



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 10/04/2014 to 10/04/2014

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
2014/04/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	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
2014/04/10	2025	08/05/2014			Bond Future	113.6830	113.6830	114.0814	114.0814	0.350	0.0000	0.0000	0
2014/04/10	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2025	08/05/2014	111.01	Call	Bond Future	2,673.0100	2.6730	3,071.4100	3.0714	14.905	0	0	0
2014/04/10	2025	08/05/2014	110.99	Call	Bond Future	2,693.0100	2.6930	3,091.4100	3.0914	14.794	0	0	0
2014/04/10	2025	08/05/2014	111.00	Call	Bond Future	2,683.0100	2.6830	3,081.4100	3.0814	14.849	0	0	0
2014/04/10	2025	07/08/2014	109.01	Call	Bond Future	5,212.9800	5.2130	5,616.6900	5.6167	7.744	0	0	0
2014/04/10	2025	07/08/2014			Bond Future	114.2230	114.2230	114.6267	114.6267	0.353	0.0000	0.0000	0
2014/04/10	2025	07/08/2014	108.99	Call	Bond Future	5,232.9800	5.2330	5,636.6900	5.6367	7.715	0	0	0
2014/04/10	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2025	07/08/2014	109.00	Call	Bond Future	5,222.9800	5.2230	5,626.6900	5.6267	7.729	0	0	0
2014/04/10	2030	08/05/2014			Bond Future	8.8249	95.2906	8.7431	95.9480	(0.927)	0.0000	0.0000	1,991
2014/04/10	2030	08/05/2014	9.00	Call	Bond Future	1,384.2900	1.3843	2,041.7100	2.0417	47.491	0	0	0
2014/04/10	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2030	08/05/2014	9.01	Call	Bond Future	1,462.4700	1.4625	2,119.8900	2.1199	44.953	0	0	0
2014/04/10	2030	08/05/2014	8.99	Call	Bond Future	1,306.0200	1.3060	1,963.4400	1.9634	50.338	0	0	0
2014/04/10	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2030	07/08/2014			Bond Future	8.9133	92.6684	8.8288	93.3350	(0.948)	0.0000	0.0000	0
2014/04/10	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2030	07/08/2014	8.99	Call	Bond Future	599.1700	0.5992	1,265.7300	1.2657	111.247	0	0	0
2014/04/10	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2030	07/08/2014	9.00	Call	Bond Future	676.8900	0.6769	1,343.4500	1.3434	98.474	0	0	0
2014/04/10	2030	07/08/2014	9.01	Call	Bond Future	754.5200	0.7545	1,421.0800	1.4211	88.342	0	0	0
2014/04/10	2030	06/11/2014	9.01	Call	Bond Future	145.8300	0.1458	820.9400	0.8209	462.943	0	0	0
2014/04/10	2030	06/11/2014			Bond Future	8.9911	94.0848	8.9042	94.7599	(0.967)	0.0000	0.0000	0
2014/04/10	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	666.6100	0.6666	100.000	0	0	0
2014/04/10	2030	06/11/2014	9.00	Call	Bond Future	68.7100	0.0687	743.8200	0.7438	982.550	0	0	0
2014/04/10	2030	06/11/2014	8.99	Put	Bond Future	8.5000	0.0085	0.0000	0.0000	(100.000)	0	0	0
2014/04/10	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2037	08/05/2014			Bond Future	9.0181	97.4011	8.9414	98.1119	(0.850)	0.0000	0.0000	5,914
2014/04/10	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2037	08/05/2014	9.38	Call	Bond Future	3,242.6400	3.2426	3,953.3700	3.9534	21.918	0	0	0
2014/04/10	2037	08/05/2014	9.39	Call	Bond Future	3,329.7000	3.3297	4,040.4300	4.0404	21.345	0	0	0
2014/04/10	2037	08/05/2014	9.37	Call	Bond Future	3,155.4400	3.1554	3,866.1700	3.8662	22.524	0	0	0
2014/04/10	2037	07/08/2014	9.06	Put	Bond Future	375.5900	0.3756	0.0000	0.0000	(100.000)	0	0	0
2014/04/10	2037	07/08/2014			Bond Future	9.1013	94.5591	9.0223	95.2797	(0.868)	0.0000	0.0000	3,280
2014/04/10	2037	07/08/2014	9.05	Put	Bond Future	466.8900	0.4669	0.0000	0.0000	(100.000)	0	0	0
2014/04/10	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	345.0200	0.3450	100.000	0	0	0

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2014/04/10	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	162.2800	0.1623	100.000	0	0	0
2014/04/10	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	253.7200	0.2537	100.000	0	0	0
2014/04/10	2037	07/08/2014	9.04	Put	Bond Future	558.3300	0.5583	0.0000	0.0000	(100.000)	0	0	0
2014/04/10	2037	06/11/2014	9.69	Call	Bond Future	4,431.7200	4.4317	5,161.7400	5.1617	16.473	0	0	0
2014/04/10	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2037	06/11/2014			Bond Future	9.1746	95.8876	9.0934	96.6176	(0.885)	0.0000	0.0000	0
2014/04/10	2037	06/11/2014	9.70	Call	Bond Future	4,514.3400	4.5143	5,244.3600	5.2444	16.171	0	0	0
2014/04/10	2037	06/11/2014	9.71	Call	Bond Future	4,596.8400	4.5968	5,326.8600	5.3269	15.881	0	0	0
2014/04/10	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2038	08/05/2014			Bond Future	114.2899	114.2899	116.0015	116.0015	1.498	0.0000	0.0000	367
2014/04/10	2038	08/05/2014	109.00	Call	Bond Future	5,289.8700	5.2899	7,001.4500	7.0014	32.356	0	0	0
2014/04/10	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2038	08/05/2014	109.01	Call	Bond Future	5,279.8700	5.2799	6,991.4500	6.9914	32.417	0	0	0
2014/04/10	2038	08/05/2014	108.99	Call	Bond Future	5,299.8700	5.2999	7,011.4500	7.0114	32.295	0	0	0
2014/04/10	2038	07/08/2014			Bond Future	114.6981	114.6981	116.4341	116.4341	1.514	0.0000	0.0000	0
2014/04/10	2038	07/08/2014	106.00	Call	Bond Future	8,698.0600	8.6981	10,434.1400	10.4341	19.959	0	0	0
2014/04/10	2038	07/08/2014	106.01	Call	Bond Future	8,688.0600	8.6881	10,424.1400	10.4241	19.982	0	0	0
2014/04/10	2038	07/08/2014	105.99	Call	Bond Future	8,708.0600	8.7081	10,444.1400	10.4441	19.936	0	0	0
2014/04/10	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2046	08/05/2014			Bond Future	112.3063	112.3063	114.0977	114.0977	1.595	0.0000	0.0000	5,218
2014/04/10	2046	08/05/2014	104.35	Call	Bond Future	7,956.3300	7.9563	9,747.6900	9.7477	22.515	0	0	0
2014/04/10	2046	08/05/2014	104.36	Call	Bond Future	7,946.3300	7.9463	9,737.6900	9.7377	22.543	0	0	0
2014/04/10	2046	08/05/2014	104.34	Call	Bond Future	7,966.3300	7.9663	9,757.6900	9.7577	22.487	0	0	0
2014/04/10	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2046	07/08/2014			Bond Future	113.9532	113.9532	115.7701	115.7701	1.594	0.0000	0.0000	0
