748	5.550	0	0	0
2014/01/27	R202	06/02/2014	208.99	Put	Bond Future	964.4500	0.9644	1,608.9600	1.6090	66.827	0	0	0
2014/01/27	R202	06/02/2014			Bond Future	211.2453	211.2453	209.0547	209.0547	(1.037)	0.0000	0.0000	44,679
2014/01/27	R202	06/02/2014	209.01	Put	Bond Future	970.8600	0.9709	1,618.9300	1.6189	66.752	0	0	0
2014/01/27	R202	06/02/2014	208.99	Call	Bond Future	3,219.7300	3.2197	1,673.6300	1.6736	(48.020)	0	0	0
2014/01/27	R202	06/02/2014	209.00	Put	Bond Future	967.6500	0.9677	1,613.9400	1.6139	66.790	0	0	0
2014/01/27	R202	06/02/2014	209.00	Call	Bond Future	3,212.9300	3.2129	1,668.6100	1.6686	(48.066)	0	0	0
2014/01/27	R202	06/02/2014	209.01	Call	Bond Future	3,206.1400	3.2061	1,663.6000	1.6636	(48.112)	0	0	0
2014/01/27	R202	08/05/2014	215.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R202	08/05/2014			Bond Future	215.0000	215.0000	211.8600	211.8600	(1.460)	0.0000	0.0000	0
2014/01/27	R202	08/05/2014	215.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R202	08/05/2014	214.99	Put	Bond Future	0.0000	0.0000	3,130.0200	3.1300	100.000	0	0	0
2014/01/27	R202	08/05/2014	215.01	Put	Bond Future	0.0000	0.0000	3,150.0200	3.1500	100.000	0	0	0
2014/01/27	R202	08/05/2014	214.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R202	08/05/2014	215.00	Put	Bond Future	0.0000	0.0000	3,140.0200	3.1400	100.000	0	0	0
2014/01/27	R203	06/02/2014			Bond Future	7.3345	106.2281	7.4589	105.8356	1.697	0.0000	0.0000	10,779
2014/01/27	R203	06/02/2014	5.95	Put	Bond Future	4,493.1200	4.4931	4,885.6700	4.8857	8.737	0	0	0
2014/01/27	R203	06/02/2014	6.14	Put	Bond Future	3,862.4200	3.8624	4,254.9700	4.2550	10.163	0	0	0
2014/01/27	R203	06/02/2014	6.16	Put	Bond Future	3,796.3000	3.7963	4,188.8400	4.1888	10.340	0	0	0
2014/01/27	R203	06/02/2014	6.84	Put	Bond Future	1,595.7500	1.5957	1,972.5100	1.9725	23.610	0	0	0
2014/01/27	R203	06/02/2014	6.15	Put	Bond Future	3,829.3500	3.8294	4,221.9000	4.2219	10.251	0	0	0
2014/01/27	R203	06/02/2014	5.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	16
2014/01/27	R203	06/02/2014	6.16	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/27	R203	06/02/2014	6.84	Call	Bond Future	18.0500	0.0181	2.2600	0.0023	(87.479)	0	0	13
2014/01/27	R203	06/02/2014	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R203	06/02/2014	6.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R203	08/05/2014	7.40	Put	Bond Future	1,285.6500	1.2856	1,494.5500	1.4946	16.249	0	0	0
2014/01/27	R203	08/05/2014	5.76	Call	Bond Future	32.6000	0.0326	20.1400	0.0201	(38.221)	0	0	0
2014/01/27	R203	08/05/2014	6.84	Call	Bond Future	399.9200	0.3999	299.6100	0.2996	(25.083)	0	0	29
2014/01/27	R203	08/05/2014	5.74	Call	Bond Future	30.8200	0.0308	18.9700	0.0190	(38.449)	0	0	0
2014/01/27	R203	08/05/2014			Bond Future	7.5021	103.4800	7.6374	103.0821	1.804	0.0000	0.0000	140
2014/01/27	R203	08/05/2014	5.76	Put	Bond Future	5,330.3500	5.3303	5,715.8100	5.7158	7.231	0	0	0

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2014/01/27	R203	08/05/2014	6.84	Put	Bond Future	2,374.5700	2.3746	2,672.1800	2.6722	12.533	0	0	0
2014/01/27	R203	08/05/2014	5.75	Put	Bond Future	5,360.8300	5.3608	5,746.6000	5.7466	7.196	0	0	0
2014/01/27	R203	08/05/2014	5.74	Put	Bond Future	5,391.3300	5.3913	5,777.4000	5.7774	7.161	0	0	0
2014/01/27	R203	08/05/2014	7.40	Call	Bond Future	984.2300	0.9842	795.2100	0.7952	(19.205)	0	0	16
2014/01/27	R203	08/05/2014	5.75	Call	Bond Future	31.7000	0.0317	19.5500	0.0196	(38.328)	0	0	0
2014/01/27	R203	07/08/2014	7.30	Call	Bond Future	994.6700	0.9947	832.1300	0.8321	(16.341)	0	0	0
