



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 07/02/2014 to 07/02/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/07	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/02/07	2025	06/02/2014			Bond Future	105.8437	105.8437	105.8437	105.8437	0.000	0.0000	0.0000	0
2014/02/07	2025	08/05/2014			Bond Future	107.9972	107.9972	108.4993	108.4993	0.465	0.0000	0.0000	0
2014/02/07	2025	08/05/2014	110.99	Put	Bond Future	2,992.8000	2.9928	2,490.6900	2.4907	(16.777)	0	0	0
2014/02/07	2025	08/05/2014	111.00	Put	Bond Future	3,002.8000	3.0028	2,500.6900	2.5007	(16.721)	0	0	0
2014/02/07	2025	08/05/2014	111.01	Put	Bond Future	3,012.8000	3.0128	2,510.6900	2.5107	(16.666)	0	0	0
2014/02/07	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2037	06/02/2014			Bond Future	9.2700	92.9827	9.2700	92.9827	0.000	0.0000	0.0000	0
2014/02/07	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2037	08/05/2014			Bond Future	9.3525	94.3984	9.3484	94.4347	(0.044)	0.0000	0.0000	5,914
2014/02/07	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2037	08/05/2014	9.38	Call	Bond Future	239.8600	0.2399	276.1800	0.2762	15.142	0	0	0
2014/02/07	2037	08/05/2014	9.39	Call	Bond Future	326.9200	0.3269	363.2400	0.3632	11.110	0	0	0
2014/02/07	2037	08/05/2014	9.37	Call	Bond Future	152.6600	0.1527	188.9800	0.1890	23.791	0	0	0
2014/02/07	2037	07/08/2014	9.06	Put	Bond Future	3,357.7700	3.3578	3,360.7000	3.3607	0.087	0	0	0
2014/02/07	2037	07/08/2014			Bond Future	9.4389	91.5769	9.4392	91.5740	0.004	0.0000	0.0000	3,280
2014/02/07	2037	07/08/2014	9.05	Put	Bond Future	3,449.0700	3.4491	3,452.0000	3.4520	0.085	0	0	0
2014/02/07	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2037	07/08/2014	9.04	Put	Bond Future	3,540.5100	3.5405	3,543.4400	3.5434	0.083	0	0	0
2014/02/07	2037	06/11/2014	9.69	Call	Bond Future	1,455.7600	1.4558	1,476.8900	1.4769	1.451	0	0	0
2014/02/07	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2037	06/11/2014			Bond Future	9.5162	92.9116	9.5137	92.9328	(0.026)	0.0000	0.0000	0
2014/02/07	2037	06/11/2014	9.70	Call	Bond Future	1,538.3800	1.5384	1,559.5100	1.5595	1.374	0	0	0
2014/02/07	2037	06/11/2014	9.71	Call	Bond Future	1,620.8800	1.6209	1,642.0100	1.6420	1.304	0	0	0
2014/02/07	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2038	06/02/2014			Bond Future	104.6628	104.6628	104.6628	104.6628	0.000	0.0000	0.0000	0
2014/02/07	2038	08/05/2014			Bond Future	106.1678	106.1678	106.3363	106.3363	0.159	0.0000	0.0000	57
2014/02/07	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2038	08/05/2014	108.99	Put	Bond Future	2,822.2000	2.8222	2,653.6800	2.6537	(5.971)	0	0	0
2014/02/07	2038	08/05/2014	109.01	Put	Bond Future	2,842.2000	2.8422	2,673.6800	2.6737	(5.929)	0	0	0
2014/02/07	2038	08/05/2014	109.00	Put	Bond Future	2,832.2000	2.8322	2,663.6800	2.6637	(5.950)	0	0	0
2014/02/07	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2050	06/02/2014			Bond Future	109.2407	109.2407	109.2407	109.2407	0.000	0.0000	0.0000	0
2014/02/07	2050	08/05/2014	114.99	Put	Bond Future	4,178.5400	4.1785	2,867.2500	2.8673	(31.382)	0	0	0
2014/02/07	2050	08/05/2014			Bond Future	110.8115	110.8115	112.1227	112.1227	1.183	0.0000	0.0000	472
2014/02/07	2050	08/05/2014	115.01	Put	Bond Future	4,198.5400	4.1985	2,887.2500	2.8873	(31.232)	0	0	0
2014/02/07	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	2050	08/05/2014	115.00	Put	Bond Future	4,188.5400	4.1885	2,877.2500	2.8773	(31.307)	0	0	0
2014/02/07	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/02/07	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	AL37	08/05/2014			Index Future	407.9840	407.9840	408.3180	408.3180	0.082	0.0000	0.0000	0
2014/02/07	AL37	07/08/2014			Index Future	414.1940	414.1940	414.3600	414.3600	0.040	0.0000	0.0000	0
2014/02/07	AL7T	08/05/2014			Index Future	478.0730	478.0730	478.4240	478.4240	0.073	0.0000	0.0000	1
2014/02/07	AL7T	07/08/2014			Index Future	485.3500	485.3500	485.5040	485.5040	0.032	0.0000	0.0000	0
2014/02/07	ALBI	08/05/2014			Index Future	434.3370	434.3370	434.8100	434.8100	0.109	0.0000	0.0000	764
2014/02/07	ALBI	07/08/2014			Index Future	440.9490	440.9490	441.2440	441.2440	0.067	0.0000	0.0000	0
2014/02/07	ALBI	06/11/2014			Index Future	447.9310	447.9310	448.3400	448.3400	0.091	0.0000	0.0000	0
2014/02/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/02/07	C204	21/12/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C207	15/01/2020			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C208	31/03/2021			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/07	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C211	31/01/2017			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/07	EL28	06/02/2014			Bond Future	112.4287		112.4287	112.4287	112.4287	0.000	0.0000	0.0000	0
2014/02/07	EL28	08/05/2014	114.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	EL28	08/05/2014			Bond Future	112.2216		112.2216	112.8664	112.8664	0.575	0.0000	0.0000	0
2014/02/07	EL28	08/05/2014	113.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	EL28	08/05/2014	114.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	EL28	08/05/2014	113.99	Put	Bond Future	1,768.4500		1.7684	1,123.5600	1.1236	(36.466)	0	0	0
2014/02/07	EL28	08/05/2014	114.01	Put	Bond Future	1,788.4500		1.7884	1,143.5600	1.1436	(36.059)	0	0	0
2014/02/07	EL28	08/05/2014	114.00	Put	Bond Future	1,778.4500		1.7784	1,133.5600	1.1336	(36.261)	0	0	0
2014/02/07	ES33	06/02/2014			Bond Future	9.8450		82.8801	9.8450	82.8801	0.000	0.0000	0.0000	0