2014/04/10	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2046	07/08/2014	104.44	Call	Bond Future	9,513.2000	9.5132	11,330.0800	11.3301	19.099	0	0	0
2014/04/10	2046	07/08/2014	104.45	Call	Bond Future	9,503.2000	9.5032	11,320.0800	11.3201	19.119	0	0	0
2014/04/10	2046	07/08/2014	104.43	Call	Bond Future	9,523.2000	9.5232	11,340.0800	11.3401	19.078	0	0	0
2014/04/10	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2046	06/11/2014	104.45	Call	Bond Future	9,914.9300	9.9149	11,758.1100	11.7581	18.590	0	0	0
2014/04/10	2046	06/11/2014			Bond Future	114.3649	114.3649	116.2081	116.2081	1.612	0.0000	0.0000	0
2014/04/10	2046	06/11/2014	104.43	Call	Bond Future	9,934.9300	9.9349	11,778.1100	11.7781	18.553	0	0	0
2014/04/10	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2046	06/11/2014	104.44	Call	Bond Future	9,924.9300	9.9249	11,768.1100	11.7681	18.571	0	0	0

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2014/04/10	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2050	08/05/2014			Bond Future	120.0661	120.0661	121.8552	121.8552	1.490	0.0000	0.0000	900
2014/04/10	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2050	08/05/2014	114.99	Call	Bond Future	5,076.1300	5.0761	6,865.1700	6.8652	35.244	0	0	0
2014/04/10	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2050	08/05/2014	115.00	Call	Bond Future	5,066.1300	5.0661	6,855.1700	6.8552	35.314	0	0	0
2014/04/10	2050	08/05/2014	115.01	Call	Bond Future	5,056.1300	5.0561	6,845.1700	6.8452	35.384	0	0	0
2014/04/10	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2050	07/08/2014			Bond Future	120.4191	120.4191	122.2336	122.2336	1.507	0.0000	0.0000	0
2014/04/10	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	2050	07/08/2014	112.00	Call	Bond Future	8,419.1100	8.4191	10,233.6100	10.2336	21.552	0	0	0
2014/04/10	2050	07/08/2014	112.01	Call	Bond Future	8,409.1100	8.4091	10,223.6100	10.2236	21.578	0	0	0
2014/04/10	2050	07/08/2014	111.99	Call	Bond Future	8,429.1100	8.4291	10,243.6100	10.2436	21.527	0	0	0
2014/04/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	AL12	08/05/2014			Index Future	487.0580	487.0580	490.7380	490.7380	0.756	0.0000	0.0000	0
2014/04/10	AL12	07/08/2014			Index Future	494.1390	494.1390	497.8710	497.8710	0.755	0.0000	0.0000	0
2014/04/10	AL12	06/11/2014			Index Future	501.6850	501.6850	505.4650	505.4650	0.753	0.0000	0.0000	0
2014/04/10	AL37	08/05/2014			Index Future	414.0400	414.0400	415.5550	415.5550	0.366	0.0000	0.0000	0
2014/04/10	AL37	07/08/2014			Index Future	420.0600	420.0600	421.5940	421.5940	0.365	0.0000	0.0000	0
2014/04/10	AL7T	08/05/2014			Index Future	488.5290	488.5290	491.5630	491.5630	0.621	0.0000	0.0000	1
2014/04/10	AL7T	07/08/2014			Index Future	495.6320	495.6320	498.7070	498.7070	0.620	0.0000	0.0000	0
2014/04/10	ALBI	08/05/2014			Index Future	444.3160	444.3160	446.7040	446.7040	0.537	0.0000	0.0000	704
2014/04/10	ALBI	07/08/2014			Index Future	450.7760	450.7760	453.1970	453.1970	0.537	0.0000	0.0000	0
2014/04/10	ALBI	06/11/2014			Index Future	457.6590	457.6590	460.1090	460.1090	0.535	0.0000	0.0000	0
2014/04/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	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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2014/04/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/10	EL28	08/05/2014	114.01	Call	Bond Future	4,565.5800	4.5656	6,283.4300	6.2834	37.626	0	0	0
2014/04/10	EL28	08/05/2014	113.99	Call	Bond Future	4,585.5800	4.5856	6,303.4300	6.3034	37.462	0	0	0
2014/04/10	EL28	08/05/2014			Bond Future	118.5756	118.5756	120.2934	120.2934	1.449	0.0000	0.0000	0
2014/04/10	EL28	08/05/2014	114.00	Call	Bond Future	4,575.5800	4.5756	6,293.4300	6.2934	37.544	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
2014/04/10	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	EL28	07/08/2014	114.00	Call	Bond Future	6,314.3000	6.3143	8,056.7900	8.0568	27.596	0	0	0
2014/04/10	EL28	07/08/2014			Bond Future	120.3143	120.3143	122.0568	122.0568	1.448	0.0000	0.0000	0
2014/04/10	EL28	07/08/2014	114.01	Call	Bond Future	6,304.3000	6.3043	8,046.7900	8.0468	27.640	0	0	0
2014/04/10	EL28	07/08/2014	113.99	Call	Bond Future	6,324.3000	6.3243	8,066.7900	8.0668	27.552	0	0	0
2014/04/10	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	ES33	08/05/2014	9.55	Put	Bond Future	510.9800	0.5110	0.0000	0.0000	(100.000)	0	0	0
2014/04/10	ES33	08/05/2014			Bond Future	9.6182	82.7399	9.5414	83.3160	(0.799)	0.0000	0.0000	6,292
2014/04/10	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	65.0400	0.0650	100.000	0	0	0
2014/04/10	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	140.2300	0.1402	100.000	0	0	0
2014/04/10	ES33	08/05/2014	9.54	Put	Bond Future	586.2700	0.5863	10.2500	0.0102	(98.252)	0	0	0
2014/04/10	ES33	08/05/2014	9.56	Put	Bond Future	435.7900	0.4358	0.0000	0.0000	(100.000)	0	0	0
2014/04/10	ES33	07/08/2014			Bond Future	9.7188	83.8347	9.6395	84.4188	(0.816)	0.0000	0.0000	0
2014/04/10	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	ES33	07/08/2014	10.14	Call	Bond Future	2,996.7600	2.9968	3,580.8600	3.5809	19.491	0	0	0
2014/04/10	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	ES33	07/08/2014	10.15	Call	Bond Future	3,065.8000	3.0658	3,649.9000	3.6499	19.052	0	0	0
2014/04/10	ES33	07/08/2014	10.16	Call	Bond Future	3,134.7500	3.1348	3,718.8500	3.7188	18.633	0	0	0
2014/04/10	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	ES33	06/11/2014			Bond Future	9.8168	81.3320	9.7352	81.9236	(0.832)	0.0000	0.0000	0
2014/04/10	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	ES33	06/11/2014	10.29	Call	Bond Future	3,299.8700	3.2999	3,891.4200	3.8914	17.926	0	0	0
2014/04/10	ES33	06/11/2014	10.30	Call	Bond Future	3,367.3300	3.3673	3,958.8800	3.9589	17.567	0	0	0
2014/04/10	ES33	06/11/2014	10.31	Call	Bond Future	3,434.6900	3.4347	4,026.2400	4.0262	17.223	0	0	0