2014/01/27	R203	07/08/2014			Bond Future	7.6641	104.9373	7.8126	104.5321	1.938	0.0000	0.0000	0
2014/01/27	R203	07/08/2014	7.31	Call	Bond Future	1,005.6400	1.0056	841.8800	0.8419	(16.284)	0	0	0
2014/01/27	R203	07/08/2014	6.84	Put	Bond Future	2,856.1600	2.8562	3,152.0200	3.1520	10.359	0	0	0
2014/01/27	R203	07/08/2014	7.29	Put	Bond Future	2,013.6800	2.0137	2,257.5800	2.2576	12.112	0	0	0
2014/01/27	R203	07/08/2014	7.31	Put	Bond Future	1,980.1600	1.9802	2,221.6300	2.2216	12.194	0	0	0
2014/01/27	R203	07/08/2014	7.30	Put	Bond Future	1,996.8700	1.9969	2,239.5600	2.2396	12.154	0	0	0
2014/01/27	R203	07/08/2014	7.29	Call	Bond Future	983.7800	0.9838	822.4500	0.8225	(16.399)	0	0	0
2014/01/27	R203	07/08/2014	6.84	Call	Bond Future	570.3100	0.5703	460.9400	0.4609	(19.177)	0	0	46
2014/01/27	R203	06/11/2014	6.86	Call	Bond Future	676.4200	0.6764	562.9500	0.5630	(16.775)	0	0	0
2014/01/27	R203	06/11/2014			Bond Future	7.8334	102.3255	7.9964	101.9153	2.080	0.0000	0.0000	0
2014/01/27	R203	06/11/2014	6.98	Call	Bond Future	767.3700	0.7674	642.9600	0.6430	(16.213)	0	0	14
2014/01/27	R203	06/11/2014	6.84	Call	Bond Future	662.1800	0.6622	550.4800	0.5505	(16.869)	0	0	45
2014/01/27	R203	06/11/2014	6.85	Call	Bond Future	669.2700	0.6693	556.6900	0.5567	(16.821)	0	0	0
2014/01/27	R203	06/11/2014	6.98	Put	Bond Future	2,949.5700	2.9496	3,235.3300	3.2353	9.688	0	0	0
2014/01/27	R203	06/11/2014	6.84	Put	Bond Future	3,207.9600	3.2080	3,506.4300	3.5064	9.304	0	0	0
2014/01/27	R203	06/11/2014	6.86	Put	Bond Future	3,170.1600	3.1702	3,466.8600	3.4669	9.359	0	0	0
2014/01/27	R203	06/11/2014	6.85	Put	Bond Future	3,189.0300	3.1890	3,486.6200	3.4866	9.332	0	0	0
2014/01/27	R204	06/02/2014	6.39	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/27	R204	06/02/2014			Bond Future	7.6308	102.6030	7.7502	102.1228	1.565	0.0000	0.0000	29,703
2014/01/27	R204	06/02/2014	6.40	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/27	R204	06/02/2014	6.41	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/27	R204	06/02/2014	6.39	Put	Bond Future	5,159.9500	5.1600	5,640.1600	5.6402	9.306	0	0	0
2014/01/27	R204	06/02/2014	6.41	Put	Bond Future	5,074.2800	5.0743	5,554.4800	5.5545	9.463	0	0	0
2014/01/27	R204	06/02/2014	6.40	Put	Bond Future	5,117.1100	5.1171	5,597.3100	5.5973	9.384	0	0	0
2014/01/27	R204	08/05/2014			Bond Future	7.7803	103.9672	7.9077	103.4805	1.638	0.0000	0.0000	210
2014/01/27	R204	08/05/2014	6.05	Call	Bond Future	53.2900	0.0533	34.5700	0.0346	(35.129)	0	0	0
2014/01/27	R204	08/05/2014	6.06	Call	Bond Future	54.7100	0.0547	35.5500	0.0356	(35.021)	0	0	0
2014/01/27	R204	08/05/2014	6.04	Call	Bond Future	51.9000	0.0519	33.6000	0.0336	(35.260)	0	0	0
2014/01/27	R204	08/05/2014	6.05	Put	Bond Future	6,958.3800	6.9584	7,426.4200	7.4264	6.726	0	0	0
2014/01/27	R204	08/05/2014	6.04	Put	Bond Future	6,998.5400	6.9985	7,467.0000	7.4670	6.694	0	0	0
2014/01/27	R204	08/05/2014	6.06	Put	Bond Future	6,918.2600	6.9183	7,385.8600	7.3859	6.759	0	0	0
2014/01/27	R204	07/08/2014			Bond Future	7.9232	101.3994	8.0599	100.9041	1.726	0.0000	0.0000	0
2014/01/27	R204	07/08/2014	7.44	Put	Bond Future	3,051.0100	3.0510	3,355.9600	3.3560	9.995	0	0	0
2014/01/27	R204	07/08/2014	7.46	Put	Bond Future	3,004.4800	3.0045	3,306.6300	3.3066	10.057	0	0	0
2014/01/27	R204	07/08/2014	7.45	Put	Bond Future	3,027.6900	3.0277	3,331.2500	3.3313	10.026	0	0	0
2014/01/27	R204	07/08/2014	7.78	Call	Bond Future	1,799.8700	1.7999	1,561.2900	1.5613	(13.255)	0	0	0
2014/01/27	R204	07/08/2014	7.46	Call	Bond Future	1,304.1400	1.3041	1,110.9800	1.1110	(14.811)	0	0	0
