



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 09/04/2014 to 09/04/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/09	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	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
2014/04/09	2025	08/05/2014			Bond Future	113.6441	113.6441	113.6830	113.6830	0.034	0.0000	0.0000	0
2014/04/09	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2025	08/05/2014	111.01	Call	Bond Future	2,634.1300	2.6341	2,673.0100	2.6730	1.476	0	0	0
2014/04/09	2025	08/05/2014	110.99	Call	Bond Future	2,654.1300	2.6541	2,693.0100	2.6930	1.465	0	0	0
2014/04/09	2025	08/05/2014	111.00	Call	Bond Future	2,644.1300	2.6441	2,683.0100	2.6830	1.470	0	0	0
2014/04/09	2025	07/08/2014	109.01	Call	Bond Future	5,174.9400	5.1749	5,212.9800	5.2130	0.735	0	0	0
2014/04/09	2025	07/08/2014			Bond Future	114.1849	114.1849	114.2230	114.2230	0.033	0.0000	0.0000	0
2014/04/09	2025	07/08/2014	108.99	Call	Bond Future	5,194.9400	5.1949	5,232.9800	5.2330	0.732	0	0	0
2014/04/09	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2025	07/08/2014	109.00	Call	Bond Future	5,184.9400	5.1849	5,222.9800	5.2230	0.734	0	0	0
2014/04/09	2030	08/05/2014			Bond Future	8.7572	95.8341	8.8249	95.2906	0.773	0.0000	0.0000	1,991
2014/04/09	2030	08/05/2014	9.00	Call	Bond Future	1,927.7900	1.9278	1,384.2900	1.3843	(28.193)	0	0	0
2014/04/09	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2030	08/05/2014	9.01	Call	Bond Future	2,005.9700	2.0060	1,462.4700	1.4625	(27.094)	0	0	0
2014/04/09	2030	08/05/2014	8.99	Call	Bond Future	1,849.5200	1.8495	1,306.0200	1.3060	(29.386)	0	0	0
2014/04/09	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2030	07/08/2014			Bond Future	8.8432	93.2209	8.9133	92.6684	0.792	0.0000	0.0000	0
2014/04/09	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2030	07/08/2014	8.99	Call	Bond Future	1,151.6900	1.1517	599.1700	0.5992	(47.975)	0	0	0
2014/04/09	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2030	07/08/2014	9.00	Call	Bond Future	1,229.4100	1.2294	676.8900	0.6769	(44.942)	0	0	0
2014/04/09	2030	07/08/2014	9.01	Call	Bond Future	1,307.0400	1.3070	754.5200	0.7545	(42.273)	0	0	0
2014/04/09	2030	06/11/2014	9.01	Call	Bond Future	707.6900	0.7077	145.8300	0.1458	(79.394)	0	0	0
2014/04/09	2030	06/11/2014			Bond Future	8.9187	94.6466	8.9911	94.0848	0.812	0.0000	0.0000	0
2014/04/09	2030	06/11/2014	8.99	Call	Bond Future	553.3600	0.5534	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	2030	06/11/2014	9.00	Call	Bond Future	630.5700	0.6306	68.7100	0.0687	(89.104)	0	0	0
2014/04/09	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	8.5000	0.0085	100.000	0	0	0
2014/04/09	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2037	08/05/2014			Bond Future	8.9604	97.9355	9.0181	97.4011	0.644	0.0000	0.0000	5,914
2014/04/09	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2037	08/05/2014	9.38	Call	Bond Future	3,777.0300	3.7770	3,242.6400	3.2426	(14.148)	0	0	0
2014/04/09	2037	08/05/2014	9.39	Call	Bond Future	3,864.0900	3.8641	3,329.7000	3.3297	(13.830)	0	0	0
2014/04/09	2037	08/05/2014	9.37	Call	Bond Future	3,689.8300	3.6898	3,155.4400	3.1554	(14.483)	0	0	0
2014/04/09	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	375.5900	0.3756	100.000	0	0	0
2014/04/09	2037	07/08/2014			Bond Future	9.0416	95.1025	9.1013	94.5591	0.660	0.0000	0.0000	3,280
2014/04/09	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	466.8900	0.4669	100.000	0	0	0
2014/04/09	2037	07/08/2014	9.06	Call	Bond Future	167.8200	0.1678	0.0000	0.0000	(100.000)	0	0	0

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2014/04/09	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2037	07/08/2014	9.05	Call	Bond Future	76.5200	0.0765	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	2037	07/08/2014	9.04	Put	Bond Future	14.9200	0.0149	558.3300	0.5583	3642.158	0	0	0
2014/04/09	2037	06/11/2014	9.69	Call	Bond Future	4,984.3400	4.9843	4,431.7200	4.4317	(11.087)	0	0	0
2014/04/09	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2037	06/11/2014			Bond Future	9.1131	96.4402	9.1746	95.8876	0.675	0.0000	0.0000	0
2014/04/09	2037	06/11/2014	9.70	Call	Bond Future	5,066.9600	5.0670	4,514.3400	4.5143	(10.906)	0	0	0
2014/04/09	2037	06/11/2014	9.71	Call	Bond Future	5,149.4600	5.1495	4,596.8400	4.5968	(10.732)	0	0	0
2014/04/09	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2038	08/05/2014			Bond Future	114.0371	114.0371	114.2899	114.2899	0.222	0.0000	0.0000	367
2014/04/09	2038	08/05/2014	109.00	Call	Bond Future	5,037.1000	5.0371	5,289.8700	5.2899	5.018	0	0	0
2014/04/09	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2038	08/05/2014	109.01	Call	Bond Future	5,027.1000	5.0271	5,279.8700	5.2799	5.028	0	0	0
2014/04/09	2038	08/05/2014	108.99	Call	Bond Future	5,047.1000	5.0471	5,299.8700	5.2999	5.008	0	0	0
2014/04/09	2038	07/08/2014			Bond Future	114.4428	114.4428	114.6981	114.6981	0.223	0.0000	0.0000	0
2014/04/09	2038	07/08/2014	106.00	Call	Bond Future	8,442.8200	8.4428	8,698.0600	8.6981	3.023	0	0	0
2014/04/09	2038	07/08/2014	106.01	Call	Bond Future	8,432.8200	8.4328	8,688.0600	8.6881	3.027	0	0	0
2014/04/09	2038	07/08/2014	105.99	Call	Bond Future	8,452.8200	8.4528	8,708.0600	8.7081	3.020	0	0	0
2014/04/09	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2046	08/05/2014			Bond Future	110.2753	110.2753	112.3063	112.3063	1.842	0.0000	0.0000	5,218
2014/04/09	2046	08/05/2014	104.35	Call	Bond Future	5,925.3400	5.9253	7,956.3300	7.9563	34.276	0	0	0
2014/04/09	2046	08/05/2014	104.36	Call	Bond Future	5,915.3400	5.9153	7,946.3300	7.9463	34.334	0	0	0
2014/04/09	2046	08/05/2014	104.34	Call	Bond Future	5,935.3400	5.9353	7,966.3300	7.9663	34.219	0	0	0
2014/04/09	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2046	07/08/2014			Bond Future	111.8936	111.8936	113.9532	113.9532	1.841	0.0000	0.0000	0
2014/04/09	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2046	07/08/2014	104.44	Call	Bond Future	7,453.5700	7.4536	9,513.2000	9.5132	27.633	0	0	0
2014/04/09	2046	07/08/2014	104.45	Call	Bond Future	7,443.5700	7.4436	9,503.2000	9.5032	27.670	0	0	0
2014/04/09	2046	07/08/2014	104.43	Call	Bond Future	7,463.5700	7.4636	9,523.2000	9.5232	27.596	0	0	0
2014/04/09	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2046	06/11/2014	104.45	Call	Bond Future	7,825.0100	7.8250	9,914.9300	9.9149	26.708	0	0	0