2014/02/07	ES33	08/05/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	ES33	08/05/2014	9.55	Put	Bond Future	2,900.6200		2.9006	2,796.3300	2.7963	(3.595)	0	0	0
2014/02/07	ES33	08/05/2014			Bond Future	9.9464		80.3503	9.9317	80.4546	(0.147)	0.0000	0.0000	6,292
2014/02/07	ES33	08/05/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	ES33	08/05/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	ES33	08/05/2014	9.54	Put	Bond Future	2,975.9100		2.9759	2,871.6200	2.8716	(3.504)	0	0	0
2014/02/07	ES33	08/05/2014	9.56	Put	Bond Future	2,825.4300		2.8254	2,721.1400	2.7211	(3.691)	0	0	0
2014/02/07	ES33	07/08/2014			Bond Future	10.0498		81.4653	10.0395	81.5369	(0.102)	0.0000	0.0000	0
2014/02/07	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	ES33	07/08/2014	10.14	Call	Bond Future	627.3000		0.6273	698.9200	0.6989	11.417	0	0	0

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2014/02/07	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	ES33	07/08/2014	10.15	Call	Bond Future	696.3400	0.6963	767.9600	0.7680	10.285	0	0	0
2014/02/07	ES33	07/08/2014	10.16	Call	Bond Future	765.2900	0.7653	836.9100	0.8369	9.359	0	0	0
2014/02/07	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	ES33	06/11/2014			Bond Future	10.1521	78.9719	10.1385	79.0653	(0.134)	0.0000	0.0000	0
2014/02/07	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	ES33	06/11/2014	10.29	Call	Bond Future	939.6800	0.9397	1,033.1100	1.0331	9.943	0	0	0
2014/02/07	ES33	06/11/2014	10.30	Call	Bond Future	1,007.1400	1.0071	1,100.5700	1.1006	9.277	0	0	0
2014/02/07	ES33	06/11/2014	10.31	Call	Bond Future	1,074.5000	1.0745	1,167.9300	1.1679	8.695	0	0	0
2014/02/07	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	GOVI	08/05/2014			GOVI	433.4720	433.4720	433.9380	433.9380	0.108	0.0000	0.0000	290
2014/02/07	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	GOVI	08/05/2014	441.99	Put	GOVI	85,180.0000	8.5180	80,520.0000	8.0520	(5.471)	0	0	0
2014/02/07	GOVI	08/05/2014	442.01	Put	GOVI	85,380.0000	8.5380	80,720.0000	8.0720	(5.458)	0	0	0
2014/02/07	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	GOVI	08/05/2014	442.00	Put	GOVI	85,280.0000	8.5280	80,620.0000	8.0620	(5.464)	0	0	0
2014/02/07	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	GOVI	07/08/2014			GOVI	440.0700	440.0700	440.3590	440.3590	0.066	0.0000	0.0000	175
2014/02/07	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	GOVI	07/08/2014	459.99	Put	GOVI	199,200.0000	19.9200	196,310.0000	19.6310	(1.451)	0	0	0
2014/02/07	GOVI	07/08/2014	460.01	Put	GOVI	199,400.0000	19.9400	196,510.0000	19.6510	(1.449)	0	0	0
2014/02/07	GOVI	07/08/2014	460.00	Put	GOVI	199,300.0000	19.9300	196,410.0000	19.6410	(1.450)	0	0	0
2014/02/07	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	GOVI	06/11/2014			GOVI	447.0390	447.0390	447.4410	447.4410	0.090	0.0000	0.0000	0
2014/02/07	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	GOVI	06/11/2014	448.99	Put	GOVI	19,510.0000	1.9510	15,490.0000	1.5490	(20.605)	0	0	0
2014/02/07	GOVI	06/11/2014	449.01	Put	GOVI	19,710.0000	1.9710	15,690.0000	1.5690	(20.396)	0	0	0
2014/02/07	GOVI	06/11/2014	449.00	Put	GOVI	19,610.0000	1.9610	15,590.0000	1.5590	(20.500)	0	0	0
2014/02/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/07	IGOV	08/05/2014			Index Future	197.6920	197.6920	198.0310	198.0310	0.171	0.0000	0.0000	1,261
2014/02/07	IGOV	07/08/2014			Index Future	200.7250	200.7250	200.9850	200.9850	0.130	0.0000	0.0000	106
2014/02/07	IGOV	06/11/2014			Index Future	203.9270	203.9270	204.2410	204.2410	0.154	0.0000	0.0000	0
2014/02/07	ILBI	08/05/2014			Index Future	533.1460	533.1460	538.9670	538.9670	1.092	0.0000	0.0000	0
2014/02/07	ILBI	07/08/2014			Index Future	541.2370	541.2370	547.0800	547.0800	1.080	0.0000	0.0000	210
2014/02/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/07	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	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
2014/02/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/02/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/07	JBAF	19/02/2014			Jibar Tradeable Future	5.7100	94.2900	5.7000	94.3000	(0.175)	0.0000	0.0000	2,000
2014/02/07	JBAF	19/03/2014			Jibar Tradeable Future	5.7600	94.2400	5.7500	94.2500	(0.174)	0.0000	0.0000	4,000
2014/02/07	JBAF	16/04/2014			Jibar Tradeable Future	6.0500	93.9500	6.0200	93.9800	(0.496)	0.0000	0.0000	0
2014/02/07	JBAF	21/05/2014			Jibar Tradeable Future	6.1000	93.9000	6.0700	93.9300	(0.492)	0.0000	0.0000	2,000
2014/02/07	JBAF	18/06/2014			Jibar Tradeable Future	6.5000	93.5000	6.4300	93.5700	(1.077)	0.0000	0.0000	3,000
2014/02/07	JBAF	16/07/2014			Jibar Tradeable Future	6.5500	93.4500	6.4700	93.5300	(1.221)	0.0000	0.0000	1,000
2014/02/07	JBAF	17/09/2014			Jibar Tradeable Future	7.0700	92.9300	6.9900	93.0100	(1.132)	0.0000	0.0000	1,000
2014/02/07	JBAF	17/12/2014			Jibar Tradeable Future	7.4900	92.5100	7.4300	92.5700	(0.801)	0.0000	0.0000	0
2014/02/07	JBAF	18/03/2015			Jibar Tradeable Future	7.8100	92.1900	7.7300	92.2700	(1.024)	0.0000	0.0000	2,000
2014/02/07	JBAF	17/06/2015			Jibar Tradeable Future	7.9800	92.0200	7.9100	92.0900	(0.877)	0.0000	0.0000	5,200
2014/02/07	JBAF	16/09/2015			Jibar Tradeable Future	8.1200	91.8800	8.0600	91.9400	(0.739)	0.0000	0.0000	0
2014/02/07	JBAF	15/12/2015			Jibar Tradeable Future	8.2500	91.7500	8.1800	91.8200	(0.848)	0.0000	0.0000	0
2014/02/07	R023	06/02/2014			Bond Future	8.5050	98.8055	8.5050	98.8055	0.000	0.0000	0.0000	0