2014/04/10	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	GOVI	08/05/2014	442.00	Call	GOVI	10,470.0000	1.0470	33,080.0000	3.3080	215.950	0	0	0
2014/04/10	GOVI	08/05/2014			GOVI	443.0470	443.0470	445.3080	445.3080	0.510	0.0000	0.0000	314
2014/04/10	GOVI	08/05/2014	442.01	Call	GOVI	10,370.0000	1.0370	32,980.0000	3.2980	218.033	0	0	0
2014/04/10	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	GOVI	08/05/2014	441.99	Call	GOVI	10,570.0000	1.0570	33,180.0000	3.3180	213.907	0	0	0
2014/04/10	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	GOVI	07/08/2014			GOVI	449.4890	449.4890	451.7810	451.7810	0.510	0.0000	0.0000	220
2014/04/10	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	GOVI	07/08/2014	459.99	Put	GOVI	105,010.0000	10.5010	82,090.0000	8.2090	(21.826)	0	0	0
2014/04/10	GOVI	07/08/2014	460.01	Put	GOVI	105,210.0000	10.5210	82,290.0000	8.2290	(21.785)	0	0	0
2014/04/10	GOVI	07/08/2014	460.00	Put	GOVI	105,110.0000	10.5110	82,190.0000	8.2190	(21.806)	0	0	0
2014/04/10	GOVI	06/11/2014	449.01	Call	GOVI	73,420.0000	7.3420	96,620.0000	9.6620	31.599	0	0	0

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2014/04/10	GOVI	06/11/2014			GOVI	456.3520	456.3520	458.6720	458.6720	0.508	0.0000	0.0000	0
2014/04/10	GOVI	06/11/2014	448.99	Call	GOVI	73,620.0000	7.3620	96,820.0000	9.6820	31.513	0	0	0
2014/04/10	GOVI	06/11/2014	449.00	Call	GOVI	73,520.0000	7.3520	96,720.0000	9.6720	31.556	0	0	0
2014/04/10	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/10	ICAA	08/05/2014			Can-Do Interest Rate	140.0600	140.0600	140.0042	140.0042	(0.040)	0.0000	0.0000	635
2014/04/10	IGOV	08/05/2014			Index Future	206.8700	206.8700	208.3260	208.3260	0.704	0.0000	0.0000	1,266
2014/04/10	IGOV	07/08/2014			Index Future	209.9030	209.9030	211.3800	211.3800	0.704	0.0000	0.0000	90
2014/04/10	IGOV	06/11/2014			Index Future	213.1340	213.1340	214.6300	214.6300	0.702	0.0000	0.0000	0
2014/04/10	ILBI	08/05/2014			Index Future	560.7200	560.7200	564.6860	564.6860	0.707	0.0000	0.0000	0
2014/04/10	ILBI	07/08/2014			Index Future	568.7940	568.7940	572.8160	572.8160	0.707	0.0000	0.0000	210
2014/04/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/04/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/10	JBAF	16/04/2014			Jibar Tradeable Future	5.7400	94.2600	5.7300	94.2700	(0.174)	0.0000	0.0000	0
2014/04/10	JBAF	21/05/2014			Jibar Tradeable Future	5.8300	94.1700	5.7900	94.2100	(0.686)	0.0000	0.0000	2,000
2014/04/10	JBAF	18/06/2014			Jibar Tradeable Future	5.9700	94.0300	5.9200	94.0800	(0.838)	0.0000	0.0000	2,000
2014/04/10	JBAF	16/07/2014			Jibar Tradeable Future	6.0500	93.9500	5.9900	94.0100	(0.992)	0.0000	0.0000	800
2014/04/10	JBAF	20/08/2014			Jibar Tradeable Future	6.2100	93.7900	6.1300	93.8700	(1.288)	0.0000	0.0000	0
2014/04/10	JBAF	17/09/2014			Jibar Tradeable Future	6.3200	93.6800	6.2100	93.7900	(1.741)	0.0000	0.0000	1,000
2014/04/10	JBAF	17/12/2014			Jibar Tradeable Future	6.6700	93.3300	6.6000	93.4000	(1.049)	0.0000	0.0000	0
2014/04/10	JBAF	18/03/2015			Jibar Tradeable Future	6.9800	93.0200	6.9000	93.1000	(1.146)	0.0000	0.0000	2,850
2014/04/10	JBAF	17/06/2015			Jibar Tradeable Future	7.2400	92.7600	7.1700	92.8300	(0.967)	0.0000	0.0000	5,000
2014/04/10	JBAF	16/09/2015			Jibar Tradeable Future	7.4600	92.5400	7.3800	92.6200	(1.072)	0.0000	0.0000	0
2014/04/10	JBAF	15/12/2015			Jibar Tradeable Future	7.6300	92.3700	7.5500	92.4500	(1.048)	0.0000	0.0000	0
2014/04/10	JBAF	16/03/2016			Jibar Tradeable Future	7.8100	92.1900	7.7200	92.2800	(1.152)	0.0000	0.0000	0
2014/04/10	R023	08/05/2014			Bond Future	8.2115	98.6881	8.1142	99.2807	(1.185)	0.0000	0.0000	12,906
2014/04/10	R023	08/05/2014	7.60	Call	Bond Future	84.2900	0.0843	130.6300	0.1306	54.977	0	0	0
2014/04/10	R023	08/05/2014	7.61	Call	Bond Future	89.0600	0.0891	137.5900	0.1376	54.491	0	0	0
2014/04/10	R023	08/05/2014	7.59	Put	Bond Future	3,946.2300	3.9462	3,397.9200	3.3979	(13.895)	0	0	0

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2014/04/10	R023	08/05/2014	7.61	Put	Bond Future	3,828.1200	3.8281	3,284.1000	3.2841	(14.211)	0	0	0
2014/04/10	R023	08/05/2014	7.60	Put	Bond Future	3,887.0500	3.8870	3,340.8400	3.3408	(14.052)	0	0	0
2014/04/10	R023	08/05/2014	7.59	Call	Bond Future	79.7200	0.0797	123.9600	0.1240	55.494	0	0	0
2014/04/10	R023	07/08/2014	8.51	Call	Bond Future	2,880.8700	2.8809	3,243.2000	3.2432	12.577	0	0	0
2014/04/10	R023	07/08/2014			Bond Future	8.3040	100.0123	8.2027	100.6137	(1.220)	0.0000	0.0000	0
2014/04/10	R023	07/08/2014	8.49	Call	Bond Future	2,812.8200	2.8128	3,170.3000	3.1703	12.709	0	0	0
2014/04/10	R023	07/08/2014	8.50	Call	Bond Future	2,846.6300	2.8466	3,206.5400	3.2065	12.643	0	0	0
2014/04/10	R023	07/08/2014	8.49	Put	Bond Future	1,720.6600	1.7207	1,476.7700	1.4768	(14.174)	0	0	0
2014/04/10	R023	07/08/2014	8.51	Put	Bond Future	1,672.2100	1.6722	1,433.1700	1.4332	(14.295)	0	0	0
2014/04/10	R023	07/08/2014	8.50	Put	Bond Future	1,696.2000	1.6962	1,454.7400	1.4547	(14.235)	0	0	0
2014/04/10	R023	06/11/2014			Bond Future	8.3933	97.6203	8.2880	98.2291	(1.255)	0.0000	0.0000	0
2014/04/10	R023	06/11/2014	8.59	Put	Bond Future	2,454.7000	2.4547	2,198.5500	2.1985	(10.435)	0	0	0
2014/04/10	R023	06/11/2014	8.61	Put	Bond Future	2,405.7200	2.4057	2,153.1700	2.1532	(10.498)	0	0	0
2014/04/10	R023	06/11/2014	8.59	Call	Bond Future	3,579.1200	3.5791	3,931.8200	3.9318	9.854	0	0	0
2014/04/10	R023	06/11/2014	8.60	Put	Bond Future	2,430.1200	2.4301	2,175.7700	2.1758	(10.467)	0	0	0
2014/04/10	R023	06/11/2014	8.60	Call	Bond Future	3,611.2500	3.6113	3,965.7500	3.9657	9.817	0	0	0
2014/04/10	R023	06/11/2014	8.61	Call	Bond Future	3,643.5200	3.6435	3,999.8200	3.9998	9.779	0	0	0
2014/04/10	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R157	08/05/2014			Bond Future	6.7724	110.6197	6.6957	110.7223	(1.132)	0.0000	0.0000	22,769