2014/04/09	2046	06/11/2014			Bond Future	112.2750	112.2750	114.3649	114.3649	1.861	0.0000	0.0000	0
2014/04/09	2046	06/11/2014	104.43	Call	Bond Future	7,845.0100	7.8450	9,934.9300	9.9349	26.640	0	0	0
2014/04/09	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2046	06/11/2014	104.44	Call	Bond Future	7,835.0100	7.8350	9,924.9300	9.9249	26.674	0	0	0

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2014/04/09	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2050	08/05/2014			Bond Future	119.1462	119.1462	120.0661	120.0661	0.772	0.0000	0.0000	900
2014/04/09	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2050	08/05/2014	114.99	Call	Bond Future	4,156.1800	4.1562	5,076.1300	5.0761	22.135	0	0	0
2014/04/09	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2050	08/05/2014	115.00	Call	Bond Future	4,146.1800	4.1462	5,066.1300	5.0661	22.188	0	0	0
2014/04/09	2050	08/05/2014	115.01	Call	Bond Future	4,136.1800	4.1362	5,056.1300	5.0561	22.242	0	0	0
2014/04/09	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2050	07/08/2014			Bond Future	119.4870	119.4870	120.4191	120.4191	0.780	0.0000	0.0000	0
2014/04/09	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	2050	07/08/2014	112.00	Call	Bond Future	7,486.9600	7.4870	8,419.1100	8.4191	12.450	0	0	0
2014/04/09	2050	07/08/2014	112.01	Call	Bond Future	7,476.9600	7.4770	8,409.1100	8.4091	12.467	0	0	0
2014/04/09	2050	07/08/2014	111.99	Call	Bond Future	7,496.9600	7.4970	8,429.1100	8.4291	12.434	0	0	0
2014/04/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	AL12	08/05/2014			Index Future	489.4610	489.4610	487.0580	487.0580	(0.491)	0.0000	0.0000	0
2014/04/09	AL12	07/08/2014			Index Future	496.5780	496.5780	494.1390	494.1390	(0.491)	0.0000	0.0000	0
2014/04/09	AL12	06/11/2014			Index Future	504.1630	504.1630	501.6850	501.6850	(0.492)	0.0000	0.0000	0
2014/04/09	AL37	08/05/2014			Index Future	414.1630	414.1630	414.0400	414.0400	(0.030)	0.0000	0.0000	0
2014/04/09	AL37	07/08/2014			Index Future	420.1850	420.1850	420.0600	420.0600	(0.030)	0.0000	0.0000	0
2014/04/09	AL7T	08/05/2014			Index Future	489.1310	489.1310	488.5290	488.5290	(0.123)	0.0000	0.0000	1
2014/04/09	AL7T	07/08/2014			Index Future	496.2440	496.2440	495.6320	495.6320	(0.123)	0.0000	0.0000	0
2014/04/09	ALBI	08/05/2014			Index Future	445.3900	445.3900	444.3160	444.3160	(0.241)	0.0000	0.0000	704
2014/04/09	ALBI	07/08/2014			Index Future	451.8670	451.8670	450.7760	450.7760	(0.241)	0.0000	0.0000	0
2014/04/09	ALBI	06/11/2014			Index Future	458.7680	458.7680	457.6590	457.6590	(0.242)	0.0000	0.0000	0
2014/04/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/04/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/09	EL28	08/05/2014	114.01	Call	Bond Future	4,521.1600	4.5212	4,565.5800	4.5656	0.982	0	0	0
2014/04/09	EL28	08/05/2014			Bond Future	118.5312	118.5312	118.5756	118.5756	0.037	0.0000	0.0000	0
2014/04/09	EL28	08/05/2014	113.99	Call	Bond Future	4,541.1600	4.5412	4,585.5800	4.5856	0.978	0	0	0
2014/04/09	EL28	08/05/2014	114.00	Call	Bond Future	4,531.1600	4.5312	4,575.5800	4.5756	0.980	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/09	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	EL28	07/08/2014	114.00	Call	Bond Future	6,270.5300	6.2705	6,314.3000	6.3143	0.698	0	0	0
2014/04/09	EL28	07/08/2014			Bond Future	120.2705	120.2705	120.3143	120.3143	0.036	0.0000	0.0000	0
2014/04/09	EL28	07/08/2014	114.01	Call	Bond Future	6,260.5300	6.2605	6,304.3000	6.3043	0.699	0	0	0
2014/04/09	EL28	07/08/2014	113.99	Call	Bond Future	6,280.5300	6.2805	6,324.3000	6.3243	0.697	0	0	0
2014/04/09	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	ES33	08/05/2014	9.55	Put	Bond Future	82.7000	0.0827	510.9800	0.5110	517.872	0	0	0
2014/04/09	ES33	08/05/2014			Bond Future	9.5610	83.1682	9.6182	82.7399	0.599	0.0000	0.0000	6,292
2014/04/09	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	ES33	08/05/2014	9.54	Put	Bond Future	157.9900	0.1580	586.2700	0.5863	271.080	0	0	0
2014/04/09	ES33	08/05/2014	9.56	Put	Bond Future	7.5100	0.0075	435.7900	0.4358	5702.796	0	0	0
2014/04/09	ES33	07/08/2014			Bond Future	9.6596	84.2702	9.7188	83.8347	0.613	0.0000	0.0000	0
2014/04/09	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	ES33	07/08/2014	10.14	Call	Bond Future	3,432.2700	3.4323	2,996.7600	2.9968	(12.689)	0	0	0
2014/04/09	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	ES33	07/08/2014	10.15	Call	Bond Future	3,501.3100	3.5013	3,065.8000	3.0658	(12.438)	0	0	0
2014/04/09	ES33	07/08/2014	10.16	Call	Bond Future	3,570.2600	3.5703	3,134.7500	3.1348	(12.198)	0	0	0
2014/04/09	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	ES33	06/11/2014			Bond Future	9.7556	81.7749	9.8168	81.3320	0.628	0.0000	0.0000	0
2014/04/09	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	ES33	06/11/2014	10.29	Call	Bond Future	3,742.7200	3.7427	3,299.8700	3.2999	(11.832)	0	0	0
2014/04/09	ES33	06/11/2014	10.30	Call	Bond Future	3,810.1800	3.8102	3,367.3300	3.3673	(11.623)	0	0	0
2014/04/09	ES33	06/11/2014	10.31	Call	Bond Future	3,877.5400	3.8775	3,434.6900	3.4347	(11.421)	0	0	0
2014/04/09	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	GOVI	08/05/2014	442.00	Call	GOVI	19,950.0000	1.9950	10,470.0000	1.0470	(47.519)	0	0	0
2014/04/09	GOVI	08/05/2014			GOVI	443.9950	443.9950	443.0470	443.0470	(0.214)	0.0000	0.0000	315
2014/04/09	GOVI	08/05/2014	442.01	Call	GOVI	19,850.0000	1.9850	10,370.0000	1.0370	(47.758)	0	0	0
2014/04/09	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	GOVI	08/05/2014	441.99	Call	GOVI	20,050.0000	2.0050	10,570.0000	1.0570	(47.282)	0	0	0
2014/04/09	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	GOVI	07/08/2014			GOVI	450.4510	450.4510	449.4890	449.4890	(0.214)	0.0000	0.0000	220
2014/04/09	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	GOVI	07/08/2014	459.99	Put	GOVI	95,390.0000	9.5390	105,010.0000	10.5010	10.085	0	0	0
2014/04/09	GOVI	07/08/2014	460.01	Put	GOVI	95,590.0000	9.5590	105,210.0000	10.5210	10.064	0	0	0
2014/04/09	GOVI	07/08/2014	460.00	Put	GOVI	95,490.0000	9.5490	105,110.0000	10.5110	10.074	0	0	0
2014/04/09	GOVI	06/11/2014	449.01	Call	GOVI	83,210.0000	8.3210	73,420.0000	7.3420	(11.765)	0	0	0

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2014/04/09	GOVI	06/11/2014			GOVI	457.3310		457.3310	456.3520	456.3520	(0.214)	0.0000	0.0000	0