2014/01/27	R204	07/08/2014	7.44	Call	Bond Future	1,276.4600	1.2765	1,086.1000	1.0861	(14.913)	0	0	0
2014/01/27	R204	07/08/2014	7.78	Put	Bond Future	2,321.7100	2.3217	2,578.4400	2.5784	11.058	0	0	530
2014/01/27	R204	07/08/2014	7.45	Call	Bond Future	1,290.2500	1.2903	1,098.5000	1.0985	(14.861)	0	0	0
2014/01/27	R204	06/11/2014	7.99	Put	Bond Future	2,577.3000	2.5773	2,825.6200	2.8256	9.635	0	0	1,270

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/27	R204	06/11/2014			Bond Future	8.0622	102.8982	8.2086	102.3966	1.816	0.0000	0.0000	0
2014/01/27	R204	06/11/2014	6.99	Put	Bond Future	4,766.5100	4.7665	5,125.7700	5.1258	7.537	0	0	0
2014/01/27	R204	06/11/2014	7.01	Put	Bond Future	4,713.9500	4.7139	5,071.1900	5.0712	7.578	0	0	0
2014/01/27	R204	06/11/2014	6.99	Call	Bond Future	996.5600	0.9966	854.2600	0.8543	(14.279)	0	0	0
2014/01/27	R204	06/11/2014	7.00	Put	Bond Future	4,739.8900	4.7399	5,098.1600	5.0982	7.559	0	0	0
2014/01/27	R204	06/11/2014	7.99	Call	Bond Future	2,328.7400	2.3287	2,075.5000	2.0755	(10.875)	0	0	0
2014/01/27	R204	06/11/2014	7.00	Call	Bond Future	1,005.8900	1.0059	862.6000	0.8626	(14.245)	0	0	0
2014/01/27	R204	06/11/2014	7.01	Call	Bond Future	1,015.9000	1.0159	871.5800	0.8716	(14.206)	0	0	0
2014/01/27	R207	06/02/2014			Bond Future	7.9199	97.4120	8.0392	96.8687	1.506	0.0000	0.0000	20,554
2014/01/27	R207	06/02/2014	6.65	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/27	R207	06/02/2014	6.64	Put	Bond Future	6,069.7800	6.0698	6,612.9900	6.6130	8.949	0	0	0
2014/01/27	R207	06/02/2014	6.66	Put	Bond Future	5,971.4300	5.9714	6,514.6300	6.5146	9.097	0	0	0
2014/01/27	R207	06/02/2014	6.65	Put	Bond Future	6,020.5800	6.0206	6,563.7900	6.5638	9.023	0	0	0
2014/01/27	R207	06/02/2014	6.66	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/27	R207	06/02/2014	6.64	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/27	R207	08/05/2014	6.19	Put	Bond Future	8,704.4400	8.7044	9,236.4800	9.2365	6.112	0	0	0
2014/01/27	R207	08/05/2014	6.21	Put	Bond Future	8,609.9800	8.6100	9,141.1600	9.1412	6.169	0	0	0
2014/01/27	R207	08/05/2014			Bond Future	8.0620	98.7072	8.1880	98.1566	1.563	0.0000	0.0000	90
2014/01/27	R207	08/05/2014	6.20	Put	Bond Future	8,657.1900	8.6572	9,188.8000	9.1888	6.141	0	0	0
2014/01/27	R207	08/05/2014	6.20	Call	Bond Future	54.8900	0.0549	35.8800	0.0359	(34.633)	0	0	0
2014/01/27	R207	08/05/2014	6.21	Call	Bond Future	56.3200	0.0563	36.8800	0.0369	(34.517)	0	0	0
2014/01/27	R207	08/05/2014	6.19	Call	Bond Future	53.4800	0.0535	34.9000	0.0349	(34.742)	0	0	0
2014/01/27	R207	07/08/2014	7.69	Call	Bond Future	1,478.8400	1.4788	1,263.8900	1.2639	(14.535)	0	0	0
2014/01/27	R207	07/08/2014	7.70	Put	Bond Future	3,616.0100	3.6160	3,959.4700	3.9595	9.498	0	0	0
2014/01/27	R207	07/08/2014			Bond Future	8.1983	96.4564	8.3320	95.8964	1.632	0.0000	0.0000	0
2014/01/27	R207	07/08/2014	7.70	Call	Bond Future	1,494.4700	1.4945	1,277.9700	1.2780	(14.487)	0	0	0
2014/01/27	R207	07/08/2014	7.71	Call	Bond Future	1,510.2100	1.5102	1,292.1600	1.2922	(14.438)	0	0	0
2014/01/27	R207	07/08/2014	7.69	Put	Bond Future	3,643.5400	3.6435	3,988.5500	3.9886	9.469	0	0	0
2014/01/27	R207	07/08/2014	7.71	Put	Bond Future	3,588.6100	3.5886	3,930.5200	3.9305	9.528	0	0	0
2014/01/27	R207	06/11/2014	7.36	Put	Bond Future	5,350.0800	5.3501	5,737.8600	5.7379	7.248	0	0	0
2014/01/27	R207	06/11/2014			Bond Future	8.3245	97.8822	8.4659	97.3150	1.699	0.0000	0.0000	0
2014/01/27	R207	06/11/2014	7.35	Put	Bond Future	5,379.9000	5.3799	5,768.8400	5.7688	7.230	0	0	0
2014/01/27	R207	06/11/2014	7.36	Call	Bond Future	1,369.3500	1.3694	1,189.9600	1.1900	(13.100)	0	0	0