2014/04/10	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R157	08/05/2014	5.20	Put	Bond Future	2,134.1400	2.1341	2,031.4600	2.0315	(4.811)	0	0	0
2014/04/10	R157	08/05/2014	5.19	Put	Bond Future	2,147.9000	2.1479	2,045.2200	2.0452	(4.780)	0	0	0
2014/04/10	R157	08/05/2014	5.21	Put	Bond Future	2,120.3800	2.1204	2,017.7000	2.0177	(4.843)	0	0	0
2014/04/10	R157	07/08/2014	6.76	Put	Bond Future	481.3600	0.4814	419.3000	0.4193	(12.893)	0	0	0
2014/04/10	R157	07/08/2014			Bond Future	6.9821	112.2280	6.8869	112.3316	(1.363)	0.0000	0.0000	12,800
2014/04/10	R157	07/08/2014	6.75	Put	Bond Future	488.0600	0.4881	425.4900	0.4255	(12.820)	0	0	0
2014/04/10	R157	07/08/2014	6.74	Call	Bond Future	230.6100	0.2306	271.1700	0.2712	17.588	0	0	0
2014/04/10	R157	07/08/2014	6.75	Call	Bond Future	235.0200	0.2350	276.0900	0.2761	17.475	0	0	0
2014/04/10	R157	07/08/2014	6.76	Call	Bond Future	239.2400	0.2392	280.8200	0.2808	17.380	0	0	0
2014/04/10	R157	07/08/2014	6.74	Put	Bond Future	494.5700	0.4946	431.4900	0.4315	(12.755)	0	0	0
2014/04/10	R157	06/11/2014	6.19	Put	Bond Future	980.8100	0.9808	896.9400	0.8969	(8.551)	0	0	0
2014/04/10	R157	06/11/2014			Bond Future	7.2401	107.1287	7.1170	107.2320	(1.699)	0.0000	0.0000	0
2014/04/10	R157	06/11/2014	6.21	Put	Bond Future	966.8600	0.9669	883.4800	0.8835	(8.624)	0	0	0
2014/04/10	R157	06/11/2014	6.20	Put	Bond Future	973.8200	0.9738	890.2000	0.8902	(8.587)	0	0	0
2014/04/10	R157	06/11/2014	6.21	Call	Bond Future	96.6000	0.0966	116.5500	0.1165	20.652	0	0	0
2014/04/10	R157	06/11/2014	6.19	Call	Bond Future	93.5400	0.0935	113.0000	0.1130	20.804	0	0	0
2014/04/10	R157	06/11/2014	6.20	Call	Bond Future	95.0600	0.0951	114.7700	0.1148	20.734	0	0	0
2014/04/10	R186	08/05/2014	8.40	Call	Bond Future	1,585.1600	1.5852	2,072.3900	2.0724	30.737	0	0	1,000
2014/04/10	R186	08/05/2014	7.50	Put	Bond Future	7,815.6300	7.8156	6,952.3000	6.9523	(11.046)	0	0	0
2014/04/10	R186	08/05/2014	8.25	Put	Bond Future	2,028.1100	2.0281	1,511.5300	1.5115	(25.471)	0	0	0
2014/04/10	R186	08/05/2014	8.75	Put	Bond Future	385.6600	0.3857	233.4700	0.2335	(39.462)	0	0	0
2014/04/10	R186	08/05/2014			Bond Future	8.3699	120.5043	8.2678	121.3838	(1.221)	8.2610	8.2610	58,341
2014/04/10	R186	08/05/2014	7.09	Put	Bond Future	11,720.0200	11.7200	10,841.2900	10.8413	(7.498)	0	0	0
2014/04/10	R186	08/05/2014	8.80	Put	Bond Future	313.8900	0.3139	185.5800	0.1856	(40.877)	0	0	900
2014/04/10	R186	08/05/2014	9.25	Put	Bond Future	35.4300	0.0354	16.6600	0.0167	(52.978)	0	0	10,000

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
2014/04/10	R186	08/05/2014	9.75	Put	Bond Future	1.3900	0.0014	0.4800	0.0005	(65.468)	0	0	6,000
2014/04/10	R186	08/05/2014	9.10	Call	Bond Future	6,102.6400	6.1026	6,943.7600	6.9438	13.783	0	0	0
2014/04/10	R186	08/05/2014	7.10	Call	Bond Future	0.8500	0.0009	1.7000	0.0017	100.000	0	0	0
2014/04/10	R186	08/05/2014	9.00	Put	Bond Future	127.8300	0.1278	68.4700	0.0685	(46.437)	0	0	400
2014/04/10	R186	08/05/2014	7.11	Call	Bond Future	0.9300	0.0009	1.8500	0.0019	98.925	0	0	0
2014/04/10	R186	08/05/2014	8.50	Call	Bond Future	2,072.5200	2.0725	2,639.3400	2.6393	27.349	0	0	900
2014/04/10	R186	08/05/2014	9.75	Call	Bond Future	11,025.9600	11.0260	11,904.5500	11.9045	7.968	0	0	0
2014/04/10	R186	08/05/2014	7.09	Call	Bond Future	0.7800	0.0008	1.5500	0.0016	98.718	0	0	0
2014/04/10	R186	08/05/2014	8.80	Call	Bond Future	3,917.0700	3.9171	4,668.2600	4.6683	19.177	0	0	0
2014/04/10	R186	08/05/2014	8.25	Call	Bond Future	994.7700	0.9948	1,357.6900	1.3577	36.483	0	0	10,000
2014/04/10	R186	08/05/2014	9.25	Call	Bond Future	7,243.1400	7.2431	8,103.8700	8.1039	11.883	0	0	0
2014/04/10	R186	08/05/2014	9.10	Put	Bond Future	78.1600	0.0782	39.7800	0.0398	(49.104)	0	0	1,500
2014/04/10	R186	08/05/2014	7.11	Put	Bond Future	11,524.8000	11.5248	10,646.2200	10.6462	(7.623)	0	0	0
2014/04/10	R186	08/05/2014	8.40	Put	Bond Future	1,327.9500	1.3279	935.6800	0.9357	(29.540)	0	0	0
2014/04/10	R186	08/05/2014	7.50	Call	Bond Future	21.2100	0.0212	37.3800	0.0374	76.238	0	0	1,933
2014/04/10	R186	08/05/2014	8.50	Put	Bond Future	965.9300	0.9659	653.2500	0.6533	(32.371)	0	0	1,933
2014/04/10	R186	08/05/2014	8.75	Call	Bond Future	3,578.0400	3.5780	4,305.3500	4.3054	20.327	0	0	6,000
2014/04/10	R186	08/05/2014	7.10	Put	Bond Future	11,622.3500	11.6223	10,743.7000	10.7437	(7.560)	0	0	0
2014/04/10	R186	08/05/2014	9.00	Call	Bond Future	5,353.4200	5.3534	6,173.5600	6.1736	15.320	0	0	0
2014/04/10	R186	07/08/2014	8.31	Call	Bond Future	2,557.6700	2.5577	2,967.0900	2.9671	16.008	0	0	0
2014/04/10	R186	07/08/2014			Bond Future	8.4552	116.9631	8.3493	117.8548	(1.252)	8.3620	8.3430	10
2014/04/10	R186	07/08/2014	8.92	Put	Bond Future	1,594.3700	1.5944	1,330.8500	1.3309	(16.528)	0	0	840
2014/04/10	R186	07/08/2014	8.29	Call	Bond Future	2,484.4600	2.4845	2,886.2100	2.8862	16.171	0	0	0
2014/04/10	R186	07/08/2014	8.30	Call	Bond Future	2,520.9000	2.5209	2,926.4900	2.9265	16.089	0	0	0
2014/04/10	R186	07/08/2014	8.29	Put	Bond Future	3,880.3300	3.8803	3,390.3300	3.3903	(12.628)	0	0	0
2014/04/10	R186	07/08/2014	8.31	Put	Bond Future	3,783.2600	3.7833	3,300.9300	3.3009	(12.749)	0	0	0
2014/04/10	R186	07/08/2014	8.92	Call	Bond Future	5,400.4200	5.4004	6,028.6500	6.0287	11.633	0	0	0
2014/04/10	R186	07/08/2014	8.30	Put	Bond Future	3,831.5900	3.8316	3,345.4300	3.3454	(12.688)	0	0	0
2014/04/10	R186	06/11/2014	8.15	Put	Bond Future	6,013.6000	6.0136	5,474.7500	5.4748	(8.961)	0	0	0
2014/04/10	R186	06/11/2014	8.14	Call	Bond Future	2,772.4400	2.7724	3,134.1300	3.1341	13.046	0	0	0
2014/04/10	R186	06/11/2014			Bond Future	8.5336	118.7502	8.4241	119.6535	(1.283)	0.0000	0.0000	0
2014/04/10	R186	06/11/2014	9.17	Call	Bond Future	7,241.1300	7.2411	7,876.9500	7.8770	8.781	0	0	0
2014/04/10	R186	06/11/2014	8.15	Call	Bond Future	2,804.7700	2.8048	3,169.2800	3.1693	12.996	0	0	0