2014/04/09	GOVI	06/11/2014	448.99	Call	GOVI	83,410.0000		8.3410	73,620.0000	7.3620	(11.737)	0	0	0
2014/04/09	GOVI	06/11/2014	449.00	Call	GOVI	83,310.0000		8.3310	73,520.0000	7.3520	(11.751)	0	0	0
2014/04/09	GOVI	06/11/2014	448.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	GOVI	06/11/2014	449.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	GOVI	06/11/2014	449.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/09	IGOV	08/05/2014			Index Future	206.5820		206.5820	206.8700	206.8700	0.139	0.0000	0.0000	1,266
2014/04/09	IGOV	07/08/2014			Index Future	209.6110		209.6110	209.9030	209.9030	0.139	0.0000	0.0000	90
2014/04/09	IGOV	06/11/2014			Index Future	212.8380		212.8380	213.1340	213.1340	0.139	0.0000	0.0000	0
2014/04/09	ILBI	08/05/2014			Index Future	559.8000		559.8000	560.7200	560.7200	0.164	0.0000	0.0000	0
2014/04/09	ILBI	07/08/2014			Index Future	567.8620		567.8620	568.7940	568.7940	0.164	0.0000	0.0000	210
2014/04/09	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/09	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/09	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/04/09	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/09	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/09	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/09	JBAF	16/04/2014			Jibar Tradeable Future	5.7200		94.2800	5.7400	94.2600	0.350	0.0000	0.0000	0
2014/04/09	JBAF	21/05/2014			Jibar Tradeable Future	5.7700		94.2300	5.8300	94.1700	1.040	0.0000	0.0000	2,000
2014/04/09	JBAF	18/06/2014			Jibar Tradeable Future	5.9200		94.0800	5.9700	94.0300	0.845	0.0000	0.0000	2,000
2014/04/09	JBAF	16/07/2014			Jibar Tradeable Future	5.9700		94.0300	6.0500	93.9500	1.340	0.0000	0.0000	800
2014/04/09	JBAF	20/08/2014			Jibar Tradeable Future	6.1500		93.8500	6.2100	93.7900	0.976	0.0000	0.0000	0
2014/04/09	JBAF	17/09/2014			Jibar Tradeable Future	6.2000		93.8000	6.3200	93.6800	1.935	0.0000	0.0000	1,000
2014/04/09	JBAF	17/12/2014			Jibar Tradeable Future	6.6200		93.3800	6.6700	93.3300	0.755	0.0000	0.0000	0
2014/04/09	JBAF	18/03/2015			Jibar Tradeable Future	6.9200		93.0800	6.9800	93.0200	0.867	0.0000	0.0000	2,850
2014/04/09	JBAF	17/06/2015			Jibar Tradeable Future	7.1900		92.8100	7.2400	92.7600	0.695	0.0000	0.0000	5,000
2014/04/09	JBAF	16/09/2015			Jibar Tradeable Future	7.4100		92.5900	7.4600	92.5400	0.675	0.0000	0.0000	0
2014/04/09	JBAF	15/12/2015			Jibar Tradeable Future	7.5900		92.4100	7.6300	92.3700	0.527	0.0000	0.0000	0
2014/04/09	JBAF	16/03/2016			Jibar Tradeable Future	7.7600		92.2400	7.8100	92.1900	0.644	0.0000	0.0000	0
2014/04/09	R023	08/05/2014			Bond Future	8.1995		98.7608	8.2115	98.6881	0.146	0.0000	0.0000	12,906
2014/04/09	R023	08/05/2014	7.60	Call	Bond Future	118.8500		0.1188	84.2900	0.0843	(29.079)	0	0	0
2014/04/09	R023	08/05/2014	7.61	Call	Bond Future	124.7300		0.1247	89.0600	0.0891	(28.598)	0	0	0
2014/04/09	R023	08/05/2014	7.59	Put	Bond Future	3,907.0300		3.9070	3,946.2300	3.9462	1.003	0	0	0
2014/04/09	R023	08/05/2014	7.61	Put	Bond Future	3,791.1200		3.7911	3,828.1200	3.8281	0.976	0	0	0
2014/04/09	R023	08/05/2014	7.60	Put	Bond Future	3,848.9400		3.8489	3,887.0500	3.8870	0.990	0	0	0

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2014/04/09	R023	08/05/2014	7.59	Call	Bond Future	113.1900	0.1132	79.7200	0.0797	(29.570)	0	0	0
2014/04/09	R023	07/08/2014	8.51	Call	Bond Future	2,992.6800	2.9927	2,880.8700	2.8809	(3.736)	0	0	0
2014/04/09	R023	07/08/2014	8.49	Call	Bond Future	2,924.5800	2.9246	2,812.8200	2.8128	(3.821)	0	0	0
2014/04/09	R023	07/08/2014			Bond Future	8.2913	100.0873	8.3040	100.0123	0.153	0.0000	0.0000	0
2014/04/09	R023	07/08/2014	8.50	Call	Bond Future	2,958.3000	2.9583	2,846.6300	2.8466	(3.775)	0	0	0
2014/04/09	R023	07/08/2014	8.49	Put	Bond Future	1,757.4400	1.7574	1,720.6600	1.7207	(2.093)	0	0	0
2014/04/09	R023	07/08/2014	8.51	Put	Bond Future	1,709.0400	1.7090	1,672.2100	1.6722	(2.155)	0	0	0
2014/04/09	R023	07/08/2014	8.50	Put	Bond Future	1,732.8900	1.7329	1,696.2000	1.6962	(2.117)	0	0	0
2014/04/09	R023	06/11/2014			Bond Future	8.3799	97.6973	8.3933	97.6203	0.160	0.0000	0.0000	0
2014/04/09	R023	06/11/2014	8.59	Put	Bond Future	2,540.0800	2.5401	2,454.7000	2.4547	(3.361)	0	0	0
2014/04/09	R023	06/11/2014	8.61	Put	Bond Future	2,491.7900	2.4918	2,405.7200	2.4057	(3.454)	0	0	0
2014/04/09	R023	06/11/2014	8.59	Call	Bond Future	3,741.5400	3.7415	3,579.1200	3.5791	(4.341)	0	0	0
2014/04/09	R023	06/11/2014	8.60	Put	Bond Future	2,515.8500	2.5159	2,430.1200	2.4301	(3.408)	0	0	0
2014/04/09	R023	06/11/2014	8.60	Call	Bond Future	3,774.0200	3.7740	3,611.2500	3.6113	(4.313)	0	0	0
2014/04/09	R023	06/11/2014	8.61	Call	Bond Future	3,806.6300	3.8066	3,643.5200	3.6435	(4.285)	0	0	0
2014/04/09	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R157	08/05/2014			Bond Future	6.7632	110.6319	6.7724	110.6197	0.136	0.0000	0.0000	22,769
2014/04/09	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R157	08/05/2014	5.20	Put	Bond Future	2,121.8500	2.1219	2,134.1400	2.1341	0.579	0	0	0
2014/04/09	R157	08/05/2014	5.19	Put	Bond Future	2,135.6100	2.1356	2,147.9000	2.1479	0.575	0	0	0
2014/04/09	R157	08/05/2014	5.21	Put	Bond Future	2,108.0900	2.1081	2,120.3800	2.1204	0.583	0	0	0
2014/04/09	R157	07/08/2014	6.76	Put	Bond Future	486.9300	0.4869	481.3600	0.4814	(1.144)	0	0	0
2014/04/09	R157	07/08/2014			Bond Future	6.9694	112.2417	6.9821	112.2280	0.181	0.0000	0.0000	12,800
2014/04/09	R157	07/08/2014	6.75	Put	Bond Future	493.5200	0.4935	488.0600	0.4881	(1.106)	0	0	0
2014/04/09	R157	07/08/2014	6.74	Call	Bond Future	249.9400	0.2499	230.6100	0.2306	(7.734)	0	0	0
2014/04/09	R157	07/08/2014	6.75	Call	Bond Future	254.2200	0.2542	235.0200	0.2350	(7.553)	0	0	0
2014/04/09	R157	07/08/2014	6.76	Call	Bond Future	258.5500	0.2586	239.2400	0.2392	(7.469)	0	0	0
2014/04/09	R157	07/08/2014	6.74	Put	Bond Future	500.1600	0.5002	494.5700	0.4946	(1.118)	0	0	0
2014/04/09	R157	06/11/2014	6.19	Put	Bond Future	975.7800	0.9758	980.8100	0.9808	0.515	0	0	0
2014/04/09	R157	06/11/2014			Bond Future	7.2222	107.1437	7.2401	107.1287	0.247	0.0000	0.0000	0
2014/04/09	R157	06/11/2014	6.21	Put	Bond Future	962.0100	0.9620	966.8600	0.9669	0.504	0	0	0
2014/04/09	R157	06/11/2014	6.20	Put	Bond Future	968.8800	0.9689	973.8200	0.9738	0.510	0	0	0