2014/01/27	R207	06/11/2014	7.34	Call	Bond Future	1,344.4200	1.3444	1,167.3700	1.1674	(13.169)	0	0	0
2014/01/27	R207	06/11/2014	7.35	Call	Bond Future	1,356.8500	1.3569	1,178.6200	1.1786	(13.136)	0	0	0
2014/01/27	R207	06/11/2014	7.34	Put	Bond Future	5,409.8100	5.4098	5,799.9300	5.7999	7.211	0	0	0
2014/01/27	R208	06/02/2014	6.74	Put	Bond Future	7,075.6500	7.0757	7,708.6900	7.7087	8.947	0	0	0
2014/01/27	R208	06/02/2014			Bond Future	8.0630	95.4542	8.1874	94.8212	1.543	0.0000	0.0000	11,167
2014/01/27	R208	06/02/2014	6.75	Put	Bond Future	7,019.7400	7.0197	7,652.7800	7.6528	9.018	0	0	0
2014/01/27	R208	06/02/2014	6.76	Put	Bond Future	6,963.8700	6.9639	7,596.9100	7.5969	9.090	0	0	0
2014/01/27	R208	06/02/2014	6.74	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/27	R208	06/02/2014	6.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/27	R208	06/02/2014	6.76	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/27	R208	08/05/2014	6.31	Call	Bond Future	53.9500	0.0539	34.3300	0.0343	(36.367)	0	0	0
2014/01/27	R208	08/05/2014			Bond Future	8.1881	93.3272	8.3185	92.6857	1.592	0.0000	0.0000	110
2014/01/27	R208	08/05/2014	6.29	Call	Bond Future	51.1300	0.0511	32.4200	0.0324	(36.593)	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
2014/01/27	R208	08/05/2014	6.31	Put	Bond Future	9,936.3900	9.9364	10,558.3300	10.5583	6.259	0	0	0
2014/01/27	R208	08/05/2014	6.30	Put	Bond Future	9,990.9500	9.9910	10,613.3500	10.6134	6.230	0	0	0
2014/01/27	R208	08/05/2014	6.29	Put	Bond Future	10,045.5700	10.0456	10,668.4200	10.6684	6.200	0	0	0
2014/01/27	R208	08/05/2014	6.30	Call	Bond Future	52.5200	0.0525	33.3600	0.0334	(36.481)	0	0	0
2014/01/27	R208	07/08/2014	8.28	Call	Bond Future	2,582.5900	2.5826	2,244.9200	2.2449	(13.075)	0	0	0
2014/01/27	R208	07/08/2014			Bond Future	8.3062	94.6417	8.4433	93.9895	1.650	0.0000	0.0000	0
2014/01/27	R208	07/08/2014	7.80	Call	Bond Future	1,585.2100	1.5852	1,339.4500	1.3394	(15.503)	0	0	0
2014/01/27	R208	07/08/2014	7.79	Put	Bond Future	4,075.3100	4.0753	4,483.6000	4.4836	10.019	0	0	0
2014/01/27	R208	07/08/2014	7.81	Put	Bond Future	4,011.9400	4.0119	4,416.4600	4.4165	10.083	0	0	0
2014/01/27	R208	07/08/2014	7.80	Put	Bond Future	4,043.5500	4.0436	4,449.9500	4.4500	10.051	0	0	0
2014/01/27	R208	07/08/2014	8.28	Put	Bond Future	2,707.8500	2.7079	3,022.3400	3.0223	11.614	0	0	630
2014/01/27	R208	07/08/2014	7.81	Call	Bond Future	1,602.9300	1.6029	1,355.2900	1.3553	(15.449)	0	0	0
2014/01/27	R208	07/08/2014	7.79	Call	Bond Future	1,567.6000	1.5676	1,323.7300	1.3237	(15.557)	0	0	0
2014/01/27	R208	06/11/2014	7.46	Call	Bond Future	1,340.8700	1.3409	1,144.3300	1.1443	(14.658)	0	0	0
2014/01/27	R208	06/11/2014			Bond Future	8.4210	92.6425	8.5648	91.9816	1.707	0.0000	0.0000	0
2014/01/27	R208	06/11/2014	7.44	Call	Bond Future	1,313.4000	1.3134	1,119.7800	1.1198	(14.742)	0	0	0
2014/01/27	R208	06/11/2014	7.45	Call	Bond Future	1,327.0900	1.3271	1,132.0100	1.1320	(14.700)	0	0	0
2014/01/27	R208	06/11/2014	8.50	Put	Bond Future	2,942.0200	2.9420	3,243.8400	3.2438	10.259	0	0	1,520
2014/01/27	R208	06/11/2014	7.44	Put	Bond Future	5,982.0200	5.9820	6,449.2300	6.4492	7.810	0	0	0
2014/01/27	R208	06/11/2014	7.46	Put	Bond Future	5,911.4500	5.9114	6,375.7400	6.3757	7.854	0	0	0
2014/01/27	R208	06/11/2014	8.50	Call	Bond Future	3,305.8400	3.3058	2,946.8300	2.9468	(10.860)	0	0	0
2014/01/27	R208	06/11/2014	7.45	Put	Bond Future	5,946.6800	5.9467	6,412.4300	6.4124	7.832	0	0	0
2014/01/27	R209	06/02/2014	8.56	Call	Bond Future	29.0400	0.0290	4.1100	0.0041	(85.847)	0	0	0