2014/02/07	R023	08/05/2014			Bond Future	8.6071	96.3246	8.5934	96.4057	(0.160)	0.0000	0.0000	12,886
2014/02/07	R023	08/05/2014	7.60	Call	Bond Future	534.3900	0.5344	539.7700	0.5398	1.007	0	0	0
2014/02/07	R023	08/05/2014	7.61	Call	Bond Future	544.3100	0.5443	549.8100	0.5498	1.010	0	0	0
2014/02/07	R023	08/05/2014	7.59	Put	Bond Future	6,754.6900	6.7547	6,678.8100	6.6788	(1.123)	0	0	0
2014/02/07	R023	08/05/2014	7.61	Put	Bond Future	6,646.9200	6.6469	6,571.2900	6.5713	(1.138)	0	0	0
2014/02/07	R023	08/05/2014	7.60	Put	Bond Future	6,700.7000	6.7007	6,624.9500	6.6250	(1.130)	0	0	0
2014/02/07	R023	08/05/2014	7.59	Call	Bond Future	524.6300	0.5246	529.8800	0.5299	1.001	0	0	0
2014/02/07	R023	07/08/2014	8.51	Call	Bond Future	2,878.7200	2.8787	2,888.7300	2.8887	0.348	0	0	0
2014/02/07	R023	07/08/2014			Bond Future	8.7049	97.6780	8.6976	97.7194	(0.083)	0.0000	0.0000	0
2014/02/07	R023	07/08/2014	8.49	Call	Bond Future	2,827.2400	2.8272	2,837.0400	2.8370	0.347	0	0	0
2014/02/07	R023	07/08/2014	8.50	Call	Bond Future	2,852.9100	2.8529	2,862.8100	2.8628	0.347	0	0	0
2014/02/07	R023	07/08/2014	8.49	Put	Bond Future	4,069.4500	4.0694	4,037.7900	4.0378	(0.778)	0	0	0
2014/02/07	R023	07/08/2014	8.51	Put	Bond Future	4,004.4300	4.0044	3,972.9800	3.9730	(0.785)	0	0	0
2014/02/07	R023	07/08/2014	8.50	Put	Bond Future	4,036.8500	4.0369	4,005.2900	4.0053	(0.782)	0	0	0
2014/02/07	R023	06/11/2014			Bond Future	8.8017	95.3044	8.7897	95.3712	(0.136)	0.0000	0.0000	0
2014/02/07	R023	06/11/2014	8.59	Put	Bond Future	4,630.5600	4.6306	4,588.1900	4.5882	(0.915)	0	0	0
2014/02/07	R023	06/11/2014	8.61	Put	Bond Future	4,568.4000	4.5684	4,526.3200	4.5263	(0.921)	0	0	0
2014/02/07	R023	06/11/2014	8.59	Call	Bond Future	3,439.0800	3.4391	3,463.5200	3.4635	0.711	0	0	0
2014/02/07	R023	06/11/2014	8.60	Put	Bond Future	4,599.4100	4.5994	4,557.1800	4.5572	(0.918)	0	0	0
2014/02/07	R023	06/11/2014	8.60	Call	Bond Future	3,464.6400	3.4646	3,489.2200	3.4892	0.709	0	0	0
2014/02/07	R023	06/11/2014	8.61	Call	Bond Future	3,490.3000	3.4903	3,515.0300	3.5150	0.709	0	0	0
2014/02/07	R157	06/02/2014			Bond Future	7.0950	115.0031	7.0950	115.0031	0.000	0.0000	0.0000	0
2014/02/07	R157	08/05/2014	5.20	Call	Bond Future	5.8100	0.0058	5.4700	0.0055	(5.852)	0	0	0
2014/02/07	R157	08/05/2014			Bond Future	7.3592	109.8381	7.3658	109.8293	0.090	0.0000	0.0000	20,177
2014/02/07	R157	08/05/2014	5.21	Call	Bond Future	5.9900	0.0060	5.6300	0.0056	(6.010)	0	0	0
2014/02/07	R157	08/05/2014	5.19	Call	Bond Future	5.6400	0.0056	5.3000	0.0053	(6.028)	0	0	0

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2014/02/07	R157	08/05/2014	5.20	Put	Bond Future	2,921.5500	2.9215	2,929.9400	2.9299	0.287	0	0	0
2014/02/07	R157	08/05/2014	5.19	Put	Bond Future	2,935.1400	2.9351	2,943.5300	2.9435	0.286	0	0	0
2014/02/07	R157	08/05/2014	5.21	Put	Bond Future	2,907.9700	2.9080	2,916.3400	2.9163	0.288	0	0	0
2014/02/07	R157	07/08/2014	6.76	Put	Bond Future	1,236.6200	1.2366	1,275.6200	1.2756	3.154	0	0	0
2014/02/07	R157	07/08/2014			Bond Future	7.6441	111.5109	7.6959	111.4552	0.677	0.0000	0.0000	0
2014/02/07	R157	07/08/2014	6.75	Put	Bond Future	1,244.2900	1.2443	1,283.4300	1.2834	3.146	0	0	0
2014/02/07	R157	07/08/2014	6.74	Call	Bond Future	271.2100	0.2712	254.7600	0.2548	(6.065)	0	0	0
2014/02/07	R157	07/08/2014	6.75	Call	Bond Future	274.1700	0.2742	257.5900	0.2576	(6.047)	0	0	0
2014/02/07	R157	07/08/2014	6.76	Call	Bond Future	277.4200	0.2774	260.7000	0.2607	(6.027)	0	0	0
2014/02/07	R157	07/08/2014	6.74	Put	Bond Future	1,252.2500	1.2522	1,291.5200	1.2915	3.136	0	0	0
2014/02/07	R157	06/11/2014	6.19	Put	Bond Future	1,719.2600	1.7193	1,741.5000	1.7415	1.294	0	0	0
2014/02/07	R157	06/11/2014			Bond Future	8.0380	106.4624	8.0718	106.4343	0.421	0.0000	0.0000	0
2014/02/07	R157	06/11/2014	6.21	Put	Bond Future	1,705.3000	1.7053	1,727.4600	1.7275	1.299	0	0	0
2014/02/07	R157	06/11/2014	6.20	Put	Bond Future	1,712.2700	1.7123	1,734.4700	1.7345	1.297	0	0	0
2014/02/07	R157	06/11/2014	6.21	Call	Bond Future	168.7500	0.1688	162.8100	0.1628	(3.520)	0	0	0
2014/02/07	R157	06/11/2014	6.19	Call	Bond Future	165.7000	0.1657	159.8400	0.1598	(3.537)	0	0	0
2014/02/07	R157	06/11/2014	6.20	Call	Bond Future	167.2200	0.1672	161.3200	0.1613	(3.528)	0	0	0
2014/02/07	R186	06/02/2014			Bond Future	8.7000	115.2449	8.7000	115.2449	0.000	0.0000	0.0000	0
2014/02/07	R186	08/05/2014	8.75	Put	Bond Future	3,701.8800	3.7019	3,562.2900	3.5623	(3.771)	0	0	0
2014/02/07	R186	08/05/2014	7.50	Put	Bond Future	11,791.0000	11.7910	11,566.9100	11.5669	(1.901)	0	0	0
2014/02/07	R186	08/05/2014	8.25	Put	Bond Future	6,289.7700	6.2898	6,107.7900	6.1078	(2.893)	0	0	0
2014/02/07	R186	08/05/2014			Bond Future	8.7913	116.9727	8.7617	117.2155	(0.336)	0.0000	0.0000	51,066
2014/02/07	R186	08/05/2014	7.09	Put	Bond Future	15,441.0400	15.4410	15,206.1300	15.2061	(1.521)	0	0	0
2014/02/07	R186	08/05/2014	9.75	Put	Bond Future	969.1000	0.9691	911.3700	0.9114	(5.957)	0	0	6,000
2014/02/07	R186	08/05/2014	9.25	Put	Bond Future	1,980.3700	1.9804	1,885.1900	1.8852	(4.806)	0	0	8,000
2014/02/07	R186	08/05/2014	7.10	Call	Bond Future	194.7100	0.1947	202.8100	0.2028	4.160	0	0	0
2014/02/07	R186	08/05/2014	9.00	Put	Bond Future	2,737.4600	2.7375	2,620.4700	2.6205	(4.274)	0	0	400
2014/02/07	R186	08/05/2014	7.11	Call	Bond Future	199.3200	0.1993	207.6100	0.2076	4.159	0	0	0
2014/02/07	R186	08/05/2014	9.75	Call	Bond Future	8,462.0600	8.4621	8,647.1600	8.6472	2.187	0	0	0