2014/04/10	R186	06/11/2014	8.16	Call	Bond Future	2,837.3200	2.8373	3,204.6600	3.2047	12.947	0	0	0
2014/04/10	R186	06/11/2014	9.17	Put	Bond Future	2,179.7100	2.1797	1,912.1700	1.9122	(12.274)	0	0	2,010
2014/04/10	R186	06/11/2014	8.14	Put	Bond Future	6,066.5800	6.0666	5,524.9100	5.5249	(8.929)	0	0	0
2014/04/10	R186	06/11/2014	8.16	Put	Bond Future	5,960.9300	5.9609	5,424.9100	5.4249	(8.992)	0	0	0
2014/04/10	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R197	08/05/2014			Bond Future	281.9692	281.9692	283.0978	283.0978	0.400	0.0000	0.0000	1,912
2014/04/10	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R197	08/05/2014	250.01	Call	Bond Future	31,959.1500	31.9591	33,087.8400	33.0878	3.532	0	0	0
2014/04/10	R197	08/05/2014	249.99	Call	Bond Future	31,979.1500	31.9791	33,107.8400	33.1078	3.529	0	0	0
2014/04/10	R197	08/05/2014	250.00	Call	Bond Future	31,969.1500	31.9691	33,097.8400	33.0978	3.531	0	0	0
2014/04/10	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R197	07/08/2014			Bond Future	280.2837	280.2837	281.4278	281.4278	0.408	0.0000	0.0000	0
2014/04/10	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R197	07/08/2014	270.00	Call	Bond Future	10,283.7400	10.2837	11,427.7700	11.4278	11.125	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
2014/04/10	R197	07/08/2014	270.01	Call	Bond Future	10,273.7400	10.2737	11,417.7700	11.4178	11.135	0	0	0
2014/04/10	R197	07/08/2014	269.99	Call	Bond Future	10,293.7400	10.2937	11,437.7700	11.4378	11.114	0	0	0
2014/04/10	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R201	08/05/2014			Bond Future	6.3303	104.8453	6.2649	104.8843	(1.033)	0.0000	0.0000	0
2014/04/10	R201	08/05/2014	4.75	Call	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2014/04/10	R201	08/05/2014	4.76	Call	Bond Future	0.0600	0.0001	0.0800	0.0001	33.333	0	0	0
2014/04/10	R201	08/05/2014	4.74	Call	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0	0	0
2014/04/10	R201	08/05/2014	4.76	Put	Bond Future	943.8300	0.9438	904.8400	0.9048	(4.131)	0	0	0
2014/04/10	R201	08/05/2014	4.75	Put	Bond Future	949.8900	0.9499	910.8900	0.9109	(4.106)	0	0	0
2014/04/10	R201	08/05/2014	4.74	Put	Bond Future	955.9400	0.9559	916.9500	0.9169	(4.079)	0	0	0
2014/04/10	R201	07/08/2014	5.31	Put	Bond Future	535.7800	0.5358	504.7200	0.5047	(5.797)	0	0	0
2014/04/10	R201	07/08/2014			Bond Future	6.6033	101.9586	6.4940	101.9977	(1.655)	0.0000	0.0000	0
2014/04/10	R201	07/08/2014	5.30	Put	Bond Future	538.6100	0.5386	507.4900	0.5075	(5.778)	0	0	0
2014/04/10	R201	07/08/2014	5.31	Call	Bond Future	71.3600	0.0714	79.3900	0.0794	11.253	0	0	0
2014/04/10	R201	07/08/2014	5.29	Call	Bond Future	69.8300	0.0698	77.7300	0.0777	11.313	0	0	0
2014/04/10	R201	07/08/2014	5.30	Call	Bond Future	70.5900	0.0706	78.5600	0.0786	11.291	0	0	0
2014/04/10	R201	07/08/2014	5.29	Put	Bond Future	541.4600	0.5415	510.2700	0.5103	(5.760)	0	0	0
2014/04/10	R202	08/05/2014	215.00	Call	Bond Future	5,795.9800	5.7960	7,113.3600	7.1134	22.729	0	0	0
2014/04/10	R202	08/05/2014			Bond Future	219.9264	219.9264	221.5838	221.5838	0.754	0.0000	0.0000	44,663
2014/04/10	R202	08/05/2014	215.01	Call	Bond Future	5,788.3000	5.7883	7,104.9600	7.1050	22.747	0	0	0
2014/04/10	R202	08/05/2014	214.99	Put	Bond Future	5,786.2300	0.8672	527.9300	0.5279	(39.125)	0	0	0
2014/04/10	R202	08/05/2014	215.01	Put	Bond Future	871.8700	0.8719	531.1200	0.5311	(39.083)	0	0	0
2014/04/10	R202	08/05/2014	214.99	Call	Bond Future	5,803.6600	5.8037	7,121.7700	7.1218	22.712	0	0	0
2014/04/10	R202	08/05/2014	215.00	Put	Bond Future	869.5500	0.8695	529.5200	0.5295	(39.104)	0	0	0
2014/04/10	R202	07/08/2014	207.99	Call	Bond Future	13,325.4900	13.3255	14,733.4000	14.7334	10.566	0	0	0
2014/04/10	R202	07/08/2014	208.00	Put	Bond Future	1,257.3700	1.2574	984.2900	0.9843	(21.718)	0	0	0
2014/04/10	R202	07/08/2014			Bond Future	220.0600	220.0600	221.7406	221.7406	0.764	0.0000	0.0000	0
2014/04/10	R202	07/08/2014	207.99	Put	Bond Future	1,255.5100	1.2555	982.7600	0.9828	(21.724)	0	0	0
2014/04/10	R202	07/08/2014	208.01	Put	Bond Future	1,259.2400	1.2592	985.8300	0.9858	(21.712)	0	0	0
2014/04/10	R202	07/08/2014	208.00	Call	Bond Future	13,317.3500	13.3173	14,724.9300	14.7249	10.570	0	0	0
2014/04/10	R202	07/08/2014	208.01	Call	Bond Future	13,309.2200	13.3092	14,716.4700	14.7165	10.573	0	0	0
2014/04/10	R203	08/05/2014	5.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R203	08/05/2014	5.76	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2014/04/10	R203	08/05/2014	6.84	Call	Bond Future	25.0400	0.0250	36.8200	0.0368	47.045	0	0	29
2014/04/10	R203	08/05/2014	7.40	Put	Bond Future	751.8100	0.7518	596.9700	0.5970	(20.596)	0	0	0
2014/04/10	R203	08/05/2014			Bond Future	7.5447	103.3544	7.4609	103.6014	(1.111)	7.4470	7.4470	16,949
2014/04/10	R203	08/05/2014	5.76	Put	Bond Future	5,423.3700	5.4234	5,176.3600	5.1764	(4.555)	0	0	0
2014/04/10	R203	08/05/2014	6.84	Put	Bond Future	2,125.3100	2.1253	1,890.0700	1.8901	(11.069)	0	0	0
2014/04/10	R203	08/05/2014	5.75	Put	Bond Future	5,454.7500	5.4548	5,207.7300	5.2077	(4.529)	0	0	0
2014/04/10	R203	08/05/2014	5.74	Put	Bond Future	5,486.1300	5.4861	5,239.1100	5.2391	(4.503)	0	0	0
2014/04/10	R203	08/05/2014	7.40	Call	Bond Future	324.7700	0.3248	416.9500	0.4170	28.383	0	0	16
2014/04/10	R203	08/05/2014	5.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R203	07/08/2014	7.30	Call	Bond Future	524.3300	0.5243	608.4200	0.6084	16.038	0	0	0
2014/04/10	R203	07/08/2014			Bond Future	7.6935	104.8570	7.6021	105.1072	(1.188)	7.5880	7.5880	100

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
2014/04/10	R203	07/08/2014	7.31	Call	Bond Future	533.8000	0.5338	618.9400	0.6189	15.950	0	0	0
2014/04/10	R203	07/08/2014	6.84	Put	Bond Future	2,573.5300	2.5735	2,365.4900	2.3655	(8.084)	0	0	0
2014/04/10	R203	07/08/2014	7.29	Put	Bond Future	1,625.1500	1.6251	1,458.0400	1.4580	(10.283)	0	0	0