2014/01/27	R209	06/02/2014			Bond Future	9.2692	74.0997	9.3886	73.2453	1.288	0.0000	0.0000	23,535
2014/01/27	R209	06/02/2014	8.54	Call	Bond Future	25.0200	0.0250	3.3500	0.0034	(86.611)	0	0	0
2014/01/27	R209	06/02/2014	8.55	Call	Bond Future	26.9600	0.0270	3.7200	0.0037	(86.202)	0	0	0
2014/01/27	R209	06/02/2014	8.54	Put	Bond Future	5,611.2800	5.6113	6,444.0000	6.4440	14.840	0	0	0
2014/01/27	R209	06/02/2014	8.56	Put	Bond Future	5,453.1800	5.4532	6,282.6400	6.2826	15.211	0	0	0
2014/01/27	R209	06/02/2014	8.55	Put	Bond Future	5,532.0900	5.5321	6,363.2400	6.3632	15.024	0	0	0
2014/01/27	R209	08/05/2014	9.63	Call	Bond Future	4,217.2900	4.2173	3,659.1500	3.6592	(13.235)	0	0	0
2014/01/27	R209	08/05/2014			Bond Future	9.3661	71.9403	9.4892	71.0744	1.314	0.0000	0.0000	488
2014/01/27	R209	08/05/2014	9.00	Put	Bond Future	4,775.8000	4.7758	5,276.3600	5.2764	10.481	0	0	0
2014/01/27	R209	08/05/2014	9.50	Call	Bond Future	3,717.0600	3.7171	3,196.4200	3.1964	(14.007)	0	0	0
2014/01/27	R209	08/05/2014	7.85	Call	Bond Future	296.8900	0.2969	215.0400	0.2150	(27.569)	0	0	0
2014/01/27	R209	08/05/2014	9.75	Put	Bond Future	2,057.4800	2.0575	2,332.4700	2.3325	13.365	0	0	7,262
2014/01/27	R209	08/05/2014	9.85	Put	Bond Future	1,815.5900	1.8156	2,064.7600	2.0648	13.724	0	0	10,000
2014/01/27	R209	08/05/2014	8.50	Put	Bond Future	7,602.5000	7.6025	8,251.5600	8.2516	8.537	0	0	0
2014/01/27	R209	08/05/2014	7.86	Call	Bond Future	303.2500	0.3032	219.9400	0.2199	(27.472)	0	0	0
2014/01/27	R209	08/05/2014	9.50	Put	Bond Future	2,776.1600	2.7762	3,121.4400	3.1214	12.437	0	0	640
2014/01/27	R209	08/05/2014	7.84	Call	Bond Future	290.6400	0.2906	210.2300	0.2102	(27.667)	0	0	0
2014/01/27	R209	08/05/2014	7.85	Put	Bond Future	12,477.9400	12.4779	13,262.0100	13.2620	6.284	0	0	0
2014/01/27	R209	08/05/2014	9.63	Put	Bond Future	2,381.2800	2.3813	2,689.0600	2.6891	12.925	0	0	883
2014/01/27	R209	08/05/2014	9.85	Call	Bond Future	5,125.7600	5.1258	4,509.0100	4.5090	(12.032)	0	0	0
2014/01/27	R209	08/05/2014	7.84	Put	Bond Future	12,562.3500	12.5623	13,347.8600	13.3479	6.253	0	0	0
2014/01/27	R209	08/05/2014	9.75	Call	Bond Future	4,703.8100	4.7038	4,112.8800	4.1129	(12.563)	0	0	0
2014/01/27	R209	08/05/2014	8.50	Call	Bond Future	1,008.6200	1.0086	791.7600	0.7918	(21.501)	0	0	640
2014/01/27	R209	08/05/2014	9.00	Call	Bond Future	2,098.6500	2.0987	1,733.2900	1.7333	(17.409)	0	0	640

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
2014/01/27	R209	08/05/2014	7.86	Put	Bond Future	12,393.7800	12.3938	13,176.3900	13.1764	6.315	0	0	0
2014/01/27	R209	07/08/2014	9.04	Put	Bond Future	6,130.2700	6.1303	6,619.2900	6.6193	7.977	0	0	0
2014/01/27	R209	07/08/2014			Bond Future	9.4574	72.9537	9.5844	72.0744	1.343	0.0000	0.0000	0
2014/01/27	R209	07/08/2014	9.06	Put	Bond Future	6,038.1200	6.0381	6,522.4800	6.5225	8.022	0	0	0
2014/01/27	R209	07/08/2014	9.05	Put	Bond Future	6,084.0600	6.0841	6,570.7500	6.5708	7.999	0	0	0
2014/01/27	R209	07/08/2014	9.05	Call	Bond Future	3,143.0800	3.1431	2,750.4600	2.7505	(12.492)	0	0	0
2014/01/27	R209	07/08/2014	9.06	Call	Bond Future	3,171.6000	3.1716	2,776.6500	2.7767	(12.453)	0	0	0
2014/01/27	R209	07/08/2014	9.04	Call	Bond Future	3,114.7100	3.1147	2,724.4200	2.7244	(12.531)	0	0	0
2014/01/27	R209	06/11/2014			Bond Future	9.5453	70.8858	9.6761	69.9943	1.370	0.0000	0.0000	0
2014/01/27	R209	06/11/2014	8.99	Put	Bond Future	7,558.4100	7.5584	8,063.2500	8.0633	6.679	0	0	0
2014/01/27	R209	06/11/2014	9.01	Put	Bond Future	7,463.4600	7.4635	7,964.3500	7.9643	6.711	0	0	0