2014/02/07	R186	08/05/2014	8.50	Call	Bond Future	2,458.6700	2.4587	2,539.8300	2.5398	3.301	0	0	0
2014/02/07	R186	08/05/2014	7.09	Call	Bond Future	190.1900	0.1902	198.1100	0.1981	4.164	0	0	0
2014/02/07	R186	08/05/2014	9.25	Call	Bond Future	5,656.4700	5.6565	5,804.1200	5.8041	2.610	0	0	0
2014/02/07	R186	08/05/2014	8.25	Call	Bond Future	1,724.8200	1.7248	1,785.6700	1.7857	3.528	0	0	8,000
2014/02/07	R186	08/05/2014	7.11	Put	Bond Future	15,254.8000	15.2548	15,020.2600	15.0203	(1.537)	0	0	0
2014/02/07	R186	08/05/2014	8.75	Call	Bond Future	3,362.6500	3.3626	3,465.8900	3.4659	3.070	0	0	6,000
2014/02/07	R186	08/05/2014	7.50	Call	Bond Future	464.9700	0.4650	483.7100	0.4837	4.030	0	0	1,933
2014/02/07	R186	08/05/2014	8.50	Put	Bond Future	4,883.6900	4.8837	4,722.0200	4.7220	(3.310)	0	0	1,933
2014/02/07	R186	08/05/2014	7.10	Put	Bond Future	15,347.8200	15.3478	15,113.0900	15.1131	(1.529)	0	0	0
2014/02/07	R186	08/05/2014	9.00	Call	Bond Future	4,431.4400	4.4314	4,557.2800	4.5573	2.840	0	0	0
2014/02/07	R186	07/08/2014	8.31	Call	Bond Future	2,696.5500	2.6965	2,756.9100	2.7569	2.238	0	0	0
2014/02/07	R186	07/08/2014			Bond Future	8.8824	113.4587	8.8577	113.6564	(0.277)	0.0000	0.0000	0
2014/02/07	R186	07/08/2014	8.92	Put	Bond Future	4,509.2600	4.5093	4,404.3400	4.4043	(2.327)	0	0	840
2014/02/07	R186	07/08/2014	8.29	Call	Bond Future	2,639.2200	2.6392	2,698.5700	2.6986	2.249	0	0	0
2014/02/07	R186	07/08/2014	8.30	Call	Bond Future	2,667.7900	2.6678	2,727.6400	2.7276	2.243	0	0	0
2014/02/07	R186	07/08/2014	8.29	Put	Bond Future	7,539.4500	7.5395	7,401.0600	7.4011	(1.836)	0	0	0
2014/02/07	R186	07/08/2014	8.31	Put	Bond Future	7,426.5000	7.4265	7,289.1200	7.2891	(1.850)	0	0	0
2014/02/07	R186	07/08/2014	8.92	Call	Bond Future	4,810.9500	4.8110	4,903.7700	4.9038	1.929	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
2014/02/07	R186	07/08/2014	8.30	Put	Bond Future	7,482.8400	7.4828	7,344.9500	7.3450	(1.843)	0	0	0
2014/02/07	R186	06/11/2014	8.15	Put	Bond Future	9,536.4700	9.5365	9,375.2000	9.3752	(1.691)	0	0	0
2014/02/07	R186	06/11/2014	8.14	Call	Bond Future	2,808.1700	2.8082	2,876.7400	2.8767	2.442	0	0	0
2014/02/07	R186	06/11/2014			Bond Future	8.9685	115.2572	8.9392	115.4875	(0.326)	0.0000	0.0000	0
2014/02/07	R186	06/11/2014	9.17	Call	Bond Future	6,332.9800	6.3330	6,454.7700	6.4548	1.923	0	0	0
2014/02/07	R186	06/11/2014	8.15	Call	Bond Future	2,834.6700	2.8347	2,903.7300	2.9037	2.436	0	0	0
2014/02/07	R186	06/11/2014	8.16	Call	Bond Future	2,861.3300	2.8613	2,930.8700	2.9309	2.430	0	0	0
2014/02/07	R186	06/11/2014	9.17	Put	Bond Future	4,764.5300	4.7645	4,655.9900	4.6560	(2.278)	0	0	2,010
2014/02/07	R186	06/11/2014	8.14	Put	Bond Future	9,595.2800	9.5953	9,433.5200	9.4335	(1.686)	0	0	0
2014/02/07	R186	06/11/2014	8.16	Put	Bond Future	9,477.9100	9.4779	9,317.1200	9.3171	(1.696)	0	0	0
2014/02/07	R197	06/02/2014			Bond Future	268.0387	268.0387	268.0387	268.0387	0.000	0.0000	0.0000	0
2014/02/07	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R197	08/05/2014			Bond Future	271.8929	271.8929	271.8241	271.8241	(0.025)	0.0000	0.0000	2,049
2014/02/07	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R197	08/05/2014	250.01	Call	Bond Future	21,882.9100	21.8829	21,814.1100	21.8141	(0.314)	0	0	0
2014/02/07	R197	08/05/2014	249.99	Call	Bond Future	21,902.9100	21.9029	21,834.1100	21.8341	(0.314)	0	0	0
2014/02/07	R197	08/05/2014	250.00	Call	Bond Future	21,892.9100	21.8929	21,824.1100	21.8241	(0.314)	0	0	0
2014/02/07	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R201	06/02/2014			Bond Future	6.3000	103.2498	6.3000	103.2498	0.000	0.0000	0.0000	0
2014/02/07	R201	08/05/2014			Bond Future	6.5310	104.7258	6.6611	104.6485	1.992	0.0000	0.0000	0
2014/02/07	R201	08/05/2014	4.75	Call	Bond Future	7.6600	0.0077	5.2400	0.0052	(31.593)	0	0	0
2014/02/07	R201	08/05/2014	4.76	Call	Bond Future	7.8700	0.0079	5.3800	0.0054	(31.639)	0	0	0
2014/02/07	R201	08/05/2014	4.74	Call	Bond Future	7.4600	0.0075	5.0900	0.0051	(31.769)	0	0	0
2014/02/07	R201	08/05/2014	4.76	Put	Bond Future	1,071.1200	1.0711	1,145.9300	1.1459	6.984	0	0	0
2014/02/07	R201	08/05/2014	4.75	Put	Bond Future	1,076.9700	1.0770	1,151.8500	1.1519	6.953	0	0	0
2014/02/07	R201	08/05/2014	4.74	Put	Bond Future	1,082.8300	1.0828	1,157.7600	1.1578	6.920	0	0	0
2014/02/07	R201	07/08/2014	5.31	Put	Bond Future	575.9000	0.5759	677.7100	0.6777	17.678	0	0	0
2014/02/07	R201	07/08/2014	5.30	Put	Bond Future	578.8300	0.5788	680.8200	0.6808	17.620	0	0	0
2014/02/07	R201	07/08/2014			Bond Future	6.7455	101.9078	7.0877	101.7858	5.074	0.0000	0.0000	0
2014/02/07	R201	07/08/2014	5.31	Call	Bond Future	60.6800	0.0607	40.4200	0.0404	(33.388)	0	0	0
2014/02/07	R201	07/08/2014	5.29	Call	Bond Future	59.3400	0.0593	39.4500	0.0394	(33.519)	0	0	0
2014/02/07	R201	07/08/2014	5.30	Call	Bond Future	60.0100	0.0600	39.9300	0.0399	(33.461)	0	0	0
2014/02/07	R201	07/08/2014	5.29	Put	Bond Future	581.7700	0.5818	683.9500	0.6839	17.564	0	0	0
2014/02/07	R202	06/02/2014			Bond Future	204.3628	204.3628	204.3628	204.3628	0.000	0.0000	0.0000	0
2014/02/07	R202	08/05/2014	215.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R202	08/05/2014			Bond Future	207.3015	207.3015	207.8622	207.8622	0.270	0.0000	0.0000	44,448
2014/02/07	R202	08/05/2014	215.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R202	08/05/2014	214.99	Put	Bond Future	7,688.5400	7.6885	7,127.8200	7.1278	(7.293)	0	0	0
2014/02/07	R202	08/05/2014	215.01	Put	Bond Future	7,708.5400	7.7085	7,147.8200	7.1478	(7.274)	0	0	0