2014/04/10	R203	07/08/2014	7.31	Put	Bond Future	1,588.6000	1.5886	1,423.5900	1.4236	(10.387)	0	0	0
2014/04/10	R203	07/08/2014	7.29	Call	Bond Future	514.9700	0.5150	598.0100	0.5980	16.125	0	0	0
2014/04/10	R203	07/08/2014	7.30	Put	Bond Future	1,606.8100	1.6068	1,440.7500	1.4407	(10.335)	0	0	0
2014/04/10	R203	07/08/2014	6.84	Call	Bond Future	207.4000	0.2074	249.5100	0.2495	20.304	0	0	46
2014/04/10	R203	06/11/2014	6.86	Call	Bond Future	348.1700	0.3482	401.5000	0.4015	15.317	0	0	0
2014/04/10	R203	06/11/2014	6.84	Call	Bond Future	337.9100	0.3379	390.0100	0.3900	15.418	0	0	45
2014/04/10	R203	06/11/2014			Bond Future	7.8456	102.2947	7.7458	102.5469	(1.272)	0.0000	0.0000	0
2014/04/10	R203	06/11/2014	6.98	Call	Bond Future	414.8600	0.4149	475.8800	0.4759	14.709	0	0	14
2014/04/10	R203	06/11/2014	6.85	Call	Bond Future	343.0100	0.3430	395.7200	0.3957	15.367	0	0	0
2014/04/10	R203	06/11/2014	6.98	Put	Bond Future	2,627.8100	2.6278	2,436.6500	2.4366	(7.274)	0	0	0
2014/04/10	R203	06/11/2014	6.84	Put	Bond Future	2,914.4400	2.9144	2,714.3600	2.7144	(6.865)	0	0	0
2014/04/10	R203	06/11/2014	6.86	Put	Bond Future	2,872.6600	2.8727	2,673.8100	2.6738	(6.922)	0	0	0
2014/04/10	R203	06/11/2014	6.85	Put	Bond Future	2,893.5200	2.8935	2,694.0500	2.6940	(6.894)	0	0	0
2014/04/10	R203	05/02/2015	7.69	Call	Bond Future	1,113.3600	1.1134	1,223.3400	1.2233	9.878	0	0	55
2014/04/10	R203	05/02/2015			Bond Future	8.0099	103.9129	7.8994	104.1682	(1.379)	0.0000	0.0000	0
2014/04/10	R203	05/02/2015	8.34	Put	Bond Future	1,133.2600	1.1333	1,029.0400	1.0290	(9.196)	0	0	0
2014/04/10	R203	05/02/2015	8.35	Call	Bond Future	1,905.5900	1.9056	2,057.3300	2.0573	7.963	0	0	0
2014/04/10	R203	05/02/2015	8.36	Call	Bond Future	1,919.5200	1.9195	2,071.8600	2.0719	7.936	0	0	0
2014/04/10	R203	05/02/2015	8.34	Call	Bond Future	1,891.7100	1.8917	2,042.8500	2.0428	7.990	0	0	0
2014/04/10	R203	05/02/2015	8.36	Put	Bond Future	1,115.3600	1.1154	1,012.3400	1.0123	(9.236)	0	0	0
2014/04/10	R203	05/02/2015	7.69	Put	Bond Future	1,855.0800	1.8551	1,709.7000	1.7097	(7.837)	0	0	0
2014/04/10	R203	05/02/2015	8.35	Put	Bond Future	1,124.2800	1.1243	1,020.6600	1.0207	(9.217)	0	0	0
2014/04/10	R204	08/05/2014			Bond Future	7.7801	103.9677	7.6867	104.3265	(1.201)	7.6740	7.6740	30,909
2014/04/10	R204	08/05/2014	6.05	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/10	R204	08/05/2014	6.06	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/10	R204	08/05/2014	6.04	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2014/04/10	R204	08/05/2014	6.05	Put	Bond Future	6,904.6000	6.9046	6,545.8600	6.5459	(5.196)	0	0	0
2014/04/10	R204	08/05/2014	6.04	Put	Bond Future	6,946.1400	6.9461	6,587.4100	6.5874	(5.164)	0	0	0
2014/04/10	R204	08/05/2014	6.06	Put	Bond Future	6,863.0600	6.8631	6,504.3200	6.5043	(5.227)	0	0	0
2014/04/10	R204	07/08/2014			Bond Future	7.9102	101.4464	7.8105	101.8099	(1.261)	7.7970	7.7970	100
2014/04/10	R204	07/08/2014	7.44	Put	Bond Future	2,349.0100	2.3490	2,098.5000	2.0985	(10.664)	0	0	0
2014/04/10	R204	07/08/2014	7.46	Put	Bond Future	2,297.6900	2.2977	2,050.1300	2.0501	(10.774)	0	0	0
2014/04/10	R204	07/08/2014	7.45	Put	Bond Future	2,323.2700	2.3233	2,074.2400	2.0742	(10.719)	0	0	0
2014/04/10	R204	07/08/2014	7.78	Call	Bond Future	1,091.6900	1.0917	1,257.4100	1.2574	15.180	0	0	0
2014/04/10	R204	07/08/2014	7.46	Call	Bond Future	644.3100	0.6443	760.2100	0.7602	17.988	0	0	0
2014/04/10	R204	07/08/2014	7.44	Call	Bond Future	621.4200	0.6214	734.3700	0.7344	18.176	0	0	0
2014/04/10	R204	07/08/2014	7.78	Put	Bond Future	1,566.5700	1.5666	1,368.8300	1.3688	(12.622)	0	0	530
2014/04/10	R204	07/08/2014	7.45	Call	Bond Future	632.7900	0.6328	747.2200	0.7472	18.083	0	0	0
2014/04/10	R204	06/11/2014	7.99	Put	Bond Future	1,776.2500	1.7763	1,592.7800	1.5928	(10.329)	0	0	1,270
2014/04/10	R204	06/11/2014			Bond Future	8.0337	102.9964	7.9272	103.3636	(1.325)	0.0000	0.0000	0
2014/04/10	R204	06/11/2014	6.99	Put	Bond Future	4,107.3000	4.1073	3,813.4800	3.8135	(7.154)	0	0	0
2014/04/10	R204	06/11/2014	7.01	Put	Bond Future	4,049.2500	4.0493	3,757.2200	3.7572	(7.212)	0	0	0
2014/04/10	R204	06/11/2014	6.99	Call	Bond Future	435.5600	0.4356	508.9400	0.5089	16.847	0	0	0
2014/04/10	R204	06/11/2014	7.00	Put	Bond Future	4,078.0100	4.0780	3,785.0700	3.7851	(7.183)	0	0	0

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2014/04/10	R204	06/11/2014	7.99	Call	Bond Future	1,625.9000	1.6259	1,809.6300	1.8096	11.300	0	0	0
2014/04/10	R204	06/11/2014	7.00	Call	Bond Future	442.2200	0.4422	516.4800	0.5165	16.793	0	0	0
2014/04/10	R204	06/11/2014	7.01	Call	Bond Future	449.4100	0.4494	524.5800	0.5246	16.726	0	0	0
2014/04/10	R207	08/05/2014	6.19	Put	Bond Future	8,343.1800	8.3432	7,955.3300	7.9553	(4.649)	0	0	0
2014/04/10	R207	08/05/2014	6.21	Put	Bond Future	8,245.8800	8.2459	7,858.0400	7.8580	(4.703)	0	0	0
2014/04/10	R207	08/05/2014			Bond Future	7.9919	99.0150	7.9040	99.4028	(1.100)	7.8970	7.8970	20,188
2014/04/10	R207	08/05/2014	6.20	Put	Bond Future	8,294.5200	8.2945	7,906.6700	7.9067	(4.676)	0	0	0
2014/04/10	R207	08/05/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R207	08/05/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2014/04/10	R207	08/05/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R207	07/08/2014	7.69	Call	Bond Future	831.2700	0.8313	962.2700	0.9623	15.759	0	0	0
2014/04/10	R207	07/08/2014	7.70	Put	Bond Future	2,609.8600	2.6099	2,349.4200	2.3494	(9.979)	0	0	0
2014/04/10	R207	07/08/2014			Bond Future	8.1135	96.8135	8.0206	97.2065	(1.145)	8.0130	8.0130	0
2014/04/10	R207	07/08/2014	7.70	Call	Bond Future	845.4000	0.8454	977.9800	0.9780	15.683	0	0	0
2014/04/10	R207	07/08/2014	7.71	Call	Bond Future	859.6900	0.8597	993.8500	0.9939	15.606	0	0	0
2014/04/10	R207	07/08/2014	7.69	Put	Bond Future	2,638.8900	2.6389	2,376.8700	2.3769	(9.929)	0	0	0
2014/04/10	R207	07/08/2014	7.71	Put	Bond Future	2,581.0100	2.5810	2,322.1500	2.3222	(10.029)	0	0	0