2014/04/09	R157	06/11/2014	6.21	Call	Bond Future	106.7100	0.1067	96.6000	0.0966	(9.474)	0	0	0
2014/04/09	R157	06/11/2014	6.19	Call	Bond Future	103.4700	0.1035	93.5400	0.0935	(9.597)	0	0	0
2014/04/09	R157	06/11/2014	6.20	Call	Bond Future	105.0800	0.1051	95.0600	0.0951	(9.536)	0	0	0
2014/04/09	R186	08/05/2014	8.40	Call	Bond Future	1,881.7300	1.8817	1,585.1600	1.5852	(15.760)	0	0	1,000
2014/04/09	R186	08/05/2014	7.50	Put	Bond Future	7,522.6300	7.5226	7,815.6300	7.8156	3.895	0	0	0
2014/04/09	R186	08/05/2014	8.25	Put	Bond Future	1,961.5200	1.9615	2,028.1100	2.0281	3.395	0	0	0
2014/04/09	R186	08/05/2014	8.75	Put	Bond Future	408.7300	0.4087	385.6600	0.3857	(5.644)	0	0	0
2014/04/09	R186	08/05/2014			Bond Future	8.3325	120.8254	8.3699	120.5043	0.449	0.0000	0.0000	51,619
2014/04/09	R186	08/05/2014	7.09	Put	Bond Future	11,401.2600	11.4013	11,720.0200	11.7200	2.796	0	0	0
2014/04/09	R186	08/05/2014	8.80	Put	Bond Future	338.2600	0.3383	313.8900	0.3139	(7.205)	0	0	900
2014/04/09	R186	08/05/2014	9.25	Put	Bond Future	46.9100	0.0469	35.4300	0.0354	(24.472)	0	0	10,000
2014/04/09	R186	08/05/2014	9.75	Put	Bond Future	2.6800	0.0027	1.3900	0.0014	(48.134)	0	0	6,000
2014/04/09	R186	08/05/2014	9.10	Call	Bond Future	6,441.3100	6.4413	6,102.6400	6.1026	(5.258)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/09	R186	08/05/2014	7.10	Call	Bond Future	3.4300	0.0034	0.8500	0.0009	(75.219)	0	0	0
2014/04/09	R186	08/05/2014	9.00	Put	Bond Future	149.4000	0.1494	127.8300	0.1278	(14.438)	0	0	400
2014/04/09	R186	08/05/2014	7.11	Call	Bond Future	3.7000	0.0037	0.9300	0.0009	(74.865)	0	0	0
2014/04/09	R186	08/05/2014	8.50	Call	Bond Future	2,388.7600	2.3888	2,072.5200	2.0725	(13.239)	0	0	900
2014/04/09	R186	08/05/2014	9.75	Call	Bond Future	11,348.4100	11.3484	11,025.9600	11.0260	(2.841)	0	0	0
2014/04/09	R186	08/05/2014	7.09	Call	Bond Future	3.1800	0.0032	0.7800	0.0008	(75.472)	0	0	0
2014/04/09	R186	08/05/2014	8.80	Call	Bond Future	4,262.6000	4.2626	3,917.0700	3.9171	(8.106)	0	0	0
2014/04/09	R186	08/05/2014	8.25	Call	Bond Future	1,249.3400	1.2493	994.7700	0.9948	(20.376)	0	0	10,000
2014/04/09	R186	08/05/2014	9.25	Call	Bond Future	7,575.7800	7.5758	7,243.1400	7.2431	(4.391)	0	0	0
2014/04/09	R186	08/05/2014	9.10	Put	Bond Future	95.6700	0.0957	78.1600	0.0782	(18.302)	0	0	1,500
2014/04/09	R186	08/05/2014	7.11	Put	Bond Future	11,206.4100	11.2064	11,524.8000	11.5248	2.841	0	0	0
2014/04/09	R186	08/05/2014	8.40	Put	Bond Future	1,303.3600	1.3034	1,327.9500	1.3279	1.887	0	0	0
2014/04/09	R186	08/05/2014	7.50	Call	Bond Future	49.3700	0.0494	21.2100	0.0212	(57.039)	0	0	1,933
2014/04/09	R186	08/05/2014	8.50	Put	Bond Future	961.0100	0.9610	965.9300	0.9659	0.512	0	0	1,933
2014/04/09	R186	08/05/2014	8.75	Call	Bond Future	3,922.2700	3.9223	3,578.0400	3.5780	(8.776)	0	0	6,000
2014/04/09	R186	08/05/2014	7.10	Put	Bond Future	11,303.7700	11.3038	11,622.3500	11.6223	2.818	0	0	0
2014/04/09	R186	08/05/2014	9.00	Call	Bond Future	5,696.1500	5.6962	5,353.4200	5.3534	(6.017)	0	0	0
2014/04/09	R186	07/08/2014	8.31	Call	Bond Future	2,802.3800	2.8024	2,557.6700	2.5577	(8.732)	0	0	0
2014/04/09	R186	07/08/2014			Bond Future	8.4162	117.2903	8.4552	116.9631	0.463	0.0000	0.0000	100
2014/04/09	R186	07/08/2014	8.92	Put	Bond Future	1,583.2700	1.5833	1,594.3700	1.5944	0.701	0	0	840
2014/04/09	R186	07/08/2014	8.29	Call	Bond Future	2,726.7100	2.7267	2,484.4600	2.4845	(8.884)	0	0	0
2014/04/09	R186	07/08/2014	8.30	Call	Bond Future	2,764.3900	2.7644	2,520.9000	2.5209	(8.808)	0	0	0
2014/04/09	R186	07/08/2014	8.29	Put	Bond Future	3,795.3200	3.7953	3,880.3300	3.8803	2.240	0	0	0
2014/04/09	R186	07/08/2014	8.31	Put	Bond Future	3,700.7100	3.7007	3,783.2600	3.7833	2.231	0	0	0
2014/04/09	R186	07/08/2014	8.92	Call	Bond Future	5,716.5800	5.7166	5,400.4200	5.4004	(5.531)	0	0	0
2014/04/09	R186	07/08/2014	8.30	Put	Bond Future	3,747.8200	3.7478	3,831.5900	3.8316	2.235	0	0	0
2014/04/09	R186	06/11/2014	8.15	Put	Bond Future	6,005.3500	6.0053	6,013.6000	6.0136	0.137	0	0	0
2014/04/09	R186	06/11/2014	8.14	Call	Bond Future	3,096.9600	3.0970	2,772.4400	2.7724	(10.479)	0	0	0
2014/04/09	R186	06/11/2014			Bond Future	8.4930	119.0836	8.5336	118.7502	0.477	0.0000	0.0000	0
2014/04/09	R186	06/11/2014	9.17	Call	Bond Future	7,650.5600	7.6506	7,241.1300	7.2411	(5.352)	0	0	0
2014/04/09	R186	06/11/2014	8.15	Call	Bond Future	3,129.9600	3.1300	2,804.7700	2.8048	(10.390)	0	0	0
2014/04/09	R186	06/11/2014	8.16	Call	Bond Future	3,163.1800	3.1632	2,837.3200	2.8373	(10.302)	0	0	0
2014/04/09	R186	06/11/2014	9.17	Put	Bond Future	2,255.7000	2.2557	2,179.7100	2.1797	(3.369)	0	0	2,010
2014/04/09	R186	06/11/2014	8.14	Put	Bond Future	6,057.6600	6.0577	6,066.5800	6.0666	0.147	0	0	0
2014/04/09	R186	06/11/2014	8.16	Put	Bond Future	5,953.3500	5.9534	5,960.9300	5.9609	0.127	0	0	0
2014/04/09	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R197	08/05/2014			Bond Future	281.8739	281.8739	281.9692	281.9692	0.034	0.0000	0.0000	1,912
2014/04/09	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R197	08/05/2014	250.01	Call	Bond Future	31,863.9400	31.8639	31,959.1500	31.9591	0.299	0	0	0
2014/04/09	R197	08/05/2014	249.99	Call	Bond Future	31,883.9400	31.8839	31,979.1500	31.9791	0.299	0	0	0
2014/04/09	R197	08/05/2014	250.00	Call	Bond Future	31,873.9400	31.8739	31,969.1500	31.9691	0.299	0	0	0
2014/04/09	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R197	07/08/2014			Bond Future	280.1904	280.1904	280.2837	280.2837	0.033	0.0000	0.0000	0
2014/04/09	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R197	07/08/2014	270.00	Call	Bond Future	10,190.4200	10.1904	10,283.7400	10.2837	0.916	0	0	0
2014/04/09	R197	07/08/2014	270.01	Call	Bond Future	10,180.4200	10.1804	10,273.7400	10.2737	0.917	0	0	0
2014/04/09	R197	07/08/2014	269.99	Call	Bond Future	10,200.4200	10.2004	10,293.7400	10.2937	0.915	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/09	R197	07/08/2014	270.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R197	07/08/2014	270.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R201	08/05/2014			Bond Future		6.3222	104.8501	6.3303	104.8453	0.128	0.0000	0.0000	0
2014/04/09	R201	08/05/2014	4.75	Call	Bond Future		0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2014/04/09	R201	08/05/2014	4.76	Call	Bond Future		0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	0