2014/01/27	R209	06/11/2014	9.00	Put	Bond Future	7,510.8200	7.5108	8,013.6900	8.0137	6.695	0	0	0
2014/01/27	R209	06/11/2014	8.99	Call	Bond Future	3,565.2600	3.5653	3,178.6300	3.1786	(10.844)	0	0	0
2014/01/27	R209	06/11/2014	9.00	Call	Bond Future	3,592.6700	3.5927	3,204.0700	3.2041	(10.816)	0	0	0
2014/01/27	R209	06/11/2014	9.01	Call	Bond Future	3,620.2000	3.6202	3,229.6200	3.2296	(10.789)	0	0	0
2014/01/27	R210	06/02/2014	161.51	Put	Bond Future	1,471.6200	1.4716	2,978.4100	2.9784	102.390	0	0	0
2014/01/27	R210	06/02/2014			Bond Future	160.0384	160.0384	158.5316	158.5316	(0.942)	0.0000	0.0000	1,319
2014/01/27	R210	06/02/2014	161.50	Put	Bond Future	1,461.6200	1.4616	2,968.4100	2.9684	103.090	0	0	0
2014/01/27	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R210	06/02/2014	161.49	Put	Bond Future	1,451.6200	1.4516	2,958.4100	2.9584	103.801	0	0	0
2014/01/27	R210	08/05/2014			Bond Future	160.0000	160.0000	158.7018	158.7018	(0.811)	0.0000	0.0000	0
2014/01/27	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	1,288.1900	1.2882	100.000	0	0	0
2014/01/27	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	1,308.1900	1.3082	100.000	0	0	0
2014/01/27	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	1,298.1900	1.2982	100.000	0	0	0
2014/01/27	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R211	06/02/2014	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R211	06/02/2014			Bond Future	128.6195	128.6195	128.2362	128.2362	(0.298)	0.0000	0.0000	2,022
2014/01/27	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R211	06/02/2014	128.99	Put	Bond Future	370.5000	0.3705	753.7800	0.7538	103.449	0	0	0
2014/01/27	R211	06/02/2014	129.01	Put	Bond Future	390.5000	0.3905	773.7800	0.7738	98.151	0	0	0
2014/01/27	R211	06/02/2014	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R211	06/02/2014	129.00	Put	Bond Future	380.5000	0.3805	763.7800	0.7638	100.731	0	0	0
2014/01/27	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R211	08/05/2014	130.00	Put	Bond Future	0.0000	0.0000	43.0100	0.0430	100.000	0	0	0
2014/01/27	R211	08/05/2014			Bond Future	130.3000	130.3000	129.9570	129.9570	(0.263)	0.0000	0.0000	0
2014/01/27	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R211	08/05/2014	129.99	Put	Bond Future	0.0000	0.0000	33.0100	0.0330	100.000	0	0	0
2014/01/27	R211	08/05/2014	130.01	Put	Bond Future	0.0000	0.0000	53.0100	0.0530	100.000	0	0	0
2014/01/27	R212	06/02/2014			Bond Future	130.4646	130.4646	129.8026	129.8026	(0.507)	0.0000	0.0000	21,791
2014/01/27	R212	06/02/2014	132.99	Put	Bond Future	2,525.3600	2.5254	3,187.4400	3.1874	26.217	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/27	R212	06/02/2014	133.01	Put	Bond Future	2,545.3600	2.5454	3,207.4400	3.2074	26.011	0	0	0
2014/01/27	R212	06/02/2014	133.00	Put	Bond Future	2,535.3600	2.5354	3,197.4400	3.1974	26.114	0	0	0
2014/01/27	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R212	08/05/2014			Bond Future	132.2000	132.2000	131.5443	131.5443	(0.496)	0.0000	0.0000	0
2014/01/27	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	445.7100	0.4457	100.000	0	0	0
2014/01/27	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	465.7100	0.4657	100.000	0	0	0
2014/01/27	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	455.7100	0.4557	100.000	0	0	0
2014/01/27	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R213	06/02/2014			Bond Future	9.1205	84.9983	9.2348	84.1583	1.253	0.0000	0.0000	21,529
2014/01/27	R213	06/02/2014	8.29	Put	Bond Future	6,514.9900	6.5150	7,343.8500	7.3438	12.722	0	0	0
2014/01/27	R213	06/02/2014	8.31	Put	Bond Future	6,351.9200	6.3519	7,178.9300	7.1789	13.020	0	0	0