2014/02/07	R202	08/05/2014	214.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R202	08/05/2014	215.00	Put	Bond Future	7,698.5400	7.6985	7,137.8200	7.1378	(7.283)	0	0	0
2014/02/07	R203	06/02/2014			Bond Future	7.7600	104.8937	7.7600	104.8937	0.000	0.0000	0.0000	0
2014/02/07	R203	08/05/2014	5.74	Call	Bond Future	12.6000	0.0126	13.5500	0.0136	7.540	0	0	0
2014/02/07	R203	08/05/2014	5.76	Call	Bond Future	13.3700	0.0134	14.3800	0.0144	7.554	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
2014/02/07	R203	08/05/2014	6.84	Call	Bond Future	193.3600	0.1934	205.5500	0.2055	6.304	0	0	29
2014/02/07	R203	08/05/2014	7.40	Put	Bond Future	2,097.1400	2.0971	2,013.5600	2.0136	(3.985)	0	0	0
2014/02/07	R203	08/05/2014			Bond Future	7.9308	102.2258	7.8921	102.3384	(0.489)	0.0000	0.0000	16,394
2014/02/07	R203	08/05/2014	5.76	Put	Bond Future	6,565.2900	6.5653	6,453.7400	6.4537	(1.699)	0	0	0
2014/02/07	R203	08/05/2014	6.84	Put	Bond Future	3,422.1800	3.4222	3,321.8100	3.3218	(2.933)	0	0	0
2014/02/07	R203	08/05/2014	5.75	Put	Bond Future	6,596.2800	6.5963	6,484.7000	6.4847	(1.692)	0	0	0
2014/02/07	R203	08/05/2014	5.74	Put	Bond Future	6,627.2800	6.6273	6,515.6700	6.5157	(1.684)	0	0	0
2014/02/07	R203	08/05/2014	7.40	Call	Bond Future	541.5500	0.5416	570.5300	0.5705	5.351	0	0	16
2014/02/07	R203	08/05/2014	5.75	Call	Bond Future	12.9800	0.0130	13.9600	0.0140	7.550	0	0	0
2014/02/07	R203	07/08/2014	7.30	Call	Bond Future	711.6000	0.7116	729.0900	0.7291	2.458	0	0	0
2014/02/07	R203	07/08/2014			Bond Future	8.0893	103.7825	8.0631	103.8532	(0.324)	0.0000	0.0000	0
2014/02/07	R203	07/08/2014	7.31	Call	Bond Future	719.7500	0.7197	737.4100	0.7374	2.454	0	0	0
2014/02/07	R203	07/08/2014	6.84	Put	Bond Future	3,852.2400	3.8522	3,792.5600	3.7926	(1.549)	0	0	0
2014/02/07	R203	07/08/2014	7.29	Put	Bond Future	2,888.2800	2.8883	2,834.9200	2.8349	(1.847)	0	0	0
2014/02/07	R203	07/08/2014	7.31	Put	Bond Future	2,849.1400	2.8491	2,796.1000	2.7961	(1.862)	0	0	0
2014/02/07	R203	07/08/2014	7.29	Call	Bond Future	703.5100	0.7035	720.8500	0.7208	2.465	0	0	0
2014/02/07	R203	07/08/2014	7.30	Put	Bond Future	2,868.6700	2.8687	2,815.4600	2.8155	(1.855)	0	0	0
2014/02/07	R203	07/08/2014	6.84	Call	Bond Future	411.5200	0.4115	422.5400	0.4225	2.678	0	0	46
2014/02/07	R203	06/11/2014	6.86	Call	Bond Future	613.0900	0.6131	633.5400	0.6335	3.336	0	0	0
2014/02/07	R203	06/11/2014			Bond Future	8.2578	101.2616	8.2185	101.3597	(0.477)	0.0000	0.0000	0
2014/02/07	R203	06/11/2014	6.98	Call	Bond Future	684.1600	0.6842	706.5000	0.7065	3.265	0	0	14
2014/02/07	R203	06/11/2014	6.84	Call	Bond Future	601.8000	0.6018	621.9500	0.6220	3.348	0	0	45
2014/02/07	R203	06/11/2014	6.85	Call	Bond Future	607.4300	0.6074	627.7200	0.6277	3.340	0	0	0
2014/02/07	R203	06/11/2014	6.98	Put	Bond Future	3,930.2400	3.9302	3,854.5100	3.8545	(1.927)	0	0	0
2014/02/07	R203	06/11/2014	6.84	Put	Bond Future	4,211.4600	4.2115	4,133.5400	4.1335	(1.850)	0	0	0
2014/02/07	R203	06/11/2014	6.86	Put	Bond Future	4,170.7100	4.1707	4,093.0900	4.0931	(1.861)	0	0	0
2014/02/07	R203	06/11/2014	6.85	Put	Bond Future	4,191.0700	4.1911	4,113.2900	4.1133	(1.856)	0	0	0
2014/02/07	R204	06/02/2014			Bond Future	7.9950	101.1467	7.9950	101.1467	0.000	0.0000	0.0000	0
2014/02/07	R204	08/05/2014			Bond Future	8.1431	102.5885	8.1200	102.6759	(0.285)	0.0000	0.0000	30,006
2014/02/07	R204	08/05/2014	6.05	Call	Bond Future	24.6800	0.0247	25.3500	0.0254	2.715	0	0	0
2014/02/07	R204	08/05/2014	6.06	Call	Bond Future	25.3800	0.0254	26.0700	0.0261	2.719	0	0	0
2014/02/07	R204	08/05/2014	6.04	Call	Bond Future	24.0000	0.0240	24.6500	0.0246	2.708	0	0	0
2014/02/07	R204	08/05/2014	6.05	Put	Bond Future	8,308.5000	8.3085	8,221.7800	8.2218	(1.044)	0	0	0
2014/02/07	R204	08/05/2014	6.04	Put	Bond Future	8,349.3700	8.3494	8,262.6300	8.2626	(1.039)	0	0	0
2014/02/07	R204	08/05/2014	6.06	Put	Bond Future	8,267.6600	8.2677	8,180.9600	8.1810	(1.049)	0	0	0
2014/02/07	R204	07/08/2014			Bond Future	8.2791	100.1162	8.2663	100.1620	(0.155)	0.0000	0.0000	0
2014/02/07	R204	07/08/2014	7.44	Put	Bond Future	3,969.8900	3.9699	3,932.4600	3.9325	(0.943)	0	0	0
2014/02/07	R204	07/08/2014	7.46	Put	Bond Future	3,916.0100	3.9160	3,878.7600	3.8788	(0.951)	0	0	0
2014/02/07	R204	07/08/2014	7.45	Put	Bond Future	3,942.9000	3.9429	3,905.5700	3.9056	(0.947)	0	0	0
2014/02/07	R204	07/08/2014	7.78	Call	Bond Future	1,315.8800	1.3159	1,327.7200	1.3277	0.900	0	0	0
2014/02/07	R204	07/08/2014	7.46	Call	Bond Future	932.4300	0.9324	941.0400	0.9410	0.923	0	0	0
2014/02/07	R204	07/08/2014	7.44	Call	Bond Future	912.1000	0.9121	920.5300	0.9205	0.924	0	0	0
2014/02/07	R204	07/08/2014	7.78	Put	Bond Future	3,120.9600	3.1210	3,086.9400	3.0869	(1.090)	0	0	530
2014/02/07	R204	07/08/2014	7.45	Call	Bond Future	922.2200	0.9222	930.7500	0.9308	0.925	0	0	0
2014/02/07	R204	06/11/2014	7.99	Put	Bond Future	3,326.6000	3.3266	3,280.3900	3.2804	(1.389)	0	0	1,270
2014/02/07	R204	06/11/2014			Bond Future	8.4125	101.7030	8.3912	101.7754	(0.254)	0.0000	0.0000	0
2014/02/07	R204	06/11/2014	6.99	Put	Bond Future	5,766.3900	5.7664	5,707.1300	5.7071	(1.028)	0	0	0

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2014/02/07	R204	06/11/2014	7.01	Put	Bond Future	5,709.6900	5.7097	5,650.6400	5.6506	(1.034)	0	0	0
2014/02/07	R204	06/11/2014	6.99	Call	Bond Future	801.2500	0.8013	814.3900	0.8144	1.640	0	0	0
2014/02/07	R204	06/11/2014	7.00	Put	Bond Future	5,738.0100	5.7380	5,678.8600	5.6789	(1.031)	0	0	0