2014/04/09	R201	08/05/2014	4.74	Call	Bond Future		0.0700	0.0001	0.0500	0.0001	(28.571)	0	0	0
2014/04/09	R201	08/05/2014	4.76	Put	Bond Future		939.0200	0.9390	943.8300	0.9438	0.512	0	0	0
2014/04/09	R201	08/05/2014	4.75	Put	Bond Future		945.0700	0.9451	949.8900	0.9499	0.510	0	0	0
2014/04/09	R201	08/05/2014	4.74	Put	Bond Future		951.1300	0.9511	955.9400	0.9559	0.506	0	0	0
2014/04/09	R201	07/08/2014	5.31	Put	Bond Future		531.7000	0.5317	535.7800	0.5358	0.767	0	0	0
2014/04/09	R201	07/08/2014			Bond Future		6.5862	101.9648	6.6033	101.9586	0.260	0.0000	0.0000	0
2014/04/09	R201	07/08/2014	5.30	Put	Bond Future		534.5200	0.5345	538.6100	0.5386	0.765	0	0	0
2014/04/09	R201	07/08/2014	5.31	Call	Bond Future		73.4000	0.0734	71.3600	0.0714	(2.779)	0	0	0
2014/04/09	R201	07/08/2014	5.29	Call	Bond Future		71.8500	0.0718	69.8300	0.0698	(2.811)	0	0	0
2014/04/09	R201	07/08/2014	5.30	Call	Bond Future		72.6200	0.0726	70.5900	0.0706	(2.795)	0	0	0
2014/04/09	R201	07/08/2014	5.29	Put	Bond Future		537.3600	0.5374	541.4600	0.5415	0.763	0	0	0
2014/04/09	R202	08/05/2014	215.00	Call	Bond Future		5,521.1700	5.5212	5,795.9800	5.7960	4.977	0	0	0
2014/04/09	R202	08/05/2014			Bond Future		219.5221	219.5221	219.9264	219.9264	0.184	0.0000	0.0000	44,663
2014/04/09	R202	08/05/2014	215.01	Call	Bond Future		5,513.7200	5.5137	5,788.3000	5.7883	4.980	0	0	0
2014/04/09	R202	08/05/2014	214.99	Put	Bond Future		996.5300	0.9965	867.2300	0.8672	(12.975)	0	0	0
2014/04/09	R202	08/05/2014	215.01	Put	Bond Future		1,001.6300	1.0016	871.8700	0.8719	(12.955)	0	0	0
2014/04/09	R202	08/05/2014	214.99	Call	Bond Future		5,528.6200	5.5286	5,803.6600	5.8037	4.975	0	0	0
2014/04/09	R202	08/05/2014	215.00	Put	Bond Future		999.0800	0.9991	869.5500	0.8695	(12.965)	0	0	0
2014/04/09	R202	07/08/2014	207.99	Call	Bond Future		13,003.1800	13.0032	13,325.4900	13.3255	2.479	0	0	0
2014/04/09	R202	07/08/2014	208.00	Put	Bond Future		1,342.8900	1.3429	1,257.3700	1.2574	(6.368)	0	0	0
2014/04/09	R202	07/08/2014			Bond Future		219.6522	219.6522	220.0600	220.0600	0.186	0.0000	0.0000	0
2014/04/09	R202	07/08/2014	207.99	Put	Bond Future		1,340.9400	1.3409	1,255.5100	1.2555	(6.371)	0	0	0
2014/04/09	R202	07/08/2014	208.01	Put	Bond Future		1,344.8500	1.3449	1,259.2400	1.2592	(6.366)	0	0	0
2014/04/09	R202	07/08/2014	208.00	Call	Bond Future		12,995.1300	12.9951	13,317.3500	13.3173	2.480	0	0	0
2014/04/09	R202	07/08/2014	208.01	Call	Bond Future		12,987.0900	12.9871	13,309.2200	13.3092	2.480	0	0	0
2014/04/09	R203	08/05/2014	5.74	Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	R203	08/05/2014	5.76	Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	R203	08/05/2014	6.84	Call	Bond Future		33.8300	0.0338	25.0400	0.0250	(25.983)	0	0	29
2014/04/09	R203	08/05/2014	7.40	Put	Bond Future		764.2900	0.7643	751.8100	0.7518	(1.633)	0	0	0
2014/04/09	R203	08/05/2014			Bond Future		7.5395	103.3697	7.5447	103.3544	0.069	0.0000	0.0000	16,949
2014/04/09	R203	08/05/2014	5.76	Put	Bond Future		5,408.1000	5.4081	5,423.3700	5.4234	0.282	0	0	0
2014/04/09	R203	08/05/2014	6.84	Put	Bond Future		2,118.8200	2.1188	2,125.3100	2.1253	0.306	0	0	0
2014/04/09	R203	08/05/2014	5.75	Put	Bond Future		5,439.4800	5.4395	5,454.7500	5.4548	0.281	0	0	0
2014/04/09	R203	08/05/2014	5.74	Put	Bond Future		5,470.8600	5.4709	5,486.1300	5.4861	0.279	0	0	0
2014/04/09	R203	08/05/2014	7.40	Call	Bond Future		352.5300	0.3525	324.7700	0.3248	(7.875)	0	0	16
2014/04/09	R203	08/05/2014	5.75	Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	R203	07/08/2014	7.30	Call	Bond Future		559.1800	0.5592	524.3300	0.5243	(6.232)	0	0	0
2014/04/09	R203	07/08/2014			Bond Future		7.6874	104.8737	7.6935	104.8570	0.079	0.0000	0.0000	0
2014/04/09	R203	07/08/2014	7.31	Call	Bond Future		568.6300	0.5686	533.8000	0.5338	(6.125)	0	0	0
2014/04/09	R203	07/08/2014	6.84	Put	Bond Future		2,583.0900	2.5831	2,573.5300	2.5735	(0.370)	0	0	0

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2014/04/09	R203	07/08/2014	7.29	Put	Bond Future	1,643.3100	1.6433	1,625.1500	1.6251	(1.105)	0	0	0
2014/04/09	R203	07/08/2014	7.31	Put	Bond Future	1,606.7300	1.6067	1,588.6000	1.5886	(1.128)	0	0	0
2014/04/09	R203	07/08/2014	7.29	Call	Bond Future	549.8300	0.5498	514.9700	0.5150	(6.340)	0	0	0
2014/04/09	R203	07/08/2014	7.30	Put	Bond Future	1,624.9600	1.6250	1,606.8100	1.6068	(1.117)	0	0	0
2014/04/09	R203	07/08/2014	6.84	Call	Bond Future	233.6600	0.2337	207.4000	0.2074	(11.239)	0	0	46
2014/04/09	R203	06/11/2014	6.86	Call	Bond Future	413.6700	0.4137	348.1700	0.3482	(15.834)	0	0	0
2014/04/09	R203	06/11/2014			Bond Future	7.8385	102.3126	7.8456	102.2947	0.091	0.0000	0.0000	0
2014/04/09	R203	06/11/2014	6.98	Call	Bond Future	485.4800	0.4855	414.8600	0.4149	(14.546)	0	0	14
2014/04/09	R203	06/11/2014	6.84	Call	Bond Future	402.5300	0.4025	337.9100	0.3379	(16.053)	0	0	45
2014/04/09	R203	06/11/2014	6.85	Call	Bond Future	408.0700	0.4081	343.0100	0.3430	(15.943)	0	0	0
2014/04/09	R203	06/11/2014	6.98	Put	Bond Future	2,680.5200	2.6805	2,627.8100	2.6278	(1.966)	0	0	0
2014/04/09	R203	06/11/2014	6.84	Put	Bond Future	2,961.1500	2.9612	2,914.4400	2.9144	(1.577)	0	0	0
2014/04/09	R203	06/11/2014	6.86	Put	Bond Future	2,920.2500	2.9202	2,872.6600	2.8727	(1.630)	0	0	0
2014/04/09	R203	06/11/2014	6.85	Put	Bond Future	2,940.6700	2.9407	2,893.5200	2.8935	(1.603)	0	0	0
2014/04/09	R203	05/02/2015	7.69	Call	Bond Future	1,157.2500	1.1572	1,113.3600	1.1134	(3.793)	0	0	55
2014/04/09	R203	05/02/2015			Bond Future	8.0017	103.9317	8.0099	103.9129	0.102	0.0000	0.0000	0
2014/04/09	R203	05/02/2015	8.34	Put	Bond Future	1,162.5200	1.1625	1,133.2600	1.1333	(2.517)	0	0	0
2014/04/09	R203	05/02/2015	8.35	Call	Bond Future	1,953.7300	1.9537	1,905.5900	1.9056	(2.464)	0	0	0
2014/04/09	R203	05/02/2015	8.36	Call	Bond Future	1,967.6600	1.9677	1,919.5200	1.9195	(2.447)	0	0	0
2014/04/09	R203	05/02/2015	8.34	Call	Bond Future	1,939.8600	1.9399	1,891.7100	1.8917	(2.482)	0	0	0
2014/04/09	R203	05/02/2015	8.36	Put	Bond Future	1,144.6100	1.1446	1,115.3600	1.1154	(2.555)	0	0	0
2014/04/09	R203	05/02/2015	7.69	Put	Bond Future	1,880.0800	1.8801	1,855.0800	1.8551	(1.330)	0	0	0
2014/04/09	R203	05/02/2015	8.35	Put	Bond Future	1,153.5300	1.1535	1,124.2800	1.1243	(2.536)	0	0	0
2014/04/09	R204	08/05/2014			Bond Future	7.7746	103.9892	7.7801	103.9677	0.072	0.0000	0.0000	30,909