2014/01/27	R213	06/02/2014	8.29	Call	Bond Future	12.4900	0.0125	1.3600	0.0014	(89.111)	0	0	0
2014/01/27	R213	06/02/2014	8.30	Put	Bond Future	6,433.3600	6.4334	7,261.3200	7.2613	12.870	0	0	0
2014/01/27	R213	06/02/2014	8.30	Call	Bond Future	13.5400	0.0135	1.5100	0.0015	(88.848)	0	0	0
2014/01/27	R213	06/02/2014	8.31	Call	Bond Future	14.6700	0.0147	1.6900	0.0017	(88.480)	0	0	0
2014/01/27	R213	08/05/2014	7.65	Put	Bond Future	12,991.4100	12.9914	13,767.0900	13.7671	5.971	0	0	0
2014/01/27	R213	08/05/2014			Bond Future	9.2223	82.5906	9.3402	81.7393	1.279	0.0000	0.0000	190
2014/01/27	R213	08/05/2014	7.64	Put	Bond Future	13,075.2700	13.0753	13,852.2700	13.8523	5.943	0	0	0
2014/01/27	R213	08/05/2014	7.66	Put	Bond Future	12,907.7700	12.9078	13,682.1100	13.6821	5.999	0	0	0
2014/01/27	R213	08/05/2014	7.65	Call	Bond Future	279.5600	0.2796	203.9200	0.2039	(27.057)	0	0	0
2014/01/27	R213	08/05/2014	7.64	Call	Bond Future	273.7200	0.2737	199.4000	0.1994	(27.152)	0	0	0
2014/01/27	R213	08/05/2014	7.66	Call	Bond Future	285.5000	0.2855	208.5200	0.2085	(26.963)	0	0	0
2014/01/27	R213	07/08/2014	8.86	Call	Bond Future	3,032.2100	3.0322	2,659.8200	2.6598	(12.281)	0	0	0
2014/01/27	R213	07/08/2014			Bond Future	9.3195	83.7536	9.4414	82.8890	1.308	0.0000	0.0000	0
2014/01/27	R213	07/08/2014	8.84	Call	Bond Future	2,976.3400	2.9763	2,608.5200	2.6085	(12.358)	0	0	0
2014/01/27	R213	07/08/2014	8.85	Call	Bond Future	3,004.2000	3.0042	2,634.0900	2.6341	(12.320)	0	0	0
2014/01/27	R213	07/08/2014	8.84	Put	Bond Future	6,512.1600	6.5122	7,008.9800	7.0090	7.629	0	0	0
2014/01/27	R213	07/08/2014	8.86	Put	Bond Future	6,416.1000	6.4161	6,908.3500	6.9084	7.672	0	0	0
2014/01/27	R213	07/08/2014	8.85	Put	Bond Future	6,464.0100	6.4640	6,958.5400	6.9585	7.651	0	0	0
2014/01/27	R213	06/11/2014	8.84	Call	Bond Future	3,511.0500	3.5111	3,138.5900	3.1386	(10.608)	0	0	0
2014/01/27	R213	06/11/2014	8.85	Put	Bond Future	7,652.7700	7.6528	8,154.9600	8.1550	6.562	0	0	0
2014/01/27	R213	06/11/2014			Bond Future	9.4145	81.4511	9.5402	80.5745	1.335	0.0000	0.0000	0
2014/01/27	R213	06/11/2014	8.85	Call	Bond Future	3,538.5100	3.5385	3,164.1100	3.1641	(10.581)	0	0	0
2014/01/27	R213	06/11/2014	8.86	Call	Bond Future	3,566.0900	3.5661	3,189.7600	3.1898	(10.553)	0	0	0
2014/01/27	R213	06/11/2014	8.84	Put	Bond Future	7,700.9200	7.7009	8,205.0500	8.2050	6.546	0	0	0
2014/01/27	R213	06/11/2014	8.86	Put	Bond Future	7,604.8300	7.6048	8,105.0900	8.1051	6.578	0	0	0
2014/01/27	R214	06/02/2014			Bond Future	9.3694	74.8866	9.4988	73.9334	1.382	0.0000	0.0000	5,455
2014/01/27	R214	06/02/2014	8.99	Put	Bond Future	3,192.0800	3.1921	3,958.5300	3.9585	24.011	0	0	0
2014/01/27	R214	06/02/2014	9.01	Put	Bond Future	3,060.3500	3.0604	3,811.3200	3.8113	24.539	0	0	0
2014/01/27	R214	06/02/2014	8.99	Call	Bond Future	270.1300	0.2701	83.3400	0.0833	(69.148)	0	0	0
2014/01/27	R214	06/02/2014	9.00	Put	Bond Future	3,125.8900	3.1259	3,884.6900	3.8847	24.275	0	0	0
2014/01/27	R214	06/02/2014	9.00	Call	Bond Future	283.5000	0.2835	89.0600	0.0891	(68.586)	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
2014/01/27	R214	06/02/2014	9.01	Call	Bond Future	297.3700	0.2974	95.1000	0.0951	(68.020)	0	0	0
2014/01/27	R214	08/05/2014			Bond Future	9.4641	72.5972	9.5976	71.6312	1.410	0.0000	0.0000	100
2014/01/27	R214	08/05/2014	9.00	Call	Bond Future	2,008.6100	2.0086	1,632.1100	1.6321	(18.744)	0	0	0
2014/01/27	R214	08/05/2014	8.99	Put	Bond Future	5,601.7000	5.6017	6,194.5400	6.1945	10.583	0	0	0
2014/01/27	R214	08/05/2014	9.01	Put	Bond Future	5,495.4400	5.4954	6,081.5300	6.0815	10.665	0	0	0