2014/02/07	R204	06/11/2014	7.99	Call	Bond Future	1,882.8500	1.8828	1,909.0400	1.9090	1.391	0	0	0
2014/02/07	R204	06/11/2014	7.00	Call	Bond Future	808.8200	0.8088	822.0700	0.8221	1.638	0	0	0
2014/02/07	R204	06/11/2014	7.01	Call	Bond Future	816.4500	0.8164	829.8000	0.8298	1.635	0	0	0
2014/02/07	R207	06/02/2014			Bond Future	8.2450	95.9403	8.2450	95.9403	0.000	0.0000	0.0000	0
2014/02/07	R207	08/05/2014	6.19	Put	Bond Future	10,074.0000	10.0740	10,017.4200	10.0174	(0.562)	0	0	0
2014/02/07	R207	08/05/2014	6.21	Put	Bond Future	9,978.0800	9.9781	9,921.5000	9.9215	(0.567)	0	0	0
2014/02/07	R207	08/05/2014			Bond Future	8.3840	97.3080	8.3709	97.3645	(0.156)	0.0000	0.0000	18,448
2014/02/07	R207	08/05/2014	6.20	Put	Bond Future	10,026.0300	10.0260	9,969.4400	9.9694	(0.564)	0	0	0
2014/02/07	R207	08/05/2014	6.20	Call	Bond Future	24.5200	0.0245	24.4500	0.0244	(0.285)	0	0	0
2014/02/07	R207	08/05/2014	6.21	Call	Bond Future	25.2100	0.0252	25.1500	0.0252	(0.238)	0	0	0
2014/02/07	R207	08/05/2014	6.19	Call	Bond Future	23.8300	0.0238	23.7700	0.0238	(0.252)	0	0	0
2014/02/07	R207	07/08/2014	7.69	Call	Bond Future	1,110.5900	1.1106	1,109.7000	1.1097	(0.080)	0	0	0
2014/02/07	R207	07/08/2014	7.70	Put	Bond Future	4,553.3600	4.5534	4,536.0500	4.5361	(0.380)	0	0	0
2014/02/07	R207	07/08/2014			Bond Future	8.5124	95.1476	8.5084	95.1640	(0.047)	0.0000	0.0000	0
2014/02/07	R207	07/08/2014	7.70	Call	Bond Future	1,123.0400	1.1230	1,122.1700	1.1222	(0.077)	0	0	0
2014/02/07	R207	07/08/2014	7.71	Call	Bond Future	1,135.5900	1.1356	1,134.7300	1.1347	(0.076)	0	0	0
2014/02/07	R207	07/08/2014	7.69	Put	Bond Future	4,584.0700	4.5841	4,566.7400	4.5667	(0.378)	0	0	0
2014/02/07	R207	07/08/2014	7.71	Put	Bond Future	4,522.7700	4.5228	4,505.4700	4.5055	(0.383)	0	0	0
2014/02/07	R207	06/11/2014	7.36	Put	Bond Future	6,334.8000	6.3348	6,299.7800	6.2998	(0.553)	0	0	0
2014/02/07	R207	06/11/2014			Bond Future	8.6315	96.6558	8.6211	96.6972	(0.121)	0.0000	0.0000	0
2014/02/07	R207	06/11/2014	7.35	Put	Bond Future	6,367.1700	6.3672	6,332.1000	6.3321	(0.551)	0	0	0
2014/02/07	R207	06/11/2014	7.36	Call	Bond Future	1,127.6700	1.1277	1,134.0300	1.1340	0.564	0	0	0
2014/02/07	R207	06/11/2014	7.34	Call	Bond Future	1,107.8400	1.1078	1,114.0900	1.1141	0.564	0	0	0
2014/02/07	R207	06/11/2014	7.35	Call	Bond Future	1,117.7200	1.1177	1,124.0300	1.1240	0.565	0	0	0
2014/02/07	R207	06/11/2014	7.34	Put	Bond Future	6,399.6300	6.3996	6,364.5000	6.3645	(0.549)	0	0	0
2014/02/07	R208	06/02/2014			Bond Future	8.3700	93.9016	8.3700	93.9016	0.000	0.0000	0.0000	0
2014/02/07	R208	08/05/2014	6.31	Call	Bond Future	28.0000	0.0280	27.9500	0.0280	(0.179)	0	0	0
2014/02/07	R208	08/05/2014			Bond Future	8.4968	91.8170	8.4833	91.8823	(0.159)	0.0000	0.0000	11,022
2014/02/07	R208	08/05/2014	6.29	Call	Bond Future	26.4700	0.0265	26.4100	0.0264	(0.227)	0	0	0
2014/02/07	R208	08/05/2014	6.31	Put	Bond Future	11,420.6500	11.4207	11,355.3300	11.3553	(0.572)	0	0	0
2014/02/07	R208	08/05/2014	6.30	Put	Bond Future	11,475.8600	11.4759	11,410.5400	11.4105	(0.569)	0	0	0
2014/02/07	R208	08/05/2014	6.29	Put	Bond Future	11,531.1200	11.5311	11,465.7900	11.4658	(0.567)	0	0	0
2014/02/07	R208	08/05/2014	6.30	Call	Bond Future	27.2200	0.0272	27.1700	0.0272	(0.184)	0	0	0
2014/02/07	R208	07/08/2014	8.28	Call	Bond Future	2,095.0300	2.0950	2,099.0800	2.0991	0.193	0	0	0
2014/02/07	R208	07/08/2014			Bond Future	8.6075	93.2153	8.6018	93.2424	(0.067)	0.0000	0.0000	0
2014/02/07	R208	07/08/2014	7.80	Call	Bond Future	1,278.9100	1.2789	1,280.4900	1.2805	0.124	0	0	0
2014/02/07	R208	07/08/2014	7.79	Put	Bond Future	5,198.8900	5.1989	5,173.3900	5.1734	(0.490)	0	0	0
2014/02/07	R208	07/08/2014	7.81	Put	Bond Future	5,128.5300	5.1285	5,103.1000	5.1031	(0.496)	0	0	0
2014/02/07	R208	07/08/2014	7.80	Put	Bond Future	5,163.6400	5.1636	5,138.1700	5.1382	(0.493)	0	0	0
2014/02/07	R208	07/08/2014	8.28	Put	Bond Future	3,646.6800	3.6467	3,623.6800	3.6237	(0.631)	0	0	630
2014/02/07	R208	07/08/2014	7.81	Call	Bond Future	1,293.1300	1.2931	1,294.7500	1.2947	0.125	0	0	0
2014/02/07	R208	07/08/2014	7.79	Call	Bond Future	1,264.7900	1.2648	1,264.3400	1.2663	0.123	0	0	0
2014/02/07	R208	06/11/2014	7.46	Call	Bond Future	1,187.5100	1.1875	1,195.7500	1.1958	0.694	0	0	0

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2014/02/07	R208	06/11/2014			Bond Future	8.7160	91.2929	8.7047	91.3440	(0.129)	0.0000	0.0000	0
2014/02/07	R208	06/11/2014	7.44	Call	Bond Future	1,165.4600	1.1655	1,173.5500	1.1736	0.694	0	0	0
2014/02/07	R208	06/11/2014	7.45	Call	Bond Future	1,176.4400	1.1764	1,184.6100	1.1846	0.694	0	0	0
2014/02/07	R208	06/11/2014	8.50	Put	Bond Future	3,840.0500	3.8400	3,807.0400	3.8070	(0.860)	0	0	1,520
2014/02/07	R208	06/11/2014	7.44	Put	Bond Future	7,183.6200	7.1836	7,140.6400	7.1406	(0.598)	0	0	0
2014/02/07	R208	06/11/2014	7.46	Put	Bond Future	7,107.6300	7.1076	7,064.8000	7.0648	(0.603)	0	0	0
2014/02/07	R208	06/11/2014	8.50	Call	Bond Future	2,854.3300	2.8543	2,872.3900	2.8724	0.633	0	0	0
2014/02/07	R208	06/11/2014	7.45	Put	Bond Future	7,145.5700	7.1456	7,102.6700	7.1027	(0.600)	0	0	0
2014/02/07	R209	06/02/2014			Bond Future	9.1650	74.8584	9.1650	74.8584	0.000	0.0000	0.0000	0
2014/02/07	R209	08/05/2014	9.63	Call	Bond Future	4,648.5500	4.6486	4,677.3400	4.6773	0.619	0	0	0
2014/02/07	R209	08/05/2014			Bond Future	9.2388	72.8540	9.2295	72.9215	(0.101)	0.0000	0.0000	24,063
2014/02/07	R209	08/05/2014	7.85	Call	Bond Future	316.4900	0.3165	315.7900	0.3158	(0.221)	0	0	0