2014/04/09	R204	08/05/2014	6.05	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2014/04/09	R204	08/05/2014	6.06	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2014/04/09	R204	08/05/2014	6.04	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	R204	08/05/2014	6.05	Put	Bond Future	6,883.1600	6.8832	6,904.6000	6.9046	0.311	0	0	0
2014/04/09	R204	08/05/2014	6.04	Put	Bond Future	6,924.7000	6.9247	6,946.1400	6.9461	0.310	0	0	0
2014/04/09	R204	08/05/2014	6.06	Put	Bond Future	6,841.6200	6.8416	6,863.0600	6.8631	0.313	0	0	0
2014/04/09	R204	07/08/2014			Bond Future	7.9039	101.4694	7.9102	101.4464	0.080	0.0000	0.0000	200
2014/04/09	R204	07/08/2014	7.44	Put	Bond Future	2,373.9200	2.3739	2,349.0100	2.3490	(1.049)	0	0	0
2014/04/09	R204	07/08/2014	7.46	Put	Bond Future	2,322.8200	2.3228	2,297.6900	2.2977	(1.082)	0	0	0
2014/04/09	R204	07/08/2014	7.45	Put	Bond Future	2,348.3000	2.3483	2,323.2700	2.3233	(1.066)	0	0	0
2014/04/09	R204	07/08/2014	7.78	Call	Bond Future	1,139.4000	1.1394	1,091.6900	1.0917	(4.187)	0	0	0
2014/04/09	R204	07/08/2014	7.46	Call	Bond Future	692.4200	0.6924	644.3100	0.6443	(6.948)	0	0	0
2014/04/09	R204	07/08/2014	7.44	Call	Bond Future	669.3100	0.6693	621.4200	0.6214	(7.155)	0	0	0
2014/04/09	R204	07/08/2014	7.78	Put	Bond Future	1,591.3000	1.5913	1,566.5700	1.5666	(1.554)	0	0	530
2014/04/09	R204	07/08/2014	7.45	Call	Bond Future	680.8000	0.6808	632.7900	0.6328	(7.052)	0	0	0
2014/04/09	R204	06/11/2014	7.99	Put	Bond Future	1,868.5700	1.8686	1,776.2500	1.7763	(4.941)	0	0	1,270
2014/04/09	R204	06/11/2014			Bond Future	8.0266	103.0206	8.0337	102.9964	0.088	0.0000	0.0000	0
2014/04/09	R204	06/11/2014	6.99	Put	Bond Future	4,180.0700	4.1801	4,107.3000	4.1073	(1.741)	0	0	0
2014/04/09	R204	06/11/2014	7.01	Put	Bond Future	4,123.1600	4.1232	4,049.2500	4.0493	(1.793)	0	0	0
2014/04/09	R204	06/11/2014	7.00	Put	Bond Future	4,151.4600	4.1515	4,078.0100	4.0780	(1.769)	0	0	0
2014/04/09	R204	06/11/2014	6.99	Call	Bond Future	532.6000	0.5326	435.5600	0.4356	(18.220)	0	0	0
2014/04/09	R204	06/11/2014	7.99	Call	Bond Future	1,742.4900	1.7425	1,625.9000	1.6259	(6.691)	0	0	0
2014/04/09	R204	06/11/2014	7.00	Call	Bond Future	539.9400	0.5399	442.2200	0.4422	(18.098)	0	0	0

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2014/04/09	R204	06/11/2014	7.01	Call	Bond Future	547.5900	0.5476	449.4100	0.4494	(17.929)	0	0	0
2014/04/09	R207	08/05/2014	6.19	Put	Bond Future	8,339.7600	8.3398	8,343.1800	8.3432	0.041	0	0	0
2014/04/09	R207	08/05/2014	6.21	Put	Bond Future	8,242.4700	8.2425	8,245.8800	8.2459	0.041	0	0	0
2014/04/09	R207	08/05/2014			Bond Future	7.9911	99.0184	7.9919	99.0150	0.010	0.0000	0.0000	20,188
2014/04/09	R207	08/05/2014	6.20	Put	Bond Future	8,291.1000	8.2911	8,294.5200	8.2945	0.041	0	0	0
2014/04/09	R207	08/05/2014	6.20	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	R207	08/05/2014	6.21	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	R207	08/05/2014	6.19	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	R207	07/08/2014	7.69	Call	Bond Future	879.6800	0.8797	831.2700	0.8313	(5.503)	0	0	0
2014/04/09	R207	07/08/2014	7.70	Put	Bond Future	2,653.8600	2.6539	2,609.8600	2.6099	(1.658)	0	0	0
2014/04/09	R207	07/08/2014			Bond Future	8.1124	96.8181	8.1135	96.8135	0.014	0.0000	0.0000	100
2014/04/09	R207	07/08/2014	7.70	Call	Bond Future	894.0500	0.8941	845.4000	0.8454	(5.442)	0	0	0
2014/04/09	R207	07/08/2014	7.71	Call	Bond Future	908.5700	0.9086	859.6900	0.8597	(5.380)	0	0	0
2014/04/09	R207	07/08/2014	7.69	Put	Bond Future	2,682.6500	2.6826	2,638.8900	2.6389	(1.631)	0	0	0
2014/04/09	R207	07/08/2014	7.71	Put	Bond Future	2,625.2400	2.6252	2,581.0100	2.5810	(1.685)	0	0	0
2014/04/09	R207	06/11/2014	7.36	Put	Bond Future	4,409.2800	4.4093	4,319.5200	4.3195	(2.036)	0	0	0
2014/04/09	R207	06/11/2014			Bond Future	8.2213	98.2985	8.2227	98.2928	0.017	0.0000	0.0000	0
2014/04/09	R207	06/11/2014	7.35	Put	Bond Future	4,440.6500	4.4406	4,351.1600	4.3512	(2.015)	0	0	0
2014/04/09	R207	06/11/2014	7.36	Call	Bond Future	844.8200	0.8448	749.4000	0.7494	(11.295)	0	0	0
2014/04/09	R207	06/11/2014	7.34	Call	Bond Future	823.0300	0.8230	728.1400	0.7281	(11.529)	0	0	0
2014/04/09	R207	06/11/2014	7.35	Call	Bond Future	833.8700	0.8339	738.7200	0.7387	(11.411)	0	0	0
2014/04/09	R207	06/11/2014	7.34	Put	Bond Future	4,472.1500	4.4721	4,382.9200	4.3829	(1.995)	0	0	0
2014/04/09	R208	08/05/2014	6.31	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	R208	08/05/2014			Bond Future	8.0889	93.8192	8.0954	93.7867	0.081	0.0000	0.0000	11,697
2014/04/09	R208	08/05/2014	6.29	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	R208	08/05/2014	6.31	Put	Bond Future	9,390.5100	9.3905	9,422.9200	9.4229	0.345	0	0	0
2014/04/09	R208	08/05/2014	6.30	Put	Bond Future	9,446.5000	9.4465	9,478.9100	9.4789	0.343	0	0	0
2014/04/09	R208	08/05/2014	6.29	Put	Bond Future	9,502.5100	9.5025	9,534.9200	9.5349	0.341	0	0	0
2014/04/09	R208	08/05/2014	6.30	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	R208	07/08/2014	8.28	Call	Bond Future	2,092.4200	2.0924	2,007.3400	2.0073	(4.066)	0	0	0
2014/04/09	R208	07/08/2014			Bond Future	8.1931	95.1842	8.2001	95.1503	0.086	0.0000	0.0000	100
2014/04/09	R208	07/08/2014	7.80	Call	Bond Future	1,076.1300	1.0761	991.9800	0.9920	(7.820)	0	0	0
2014/04/09	R208	07/08/2014	7.79	Put	Bond Future	3,024.5100	3.0245	2,974.5800	2.9746	(1.651)	0	0	0
2014/04/09	R208	07/08/2014	7.81	Put	Bond Future	2,959.5200	2.9595	2,909.1100	2.9091	(1.703)	0	0	0
2014/04/09	R208	07/08/2014	7.80	Put	Bond Future	2,991.9100	2.9919	2,941.7300	2.9417	(1.677)	0	0	0
2014/04/09	R208	07/08/2014	8.28	Put	Bond Future	1,675.1200	1.6751	1,624.0100	1.6240	(3.051)	0	0	630
2014/04/09	R208	07/08/2014	7.81	Call	Bond Future	1,093.0700	1.0931	1,008.6900	1.0087	(7.720)	0	0	0
2014/04/09	R208	07/08/2014	7.79	Call	Bond Future	1,059.3600	1.0594	975.4600	0.9755	(7.920)	0	0	0
2014/04/09	R208	06/11/2014	7.46	Call	Bond Future	1,002.8100	1.0028	858.5200	0.8585	(14.389)	0	0	0
2014/04/09	R208	06/11/2014			Bond Future	8.2920	93.2404	8.2996	93.2050	0.092	0.0000	0.0000	0
2014/04/09	R208	06/11/2014	7.44	Call	Bond Future	978.2700	0.9783	835.5100	0.8355	(14.593)	0	0	0
2014/04/09	R208	06/11/2014	7.45	Call	Bond Future	990.4800	0.9905	846.9500	0.8469	(14.491)	0	0	0