2014/04/10	R207	06/11/2014	7.36	Put	Bond Future	4,319.5200	4.3195	4,023.6900	4.0237	(6.849)	0	0	0
2014/04/10	R207	06/11/2014			Bond Future	8.2227	98.2928	8.1248	98.6902	(1.191)	0.0000	0.0000	0
2014/04/10	R207	06/11/2014	7.35	Put	Bond Future	4,351.1600	4.3512	4,054.2700	4.0543	(6.823)	0	0	0
2014/04/10	R207	06/11/2014	7.36	Call	Bond Future	749.4000	0.7494	850.9100	0.8509	13.546	0	0	0
2014/04/10	R207	06/11/2014	7.34	Call	Bond Future	728.1400	0.7281	827.5400	0.8275	13.651	0	0	0
2014/04/10	R207	06/11/2014	7.35	Call	Bond Future	738.7200	0.7387	839.1700	0.8392	13.598	0	0	0
2014/04/10	R207	06/11/2014	7.34	Put	Bond Future	4,382.9200	4.3829	4,084.9800	4.0850	(6.798)	0	0	0
2014/04/10	R208	08/05/2014	6.31	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2014/04/10	R208	08/05/2014			Bond Future	8.0954	93.7867	8.0029	94.2482	(1.143)	7.9910	7.9910	11,697
2014/04/10	R208	08/05/2014	6.29	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2014/04/10	R208	08/05/2014	6.31	Put	Bond Future	9,422.9200	9.4229	8,961.4500	8.9614	(4.897)	0	0	0
2014/04/10	R208	08/05/2014	6.30	Put	Bond Future	9,478.9100	9.4789	9,017.4400	9.0174	(4.868)	0	0	0
2014/04/10	R208	08/05/2014	6.29	Put	Bond Future	9,534.9200	9.5349	9,073.4500	9.0735	(4.840)	0	0	0
2014/04/10	R208	08/05/2014	6.30	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2014/04/10	R208	07/08/2014	8.28	Call	Bond Future	2,007.3400	2.0073	2,263.4400	2.2634	12.758	0	0	0
2014/04/10	R208	07/08/2014			Bond Future	8.2001	95.1503	8.1032	95.6180	(1.182)	8.0910	8.0910	0
2014/04/10	R208	07/08/2014	7.80	Call	Bond Future	991.9800	0.9920	1,153.6800	1.1537	16.301	0	0	0
2014/04/10	R208	07/08/2014	7.79	Put	Bond Future	2,974.5800	2.9746	2,666.6600	2.6667	(10.352)	0	0	0
2014/04/10	R208	07/08/2014	7.81	Put	Bond Future	2,909.1100	2.9091	2,604.9700	2.6050	(10.455)	0	0	0
2014/04/10	R208	07/08/2014	7.80	Put	Bond Future	2,941.7300	2.9417	2,635.7000	2.6357	(10.403)	0	0	0
2014/04/10	R208	07/08/2014	8.28	Put	Bond Future	1,624.0100	1.6240	1,412.3800	1.4124	(13.031)	0	0	630
2014/04/10	R208	07/08/2014	7.81	Call	Bond Future	1,008.6900	1.0087	1,172.2800	1.1723	16.218	0	0	0
2014/04/10	R208	07/08/2014	7.79	Call	Bond Future	975.4600	0.9755	1,135.2700	1.1353	16.383	0	0	0
2014/04/10	R208	06/11/2014	7.46	Call	Bond Future	858.5200	0.8585	981.7300	0.9817	14.351	0	0	0
2014/04/10	R208	06/11/2014			Bond Future	8.2996	93.2050	8.1982	93.6783	(1.222)	0.0000	0.0000	0
2014/04/10	R208	06/11/2014	7.44	Call	Bond Future	835.5100	0.8355	956.2200	0.9562	14.447	0	0	0
2014/04/10	R208	06/11/2014	7.45	Call	Bond Future	846.9500	0.8469	968.9100	0.9689	14.400	0	0	0
2014/04/10	R208	06/11/2014	8.50	Put	Bond Future	1,922.6400	1.9226	1,723.3200	1.7233	(10.367)	0	0	1,520
2014/04/10	R208	06/11/2014	7.44	Put	Bond Future	4,941.5400	4.9415	4,589.0100	4.5890	(7.134)	0	0	0

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2014/04/10	R208	06/11/2014	7.46	Put	Bond Future	4,866.5100	4.8665	4,516.4800	4.5165	(7.193)	0	0	0
2014/04/10	R208	06/11/2014	8.50	Call	Bond Future	2,849.0500	2.8490	3,122.9700	3.1230	9.614	0	0	0
2014/04/10	R208	06/11/2014	7.45	Put	Bond Future	4,903.9500	4.9039	4,552.6700	4.5527	(7.163)	0	0	0
2014/04/10	R209	08/05/2014	9.63	Call	Bond Future	5,084.1900	5.0842	5,626.2900	5.6263	10.662	0	0	0
2014/04/10	R209	08/05/2014			Bond Future	8.9400	75.0714	8.8635	75.6562	(0.856)	8.8680	8.8680	25,078
2014/04/10	R209	08/05/2014	7.85	Call	Bond Future	6.3100	0.0063	9.3200	0.0093	47.702	0	0	0
2014/04/10	R209	08/05/2014	9.00	Put	Bond Future	1,170.0600	1.1701	909.4000	0.9094	(22.277)	0	0	0
2014/04/10	R209	08/05/2014	9.50	Call	Bond Future	4,275.7600	4.2758	4,792.3300	4.7923	12.081	0	0	0
2014/04/10	R209	08/05/2014	7.86	Call	Bond Future	6.7900	0.0068	10.0200	0.0100	47.570	0	0	0
2014/04/10	R209	08/05/2014	8.50	Put	Bond Future	3,760.8200	3.7608	3,269.4800	3.2695	(13.065)	0	0	0
2014/04/10	R209	08/05/2014	9.75	Put	Bond Future	67.7600	0.0678	41.1800	0.0412	(39.227)	0	0	7,262
2014/04/10	R209	08/05/2014	9.85	Put	Bond Future	41.8700	0.0419	24.5000	0.0245	(41.486)	0	0	10,000
2014/04/10	R209	08/05/2014	7.84	Call	Bond Future	5.8500	0.0059	8.6600	0.0087	48.034	0	0	0
2014/04/10	R209	08/05/2014	7.85	Put	Bond Future	9,056.3000	9.0563	8,474.4800	8.4745	(6.424)	0	0	0
2014/04/10	R209	08/05/2014	9.50	Put	Bond Future	203.8000	0.2038	135.5400	0.1355	(33.494)	0	0	640
2014/04/10	R209	08/05/2014	7.84	Put	Bond Future	9,146.5000	9.1465	8,564.4800	8.5645	(6.363)	0	0	0
2014/04/10	R209	08/05/2014	9.63	Put	Bond Future	117.1200	0.1171	74.3900	0.0744	(36.484)	0	0	883
2014/04/10	R209	08/05/2014	9.85	Call	Bond Future	6,483.1000	6.4831	7,050.5600	7.0506	8.753	0	0	0
2014/04/10	R209	08/05/2014	7.86	Put	Bond Future	8,966.2600	8.9663	8,384.6600	8.3847	(6.487)	0	0	0
2014/04/10	R209	08/05/2014	8.50	Call	Bond Future	298.0000	0.2980	391.4900	0.3915	31.372	0	0	640
2014/04/10	R209	08/05/2014	9.00	Call	Bond Future	1,623.9700	1.6240	1,948.1400	1.9481	19.962	0	0	640
2014/04/10	R209	08/05/2014	9.75	Call	Bond Future	5,845.1500	5.8451	6,403.4000	6.4034	9.551	0	0	0
2014/04/10	R209	07/08/2014	9.04	Put	Bond Future	2,895.0600	2.8951	2,613.1200	2.6131	(9.739)	0	0	0
2014/04/10	R209	07/08/2014			Bond Future	9.0141	76.1629	8.9355	76.7559	(0.872)	8.9400	8.9400	0
2014/04/10	R209	07/08/2014	9.06	Put	Bond Future	2,821.8100	2.8218	2,544.5700	2.5446	(9.825)	0	0	0
2014/04/10	R209	07/08/2014	9.05	Put	Bond Future	2,858.2600	2.8583	2,578.6700	2.5787	(9.782)	0	0	0
2014/04/10	R209	07/08/2014	9.05	Call	Bond Future	3,126.4600	3.1265	3,439.8500	3.4399	10.024	0	0	0
2014/04/10	R209	07/08/2014	9.06	Call	Bond Future	3,164.4700	3.1645	3,480.2100	3.4802	9.978	0	0	0
2014/04/10	R209	07/08/2014	9.04	Call	Bond Future	3,088.6800	3.0887	3,399.7200	3.3997	10.070	0	0	0
2014/04/10	R209	06/11/2014			Bond Future	9.0839	74.1794	9.0032	74.7801	(0.888)	0.0000	0.0000	0