2014/02/07	R209	08/05/2014	9.00	Put	Bond Future	4,087.5000	4.0875	4,032.3900	4.0324	(1.348)	0	0	0
2014/02/07	R209	08/05/2014	9.50	Call	Bond Future	4,104.2400	4.1042	4,129.4500	4.1294	0.614	0	0	0
2014/02/07	R209	08/05/2014	7.86	Call	Bond Future	323.5000	0.3235	322.8200	0.3228	(0.210)	0	0	0
2014/02/07	R209	08/05/2014	9.75	Put	Bond Future	1,615.4200	1.6154	1,579.9200	1.5799	(2.198)	0	0	7,262
2014/02/07	R209	08/05/2014	9.85	Put	Bond Future	1,406.4800	1.4065	1,373.6800	1.3737	(2.332)	0	0	10,000
2014/02/07	R209	08/05/2014	8.50	Put	Bond Future	6,789.2300	6.7892	6,725.3100	6.7253	(0.941)	0	0	0
2014/02/07	R209	08/05/2014	7.84	Call	Bond Future	309.6000	0.3096	308.8800	0.3089	(0.233)	0	0	0
2014/02/07	R209	08/05/2014	7.85	Put	Bond Future	11,583.9300	11.5839	11,515.6400	11.5156	(0.590)	0	0	0
2014/02/07	R209	08/05/2014	9.50	Put	Bond Future	2,249.7300	2.2497	2,207.3500	2.2074	(1.884)	0	0	640
2014/02/07	R209	08/05/2014	7.84	Put	Bond Future	11,667.7000	11.6677	11,599.3900	11.5994	(0.585)	0	0	0
2014/02/07	R209	08/05/2014	9.63	Put	Bond Future	1,898.9300	1.8989	1,860.1300	1.8601	(2.043)	0	0	883
2014/02/07	R209	08/05/2014	9.85	Call	Bond Future	5,630.2600	5.6303	5,665.0500	5.6650	0.618	0	0	0
2014/02/07	R209	08/05/2014	7.86	Put	Bond Future	11,500.4200	11.5004	11,432.1500	11.4321	(0.594)	0	0	0
2014/02/07	R209	08/05/2014	9.75	Call	Bond Future	5,175.3600	5.1754	5,207.4500	5.2075	0.620	0	0	0
2014/02/07	R209	08/05/2014	8.50	Call	Bond Future	1,108.9600	1.1090	1,112.6300	1.1126	0.331	0	0	640
2014/02/07	R209	08/05/2014	9.00	Call	Bond Future	2,323.9600	2.3240	2,336.4400	2.3364	0.537	0	0	640
2014/02/07	R209	07/08/2014	9.04	Put	Bond Future	5,569.5200	5.5695	5,537.1100	5.5371	(0.582)	0	0	0
2014/02/07	R209	07/08/2014			Bond Future	9.3146	73.9636	9.3093	74.0011	(0.056)	0.0000	0.0000	0
2014/02/07	R209	07/08/2014	9.06	Put	Bond Future	5,482.5600	5.4826	5,450.3300	5.4503	(0.588)	0	0	0
2014/02/07	R209	07/08/2014	9.05	Put	Bond Future	5,525.9100	5.5259	5,493.5900	5.4936	(0.585)	0	0	0
2014/02/07	R209	07/08/2014	9.05	Call	Bond Future	3,594.8000	3.5948	3,599.9600	3.6000	0.144	0	0	0
2014/02/07	R209	07/08/2014	9.06	Call	Bond Future	3,625.9100	3.6259	3,631.1600	3.6312	0.145	0	0	0
2014/02/07	R209	07/08/2014	9.04	Call	Bond Future	3,563.8300	3.5638	3,568.9000	3.5689	0.142	0	0	0
2014/02/07	R209	06/11/2014			Bond Future	9.3872	71.9881	9.3791	72.0449	(0.086)	0.0000	0.0000	0
2014/02/07	R209	06/11/2014	8.99	Put	Bond Future	7,029.4100	7.0294	6,988.6000	6.9886	(0.581)	0	0	0
2014/02/07	R209	06/11/2014	9.01	Put	Bond Future	6,939.3300	6.9393	6,898.7500	6.8988	(0.585)	0	0	0
2014/02/07	R209	06/11/2014	9.00	Put	Bond Future	6,984.2600	6.9843	6,943.5600	6.9436	(0.583)	0	0	0
2014/02/07	R209	06/11/2014	8.99	Call	Bond Future	4,138.5200	4.1385	4,154.5500	4.1545	0.387	0	0	0
2014/02/07	R209	06/11/2014	9.00	Call	Bond Future	4,168.3700	4.1684	4,184.5100	4.1845	0.387	0	0	0
2014/02/07	R209	06/11/2014	9.01	Call	Bond Future	4,198.3300	4.1983	4,214.5900	4.2146	0.387	0	0	0
2014/02/07	R210	06/02/2014			Bond Future	156.2277	156.2277	156.2277	156.2277	0.000	0.0000	0.0000	0
2014/02/07	R210	08/05/2014			Bond Future	156.5166	156.5166	156.4773	156.4773	(0.025)	0.0000	0.0000	719
2014/02/07	R210	08/05/2014	159.99	Put	Bond Future	3,473.4200	3.4734	3,512.7000	3.5127	1.131	0	0	0
2014/02/07	R210	08/05/2014	160.01	Put	Bond Future	3,493.4200	3.4934	3,532.7000	3.5327	1.124	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/07	R210	08/05/2014	160.00	Put	Bond Future	3,483.4200	3.4834	3,522.7000	3.5227	1.128	0	0	0
2014/02/07	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R211	06/02/2014			Bond Future	125.8670	125.8670	125.8670	125.8670	0.000	0.0000	0.0000	0
2014/02/07	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R211	08/05/2014	130.00	Put	Bond Future	2,323.0600	2.3231	2,359.1700	2.3592	1.554	0	0	0
2014/02/07	R211	08/05/2014			Bond Future	127.6769	127.6769	127.6408	127.6408	(0.028)	0.0000	0.0000	390
2014/02/07	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R211	08/05/2014	129.99	Put	Bond Future	2,313.0600	2.3131	2,349.1700	2.3492	1.561	0	0	0
2014/02/07	R211	08/05/2014	130.01	Put	Bond Future	2,333.0600	2.3331	2,369.1700	2.3692	1.548	0	0	0
2014/02/07	R212	06/02/2014			Bond Future	126.7701	126.7701	126.7701	126.7701	0.000	0.0000	0.0000	0
2014/02/07	R212	08/05/2014			Bond Future	128.5930	128.5930	128.8365	128.8365	0.189	0.0000	0.0000	21,791
2014/02/07	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R212	08/05/2014	131.99	Put	Bond Future	3,397.0000	3.3970	3,153.4800	3.1535	(7.169)	0	0	0
2014/02/07	R212	08/05/2014	132.01	Put	Bond Future	3,417.0000	3.4170	3,173.4800	3.1735	(7.127)	0	0	0
2014/02/07	R212	08/05/2014	132.00	Put	Bond Future	3,407.0000	3.4070	3,163.4800	3.1635	(7.148)	0	0	0
2014/02/07	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R213	06/02/2014			Bond Future	9.1350	84.8907	9.1350	84.8907	0.000	0.0000	0.0000	0
2014/02/07	R213	08/05/2014	7.65	Put	Bond Future	12,828.0700	12.8281	12,654.8900	12.6549	(1.350)	0	0	0
2014/02/07	R213	08/05/2014			Bond Future	9.2059	82.7103	9.1812	82.8907	(0.268)	0.0000	0.0000	21,730
2014/02/07	R213	08/05/2014	7.64	Put	Bond Future	12,912.5000	12.9125	12,739.1600	12.7392	(1.342)	0	0	0
2014/02/07	R213	08/05/2014	7.66	Put	Bond Future	12,743.8500	12.7438	12,570.8400	12.5708	(1.358)	0	0	0
2014/02/07	R213	08/05/2014	7.65	Call	Bond Future	235.9300	0.2359	243.0800	0.2431	3.031	0	0	0
2014/02/07	R213	08/05/2014	7.64	Call	Bond Future	230.6600	0.2307	237.6500	0.2377	3.030	0	0	0