2014/04/09	R208	06/11/2014	8.50	Put	Bond Future	2,038.4200	2.0384	1,922.6400	1.9226	(5.680)	0	0	1,520
2014/04/09	R208	06/11/2014	7.44	Put	Bond Future	5,048.9500	5.0489	4,941.5400	4.9415	(2.127)	0	0	0
2014/04/09	R208	06/11/2014	7.46	Put	Bond Future	4,975.4500	4.9755	4,866.5100	4.8665	(2.190)	0	0	0
2014/04/09	R208	06/11/2014	8.50	Call	Bond Future	3,000.1800	3.0002	2,849.0500	2.8490	(5.037)	0	0	0

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2014/04/09	R208	06/11/2014	7.45	Put	Bond Future	5,012.1300	5.0121	4,903.9500	4.9039	(2.158)	0	0	0
2014/04/09	R209	08/05/2014	9.63	Call	Bond Future	5,540.0100	5.5400	5,084.1900	5.0842	(8.228)	0	0	0
2014/04/09	R209	08/05/2014			Bond Future	8.8820	75.5143	8.9400	75.0714	0.653	0.0000	0.0000	25,078
2014/04/09	R209	08/05/2014	9.00	Put	Bond Future	1,103.8200	1.1038	1,170.0600	1.1701	6.001	0	0	0
2014/04/09	R209	08/05/2014	9.50	Call	Bond Future	4,730.3100	4.7303	4,275.7600	4.2758	(9.609)	0	0	0
2014/04/09	R209	08/05/2014	7.85	Call	Bond Future	20.6600	0.0207	6.3100	0.0063	(69.458)	0	0	0
2014/04/09	R209	08/05/2014	9.75	Put	Bond Future	79.4100	0.0794	67.7600	0.0678	(14.671)	0	0	7,262
2014/04/09	R209	08/05/2014	9.85	Put	Bond Future	51.5900	0.0516	41.8700	0.0419	(18.841)	0	0	10,000
2014/04/09	R209	08/05/2014	7.86	Call	Bond Future	21.9500	0.0219	6.7900	0.0068	(69.066)	0	0	0
2014/04/09	R209	08/05/2014	8.50	Put	Bond Future	3,495.7000	3.4957	3,760.8200	3.7608	7.584	0	0	0
2014/04/09	R209	08/05/2014	9.50	Put	Bond Future	215.5100	0.2155	203.8000	0.2038	(5.434)	0	0	640
2014/04/09	R209	08/05/2014	7.84	Call	Bond Future	19.4300	0.0194	5.8500	0.0059	(69.892)	0	0	0
2014/04/09	R209	08/05/2014	7.85	Put	Bond Future	8,627.8100	8.6278	9,056.3000	9.0563	4.966	0	0	0
2014/04/09	R209	08/05/2014	9.63	Put	Bond Future	130.1000	0.1301	117.1200	0.1171	(9.977)	0	0	883
2014/04/09	R209	08/05/2014	9.85	Call	Bond Future	6,935.6600	6.9357	6,483.1000	6.4831	(6.525)	0	0	0
2014/04/09	R209	08/05/2014	7.84	Put	Bond Future	8,717.2400	8.7172	9,146.5000	9.1465	4.924	0	0	0
2014/04/09	R209	08/05/2014	9.75	Call	Bond Future	6,299.6400	6.2996	5,845.1500	5.8451	(7.215)	0	0	0
2014/04/09	R209	08/05/2014	7.86	Put	Bond Future	8,538.5800	8.5386	8,966.2600	8.9663	5.009	0	0	0
2014/04/09	R209	08/05/2014	8.50	Call	Bond Future	475.7200	0.4757	298.0000	0.2980	(37.358)	0	0	640
2014/04/09	R209	08/05/2014	9.00	Call	Bond Future	2,000.5700	2.0006	1,623.9700	1.6240	(18.825)	0	0	640
2014/04/09	R209	07/08/2014	9.04	Put	Bond Future	2,801.6900	2.8017	2,895.0600	2.8951	3.333	0	0	0
2014/04/09	R209	07/08/2014			Bond Future	8.9543	76.6130	9.0141	76.1629	0.668	0.0000	0.0000	100
2014/04/09	R209	07/08/2014	9.06	Put	Bond Future	2,732.3800	2.7324	2,821.8100	2.8218	3.273	0	0	0
2014/04/09	R209	07/08/2014	9.05	Put	Bond Future	2,766.8700	2.7669	2,858.2600	2.8583	3.303	0	0	0
2014/04/09	R209	07/08/2014	9.05	Call	Bond Future	3,485.1700	3.4852	3,126.4600	3.1265	(10.292)	0	0	0
2014/04/09	R209	07/08/2014	9.06	Call	Bond Future	3,525.1400	3.5251	3,164.4700	3.1645	(10.231)	0	0	0
2014/04/09	R209	07/08/2014	9.04	Call	Bond Future	3,445.4100	3.4454	3,088.6800	3.0887	(10.354)	0	0	0
2014/04/09	R209	06/11/2014			Bond Future	9.0223	74.6371	9.0839	74.1794	0.683	0.0000	0.0000	0
2014/04/09	R209	06/11/2014	8.99	Put	Bond Future	4,349.8000	4.3498	4,385.7000	4.3857	0.825	0	0	0
2014/04/09	R209	06/11/2014	9.01	Put	Bond Future	4,272.4000	4.2724	4,305.9500	4.3060	0.785	0	0	0
2014/04/09	R209	06/11/2014	9.00	Put	Bond Future	4,310.5100	4.3105	4,345.5700	4.3456	0.813	0	0	0
2014/04/09	R209	06/11/2014	8.99	Call	Bond Future	4,107.9600	4.1080	3,686.1500	3.6862	(10.268)	0	0	0
2014/04/09	R209	06/11/2014	9.00	Call	Bond Future	4,143.6700	4.1437	3,721.0200	3.7210	(10.200)	0	0	0
2014/04/09	R209	06/11/2014	9.01	Call	Bond Future	4,180.4500	4.1805	3,756.2900	3.7563	(10.146)	0	0	0
2014/04/09	R210	08/05/2014			Bond Future	164.6200	164.6200	164.6784	164.6784	0.035	0.0000	0.0000	719
2014/04/09	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R210	08/05/2014	160.01	Call	Bond Future	4,610.0100	4.6100	4,668.3900	4.6684	1.266	0	0	0
2014/04/09	R210	08/05/2014	159.99	Call	Bond Future	4,630.0100	4.6300	4,688.3900	4.6884	1.261	0	0	0
2014/04/09	R210	08/05/2014	160.00	Call	Bond Future	4,620.0100	4.6200	4,678.3900	4.6784	1.264	0	0	0
2014/04/09	R210	07/08/2014			Bond Future	167.0356	167.0356	167.0929	167.0929	0.034	0.0000	0.0000	0
2014/04/09	R210	07/08/2014	159.00	Call	Bond Future	8,035.6300	8.0356	8,092.9400	8.0929	0.713	0	0	0
2014/04/09	R210	07/08/2014	159.01	Call	Bond Future	8,025.6300	8.0256	8,082.9400	8.0829	0.714	0	0	0
2014/04/09	R210	07/08/2014	158.99	Call	Bond Future	8,045.6300	8.0456	8,102.9400	8.1029	0.712	0	0	0
2014/04/09	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/04/09	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R211	08/05/2014	130.00	Put	Bond Future	2,314.5900	2.3146	2,278.8200	2.2788	(1.545)	0	0	0
2014/04/09	R211	08/05/2014			Bond Future	127.6854	127.6854	127.7212	127.7212	0.028	0.0000	0.0000	390
2014/04/09	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R211	08/05/2014	129.99	Put	Bond Future	2,304.5900	2.3046	2,268.8200	2.2688	(1.552)	0	0	0
2014/04/09	R211	08/05/2014	130.01	Put	Bond Future	2,324.5900	2.3246	2,288.8200	2.2888	(1.539)	0	0	0
2014/04/09	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R211	07/08/2014			Bond Future	127.9948	127.9948	128.0296	128.0296	0.027	0.0000	0.0000	0
2014/04/09	R211	07/08/2014	128.01	Put	Bond Future	15.2200	0.0152	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	29.6200	0.0296	100.000	0	0	0
2014/04/09	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	19.6200	0.0196	100.000	0	0	0
2014/04/09	R211	07/08/2014	127.99	Call	Bond Future	4.7800	0.0048	39.6200	0.0396	728.870	0	0	0
2014/04/09	R211	07/08/2014	128.00	Put	Bond Future	5.2200	0.0052	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	R212	08/05/2014			Bond Future	132.8419	132.8419	132.8859	132.8859	0.033	0.0000	0.0000	21,797
2014/04/09	R212	08/05/2014	132.00	Call	Bond Future	841.8900	0.8419	885.9300	0.8859	5.231	0	0	0
2014/04/09	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R212	08/05/2014	132.01	Call	Bond Future	831.8900	0.8319	875.9300	0.8759	5.294	0	0	0
2014/04/09	R212	08/05/2014	131.99	Call	Bond Future	851.8900	0.8519	895.9300	0.8959	5.170	0	0	0