2014/01/27	R214	08/05/2014	9.00	Put	Bond Future	5,548.4000	5.5484	6,137.8700	6.1379	10.624	0	0	0
2014/01/27	R214	08/05/2014	9.01	Call	Bond Future	2,035.0000	2.0350	1,655.1200	1.6551	(18.667)	0	0	0
2014/01/27	R214	08/05/2014	8.99	Call	Bond Future	1,982.4300	1.9824	1,609.3000	1.6093	(18.822)	0	0	0
2014/01/27	R214	07/08/2014	9.54	Put	Bond Future	0.0000	0.0000	1,086.2400	1.0862	100.000	0	0	0
2014/01/27	R214	07/08/2014			Bond Future	9.5500	9.5500	9.6924	72.5453	1.491	0.0000	0.0000	0
2014/01/27	R214	07/08/2014	9.56	Put	Bond Future	0.0000	0.0000	942.0600	0.9421	100.000	0	0	0
2014/01/27	R214	07/08/2014	9.55	Put	Bond Future	0.0000	0.0000	1,014.0900	1.0141	100.000	0	0	0
2014/01/27	R214	07/08/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R214	07/08/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R214	07/08/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R214	06/11/2014	9.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R214	06/11/2014			Bond Future	9.6500	9.6500	9.7847	70.3328	1.396	0.0000	0.0000	0
2014/01/27	R214	06/11/2014	9.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R214	06/11/2014	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R214	06/11/2014	9.64	Put	Bond Future	0.0000	0.0000	1,014.3400	1.0143	100.000	0	0	0
2014/01/27	R214	06/11/2014	9.66	Put	Bond Future	0.0000	0.0000	872.6700	0.8727	100.000	0	0	0
2014/01/27	R214	06/11/2014	9.65	Put	Bond Future	0.0000	0.0000	943.4400	0.9434	100.000	0	0	0
2014/01/27	R248	06/02/2014	9.11	Put	Bond Future	3,326.0700	3.3261	4,538.6800	4.5387	36.458	0	0	0
2014/01/27	R248	06/02/2014			Bond Future	9.4499	96.8683	9.5793	95.6557	1.370	0.0000	0.0000	12,135
2014/01/27	R248	06/02/2014	9.10	Put	Bond Future	3,427.1500	3.4271	4,639.7600	4.6398	35.382	0	0	0
2014/01/27	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R248	06/02/2014	9.09	Put	Bond Future	3,528.4200	3.5284	4,741.0300	4.7410	34.367	0	0	0
2014/01/27	R248	08/05/2014	9.04	Put	Bond Future	4,955.9500	4.9560	6,184.8000	6.1848	24.795	0	0	0
2014/01/27	R248	08/05/2014			Bond Future	9.5481	93.7340	9.6817	92.5051	1.400	0.0000	0.0000	1,515
2014/01/27	R248	08/05/2014	9.06	Put	Bond Future	4,751.8800	4.7519	5,980.7300	5.9807	25.860	0	0	0
2014/01/27	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R248	08/05/2014	9.05	Put	Bond Future	4,853.8200	4.8538	6,082.6700	6.0827	25.317	0	0	0
2014/01/27	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R248	07/08/2014			Bond Future	9.6500	9.6500	9.7804	93.6846	1.351	0.0000	0.0000	0
2014/01/27	R248	07/08/2014	9.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	1,267.2600	1.2673	100.000	0	0	0
2014/01/27	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	1,084.7300	1.0847	100.000	0	0	0
2014/01/27	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	1,175.9100	1.1759	100.000	0	0	0
2014/01/27	R248	07/08/2014	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R248	07/08/2014	9.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	1,390.8900	1.3909	100.000	0	0	0
2014/01/27	R248	06/11/2014			Bond Future	9.7300	9.7300	9.8766	90.6475	1.507	0.0000	0.0000	0
2014/01/27	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	1,211.1000	1.2111	100.000	0	0	0
2014/01/27	R248	06/11/2014	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/01/27	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	1,300.9100	1.3009	100.000	0	0	0
2014/01/27	R248	06/11/2014	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/27	R248	06/11/2014	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **383390**