2014/02/07	R213	08/05/2014	7.66	Call	Bond Future	241.2900	0.2413	248.6100	0.2486	3.034	0	0	0
2014/02/07	R213	07/08/2014	8.86	Call	Bond Future	3,098.6000	3.0986	3,148.3900	3.1484	1.607	0	0	0
2014/02/07	R213	07/08/2014			Bond Future	9.2893	83.9696	9.2688	84.1174	(0.221)	0.0000	0.0000	0
2014/02/07	R213	07/08/2014	8.84	Call	Bond Future	3,041.7400	3.0417	3,090.8100	3.0908	1.613	0	0	0
2014/02/07	R213	07/08/2014	8.85	Call	Bond Future	3,070.0900	3.0701	3,119.5200	3.1195	1.610	0	0	0
2014/02/07	R213	07/08/2014	8.84	Put	Bond Future	6,361.5700	6.3616	6,262.8500	6.2628	(1.552)	0	0	0
2014/02/07	R213	07/08/2014	8.86	Put	Bond Future	6,266.5000	6.2665	6,168.5000	6.1685	(1.564)	0	0	0
2014/02/07	R213	07/08/2014	8.85	Put	Bond Future	6,313.9100	6.3139	6,215.5500	6.2155	(1.558)	0	0	0
2014/02/07	R213	06/11/2014	8.84	Call	Bond Future	3,685.8800	3.6859	3,748.5600	3.7486	1.701	0	0	0
2014/02/07	R213	06/11/2014	8.85	Put	Bond Future	7,522.7700	7.5228	7,414.3700	7.4144	(1.441)	0	0	0
2014/02/07	R213	06/11/2014			Bond Future	9.3711	81.7569	9.3469	81.9283	(0.258)	0.0000	0.0000	0
2014/02/07	R213	06/11/2014	8.85	Call	Bond Future	3,714.3100	3.7143	3,777.3400	3.7773	1.697	0	0	0
2014/02/07	R213	06/11/2014	8.86	Call	Bond Future	3,742.5800	3.7426	3,805.9800	3.8060	1.694	0	0	0
2014/02/07	R213	06/11/2014	8.84	Put	Bond Future	7,569.9500	7.5700	7,461.2000	7.4612	(1.437)	0	0	0
2014/02/07	R213	06/11/2014	8.86	Put	Bond Future	7,475.5200	7.4755	7,367.4900	7.3675	(1.445)	0	0	0
2014/02/07	R214	06/02/2014			Bond Future	9.2850	75.5199	9.2850	75.5199	0.000	0.0000	0.0000	0
2014/02/07	R214	08/05/2014			Bond Future	9.3626	73.3471	9.3532	73.4173	(0.101)	0.0000	0.0000	5,055

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2014/02/07	R214	08/05/2014	9.00	Call	Bond Future	2,092.5600		2.0926	2,102.7700	2.1028	0.488	0	0	0
2014/02/07	R214	08/05/2014	8.99	Put	Bond Future	4,933.7900		4.9338	4,873.6000	4.8736	(1.220)	0	0	0
2014/02/07	R214	08/05/2014	9.01	Put	Bond Future	4,831.5400		4.8315	4,771.7600	4.7718	(1.237)	0	0	0
2014/02/07	R214	08/05/2014	9.00	Put	Bond Future	4,882.4800		4.8825	4,822.5000	4.8225	(1.228)	0	0	0
2014/02/07	R214	08/05/2014	9.01	Call	Bond Future	2,120.9700		2.1210	2,131.3800	2.1314	0.491	0	0	0
2014/02/07	R214	08/05/2014	8.99	Call	Bond Future	2,064.3900		2.0644	2,074.3900	2.0744	0.484	0	0	0
2014/02/07	R214	07/08/2014	9.54	Put	Bond Future	4,274.9500		4.2750	4,244.5000	4.2445	(0.712)	0	0	0
2014/02/07	R214	07/08/2014			Bond Future	9.4386		74.3705	9.4331	74.4106	(0.058)	0.0000	0.0000	0
2014/02/07	R214	07/08/2014	9.56	Put	Bond Future	4,205.2400		4.2052	4,175.0100	4.1750	(0.719)	0	0	0
2014/02/07	R214	07/08/2014	9.55	Put	Bond Future	4,239.9800		4.2400	4,209.6400	4.2096	(0.716)	0	0	0
2014/02/07	R214	07/08/2014	9.56	Call	Bond Future	5,088.3600		5.0884	5,098.2000	5.0982	0.193	0	0	0
2014/02/07	R214	07/08/2014	9.54	Call	Bond Future	5,013.8900		5.0139	5,023.5100	5.0235	0.192	0	0	0
2014/02/07	R214	07/08/2014	9.55	Call	Bond Future	5,051.0700		5.0511	5,060.8000	5.0608	0.193	0	0	0
2014/02/07	R214	06/11/2014	9.64	Call	Bond Future	6,017.0600		6.0171	6,040.5800	6.0406	0.391	0	0	0
2014/02/07	R214	06/11/2014			Bond Future	9.5126		72.2608	9.5044	72.3203	(0.086)	0.0000	0.0000	0
2014/02/07	R214	06/11/2014	9.65	Call	Bond Future	6,053.4100		6.0534	6,077.0600	6.0771	0.391	0	0	0
2014/02/07	R214	06/11/2014	9.66	Call	Bond Future	6,089.8500		6.0899	6,113.6200	6.1136	0.390	0	0	0
2014/02/07	R214	06/11/2014	9.64	Put	Bond Future	5,103.3800		5.1034	5,067.4000	5.0674	(0.705)	0	0	0
2014/02/07	R214	06/11/2014	9.66	Put	Bond Future	5,034.5000		5.0345	4,998.7700	4.9988	(0.710)	0	0	0
2014/02/07	R214	06/11/2014	9.65	Put	Bond Future	5,068.8300		5.0688	5,032.9800	5.0330	(0.707)	0	0	0
2014/02/07	R248	06/02/2014			Bond Future	9.3700		97.6315	9.3700	97.6315	0.000	0.0000	0.0000	0
2014/02/07	R248	08/05/2014	9.04	Put	Bond Future	4,043.6700		4.0437	3,905.1900	3.9052	(3.425)	0	0	0
2014/02/07	R248	08/05/2014			Bond Future	9.4509		94.6462	9.4363	94.7847	(0.154)	0.0000	0.0000	13,650
2014/02/07	R248	08/05/2014	9.06	Put	Bond Future	3,839.6000		3.8396	3,701.1200	3.7011	(3.607)	0	0	0
2014/02/07	R248	08/05/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R248	08/05/2014	9.05	Put	Bond Future	3,941.5400		3.9415	3,803.0600	3.8031	(3.513)	0	0	0
2014/02/07	R248	08/05/2014	9.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R248	08/05/2014	9.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R248	07/08/2014			Bond Future	9.5302		95.9658	9.5195	96.0661	(0.113)	0.0000	0.0000	0
2014/02/07	R248	07/08/2014	9.65	Call	Bond Future	1,105.3100		1.1053	1,205.5800	1.2056	9.072	0	0	0
2014/02/07	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R248	07/08/2014	9.66	Call	Bond Future	1,196.4900		1.1965	1,296.7600	1,2968	8.380	0	0	0
2014/02/07	R248	07/08/2014	9.64	Call	Bond Future	1,013.9600		1.0140	1,114.2300	1.1142	9.889	0	0	0
2014/02/07	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R248	06/11/2014			Bond Future	9.6077		93.0603	9.5940	93.1864	(0.143)	0.0000	0.0000	0
2014/02/07	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R248	06/11/2014	9.72	Call	Bond Future	1,021.8500		1.0219	1,148.0000	1.1480	12.345	0	0	0
2014/02/07	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/07	R248	06/11/2014	9.73	Call	Bond Future	1,111.8300		1.1118	1,237.9800	1,2380	11.346	0	0	0
2014/02/07	R248	06/11/2014	9.74	Call	Bond Future	1,201.6400		1.2016	1,327.7900	1.3278	10.498	0	0	0

Total

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