2014/04/09	R212	07/08/2014	128.99	Call	Bond Future	4,084.2000	4.0842	4,127.3900	4.1274	1.057	0	0	0
2014/04/09	R212	07/08/2014			Bond Future	133.0742	133.0742	133.1174	133.1174	0.032	0.0000	0.0000	0
2014/04/09	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R212	07/08/2014	129.00	Call	Bond Future	4,074.2000	4.0742	4,117.3900	4.1174	1.060	0	0	0
2014/04/09	R212	07/08/2014	129.01	Call	Bond Future	4,064.2000	4.0642	4,107.3900	4.1074	1.063	0	0	0
2014/04/09	R213	08/05/2014	7.65	Put	Bond Future	9,013.2300	9.0132	9,491.7600	9.4918	5.309	0	0	0
2014/04/09	R213	08/05/2014			Bond Future	8.7286	86.3008	8.7915	85.8142	0.721	0.0000	0.0000	21,707
2014/04/09	R213	08/05/2014	7.64	Put	Bond Future	9,102.1800	9.1022	9,581.1900	9.5812	5.263	0	0	0
2014/04/09	R213	08/05/2014	7.66	Put	Bond Future	8,924.4300	8.9244	9,402.4600	9.4025	5.356	0	0	0
2014/04/09	R213	08/05/2014	7.65	Call	Bond Future	11.5400	0.0115	3.5200	0.0035	(69.497)	0	0	0
2014/04/09	R213	08/05/2014	7.64	Call	Bond Future	10.7900	0.0108	3.2500	0.0033	(69.880)	0	0	0
2014/04/09	R213	08/05/2014	7.66	Call	Bond Future	12.3200	0.0123	3.8000	0.0038	(69.156)	0	0	0
2014/04/09	R213	07/08/2014	8.86	Call	Bond Future	3,292.6100	3.2926	2,943.2400	2.9432	(10.611)	0	0	0
2014/04/09	R213	07/08/2014			Bond Future	8.8050	87.5566	8.8700	87.0619	0.738	0.0000	0.0000	0
2014/04/09	R213	07/08/2014	8.84	Call	Bond Future	3,213.8200	3.2138	2,868.7100	2.8687	(10.738)	0	0	0
2014/04/09	R213	07/08/2014	8.85	Call	Bond Future	3,253.0900	3.2531	2,905.8400	2.9058	(10.674)	0	0	0
2014/04/09	R213	07/08/2014	8.84	Put	Bond Future	2,946.6700	2.9467	3,096.2300	3.0962	5.076	0	0	0
2014/04/09	R213	07/08/2014	8.86	Put	Bond Future	2,873.5300	2.8735	3,018.8300	3.0188	5.056	0	0	0
2014/04/09	R213	07/08/2014	8.85	Put	Bond Future	2,909.9300	2.9099	3,057.3500	3.0574	5.066	0	0	0
2014/04/09	R213	06/11/2014	8.84	Call	Bond Future	4,040.6300	4.0406	3,636.0900	3.6361	(10.012)	0	0	0

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2014/04/09	R213	06/11/2014	8.85	Put	Bond Future	4,289.2400	4.2892	4,386.4300	4.3864	2.266	0	0	0
2014/04/09	R213	06/11/2014			Bond Future	8.8782	85.3531	8.9452	84.8501	0.756	0.0000	0.0000	0
2014/04/09	R213	06/11/2014	8.85	Call	Bond Future	4,076.9100	4.0769	3,671.1600	3.6712	(9.952)	0	0	0
2014/04/09	R213	06/11/2014	8.86	Call	Bond Future	4,113.3600	4.1134	3,706.4100	3.7064	(9.893)	0	0	0
2014/04/09	R213	06/11/2014	8.84	Put	Bond Future	4,328.5700	4.3286	4,426.9700	4.4270	2.273	0	0	0
2014/04/09	R213	06/11/2014	8.86	Put	Bond Future	4,250.1700	4.2502	4,346.1600	4.3462	2.258	0	0	0
2014/04/09	R214	08/05/2014			Bond Future	8.9513	76.5253	9.0195	75.9825	0.762	0.0000	0.0000	5,055
2014/04/09	R214	08/05/2014	9.00	Call	Bond Future	1,753.9500	1.7540	1,366.0000	1.3660	(22.119)	0	0	0
2014/04/09	R214	08/05/2014	8.99	Put	Bond Future	1,402.9900	1.4030	1,562.1100	1.5621	11.341	0	0	0
2014/04/09	R214	08/05/2014	9.01	Put	Bond Future	1,329.4900	1.3295	1,479.7800	1.4798	11.304	0	0	0
2014/04/09	R214	08/05/2014	9.00	Put	Bond Future	1,365.6200	1.3656	1,520.4400	1.5204	11.337	0	0	0
2014/04/09	R214	08/05/2014	9.01	Call	Bond Future	1,797.1700	1.7972	1,404.6900	1.4047	(21.839)	0	0	0
2014/04/09	R214	08/05/2014	8.99	Call	Bond Future	1,711.8400	1.7118	1,328.1900	1.3282	(22.412)	0	0	0
2014/04/09	R214	07/08/2014	9.54	Put	Bond Future	1,641.4300	1.6414	1,725.4400	1.7254	5.118	0	0	0
2014/04/09	R214	07/08/2014			Bond Future	9.0220	77.5458	9.0922	76.9942	0.778	0.0000	0.0000	0
2014/04/09	R214	07/08/2014	9.56	Put	Bond Future	1,596.5600	1.5966	1,677.2300	1.6772	5.053	0	0	0
2014/04/09	R214	07/08/2014	9.55	Put	Bond Future	1,618.8600	1.6189	1,701.1900	1.7012	5.086	0	0	0
2014/04/09	R214	07/08/2014	9.56	Call	Bond Future	5,654.9500	5.6550	5,184.0600	5.1841	(8.327)	0	0	0
2014/04/09	R214	07/08/2014	9.54	Call	Bond Future	5,555.6400	5.5556	5,088.0900	5.0881	(8.416)	0	0	0
2014/04/09	R214	07/08/2014	9.55	Call	Bond Future	5,605.2200	5.6052	5,135.9900	5.1360	(8.371)	0	0	0
2014/04/09	R214	06/11/2014	9.64	Call	Bond Future	6,781.4100	6.7814	6,250.5200	6.2505	(7.829)	0	0	0
2014/04/09	R214	06/11/2014			Bond Future	9.0895	75.4441	9.1618	74.8834	0.796	0.0000	0.0000	0
2014/04/09	R214	06/11/2014	9.65	Call	Bond Future	6,826.9700	6.8270	6,294.9700	6.2950	(7.793)	0	0	0
2014/04/09	R214	06/11/2014	9.66	Call	Bond Future	6,872.6100	6.8726	6,339.5100	6.3395	(7.757)	0	0	0
2014/04/09	R214	06/11/2014	9.64	Put	Bond Future	2,684.4300	2.6844	2,714.2500	2.7143	1.111	0	0	0
2014/04/09	R214	06/11/2014	9.66	Put	Bond Future	2,633.9600	2.6340	2,661.5700	2.6616	1.048	0	0	0
2014/04/09	R214	06/11/2014	9.65	Put	Bond Future	2,659.0900	2.6591	2,687.8000	2.6878	1.080	0	0	0
2014/04/09	R248	08/05/2014	9.04	Put	Bond Future	0.0000	0.0000	664.0700	0.6641	100.000	0	0	0
2014/04/09	R248	08/05/2014			Bond Future	9.0373	98.7179	9.1054	98.0258	0.754	0.0000	0.0000	13,515
2014/04/09	R248	08/05/2014	9.06	Put	Bond Future	0.0000	0.0000	460.0000	0.4600	100.000	0	0	0
2014/04/09	R248	08/05/2014	9.05	Put	Bond Future	0.0000	0.0000	561.9400	0.5619	100.000	0	0	0
2014/04/09	R248	08/05/2014	9.04	Call	Bond Future	28.0200	0.0280	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	R248	08/05/2014	9.05	Call	Bond Future	130.1500	0.1302	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	R248	08/05/2014	9.06	Call	Bond Future	232.0900	0.2321	0.0000	0.0000	(100.000)	0	0	0
2014/04/09	R248	07/08/2014			Bond Future	9.1107	100.0333	9.1810	99.3298	0.771	0.0000	0.0000	0
2014/04/09	R248	07/08/2014	9.65	Call	Bond Future	5,172.7400	5.1727	4,469.2500	4.4693	(13.600)	0	0	0
2014/04/09	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R248	07/08/2014	9.66	Call	Bond Future	5,263.9200	5.2639	4,560.4300	4.5604	(13.364)	0	0	0
2014/04/09	R248	07/08/2014	9.64	Call	Bond Future	5,081.3900	5.0814	4,377.9000	4.3779	(13.844)	0	0	0
2014/04/09	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R248	06/11/2014			Bond Future	9.1811	97.1376	9.2535	96.4225	0.789	0.0000	0.0000	0
2014/04/09	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/09	R248	06/11/2014	9.72	Call	Bond Future	5,099.1600	5.0992	4,384.0700	4.3841	(14.024)	0	0	0
2014/04/09	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/04/09	R248	06/11/2014	9.73	Call	Bond Future	5,189.1400	5.1891	4,474.0500	4.4740	(13.781)	0	0	0
2014/04/09	R248	06/11/2014	9.74	Call	Bond Future	5,278.9500	5.2789	4,563.8600	4.5639	(13.546)	0	0	0

Total **423327**