2014/04/10	R209	06/11/2014	8.99	Put	Bond Future	4,385.7000	4.3857	4,082.5500	4.0825	(6.912)	0	0	0
2014/04/10	R209	06/11/2014	9.01	Put	Bond Future	4,305.9500	4.3060	4,006.3600	4.0064	(6.958)	0	0	0
2014/04/10	R209	06/11/2014	9.00	Put	Bond Future	4,345.5700	4.3456	4,044.2000	4.0442	(6.935)	0	0	0
2014/04/10	R209	06/11/2014	8.99	Call	Bond Future	3,686.1500	3.6862	3,983.7200	3.9837	8.073	0	0	0
2014/04/10	R209	06/11/2014	9.00	Call	Bond Future	3,721.0200	3.7210	4,020.3700	4.0204	8.045	0	0	0
2014/04/10	R209	06/11/2014	9.01	Call	Bond Future	3,756.2900	3.7563	4,057.4200	4.0574	8.017	0	0	0
2014/04/10	R210	08/05/2014			Bond Future	164.6784	164.6784	167.0468	167.0468	1.438	0.0000	0.0000	719
2014/04/10	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R210	08/05/2014	160.01	Call	Bond Future	4,668.3900	4.6684	7,036.7600	7.0368	50.732	0	0	0
2014/04/10	R210	08/05/2014	159.99	Call	Bond Future	4,688.3900	4.6884	7,056.7600	7.0568	50.516	0	0	0
2014/04/10	R210	08/05/2014	160.00	Call	Bond Future	4,678.3900	4.6784	7,046.7600	7.0468	50.624	0	0	0
2014/04/10	R210	07/08/2014			Bond Future	167.0929	167.0929	169.4953	169.4953	1.438	0.0000	0.0000	0
2014/04/10	R210	07/08/2014	159.00	Call	Bond Future	8,092.9400	8.0929	10,495.3000	10.4953	29.685	0	0	0
2014/04/10	R210	07/08/2014	159.01	Call	Bond Future	8,082.9400	8.0829	10,485.3000	10.4853	29.721	0	0	0

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2014/04/10	R210	07/08/2014	158.99	Call	Bond Future	8,102.9400	8.1029	10,505.3000	10.5053	29.648	0	0	0
2014/04/10	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R211	08/05/2014	130.00	Put	Bond Future	2,278.8200	2.2788	2,438.7600	2.4388	7.019	0	0	0
2014/04/10	R211	08/05/2014			Bond Future	127.7212	127.7212	127.5612	127.5612	(0.125)	0.0000	0.0000	390
2014/04/10	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R211	08/05/2014	129.99	Put	Bond Future	2,268.8200	2.2688	2,428.7600	2.4288	7.049	0	0	0
2014/04/10	R211	08/05/2014	130.01	Put	Bond Future	2,288.8200	2.2888	2,448.7600	2.4488	6.988	0	0	0
2014/04/10	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	123.2800	0.1233	100.000	0	0	0
2014/04/10	R211	07/08/2014			Bond Future	128.0296	128.0296	127.8667	127.8667	(0.127)	0.0000	0.0000	0
2014/04/10	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	143.2800	0.1433	100.000	0	0	0
2014/04/10	R211	07/08/2014	128.00	Call	Bond Future	29.6200	0.0296	0.0000	0.0000	(100.000)	0	0	0
2014/04/10	R211	07/08/2014	128.01	Call	Bond Future	19.6200	0.0196	0.0000	0.0000	(100.000)	0	0	0
2014/04/10	R211	07/08/2014	127.99	Call	Bond Future	39.6200	0.0396	0.0000	0.0000	(100.000)	0	0	0
2014/04/10	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	133.2800	0.1333	100.000	0	0	0
2014/04/10	R212	08/05/2014			Bond Future	132.8859	132.8859	133.0407	133.0407	0.116	0.0000	0.0000	21,797
2014/04/10	R212	08/05/2014	132.00	Call	Bond Future	885.9300	0.8859	1,040.6700	1.0407	17.466	0	0	0
2014/04/10	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R212	08/05/2014	132.01	Call	Bond Future	875.9300	0.8759	1,030.6700	1.0307	17.666	0	0	0
2014/04/10	R212	08/05/2014	131.99	Call	Bond Future	895.9300	0.8959	1,050.6700	1.0507	17.271	0	0	0
2014/04/10	R212	07/08/2014	128.99	Call	Bond Future	4,127.3900	4.1274	4,283.8300	4.2838	3.790	0	0	0
2014/04/10	R212	07/08/2014			Bond Future	133.1174	133.1174	133.2738	133.2738	0.118	0.0000	0.0000	0
2014/04/10	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R212	07/08/2014	129.00	Call	Bond Future	4,117.3900	4.1174	4,273.8300	4.2738	3.799	0	0	0
2014/04/10	R212	07/08/2014	129.01	Call	Bond Future	4,107.3900	4.1074	4,263.8300	4.2638	3.809	0	0	0
2014/04/10	R213	08/05/2014	7.65	Put	Bond Future	9,491.7600	9.4918	8,900.9000	8.9009	(6.225)	0	0	0
2014/04/10	R213	08/05/2014			Bond Future	8.7915	85.8142	8.7149	86.4069	(0.871)	0.0000	0.0000	27,968
2014/04/10	R213	08/05/2014	7.64	Put	Bond Future	9,581.1900	9.5812	8,990.2000	8.9902	(6.168)	0	0	0
2014/04/10	R213	08/05/2014	7.66	Put	Bond Future	9,402.4600	9.4025	8,811.7500	8.8117	(6.283)	0	0	0
2014/04/10	R213	08/05/2014	7.65	Call	Bond Future	3.5200	0.0035	5.3300	0.0053	51.420	0	0	0
2014/04/10	R213	08/05/2014	7.64	Call	Bond Future	3.2500	0.0033	4.9300	0.0049	51.692	0	0	0
2014/04/10	R213	08/05/2014	7.66	Call	Bond Future	3.8000	0.0038	5.7600	0.0058	51.579	0	0	0
2014/04/10	R213	07/08/2014	8.86	Call	Bond Future	2,943.2400	2.9432	3,248.6500	3.2487	10.377	0	0	0
2014/04/10	R213	07/08/2014			Bond Future	8.8700	87.0619	8.7911	87.6627	(0.889)	0.0000	0.0000	0
2014/04/10	R213	07/08/2014	8.84	Call	Bond Future	2,868.7100	2.8687	3,169.2500	3.1693	10.476	0	0	0
2014/04/10	R213	07/08/2014	8.85	Call	Bond Future	2,905.8400	2.9058	3,208.8200	3.2088	10.427	0	0	0
2014/04/10	R213	07/08/2014	8.84	Put	Bond Future	3,096.2300	3.0962	2,795.9400	2.7959	(9.699)	0	0	0
2014/04/10	R213	07/08/2014	8.86	Put	Bond Future	3,018.8300	3.0188	2,723.4100	2.7234	(9.786)	0	0	0

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2014/04/10	R213	07/08/2014	8.85	Put	Bond Future	3,057.3500	3.0574	2,759.5000	2.7595	(9.742)	0	0	0
2014/04/10	R213	06/11/2014	8.84	Call	Bond Future	3,636.0900	3.6361	3,933.4600	3.9335	8.178	0	0	0
2014/04/10	R213	06/11/2014	8.85	Put	Bond Future	4,386.4300	4.3864	4,077.0900	4.0771	(7.052)	0	0	0
2014/04/10	R213	06/11/2014			Bond Future	8.9452	84.8501	8.8641	85.4586	(0.907)	0.0000	0.0000	0
2014/04/10	R213	06/11/2014	8.85	Call	Bond Future	3,671.1600	3.6712	3,970.3400	3.9703	8.149	0	0	0
2014/04/10	R213	06/11/2014	8.86	Call	Bond Future	3,706.4100	3.7064	4,007.4100	4.0074	8.121	0	0	0
2014/04/10	R213	06/11/2014	8.84	Put	Bond Future	4,426.9700	4.4270	4,115.8200	4.1158	(7.029)	0	0	0
2014/04/10	R213	06/11/2014	8.86	Put	Bond Future	4,346.1600	4.3462	4,038.6400	4.0386	(7.076)	0	0	0
2014/04/10	R214	08/05/2014	9.00	Call	Bond Future	1,366.0000	1.3660	1,661.6100	1.6616	21.641	0	0	0
2014/04/10	R214	08/05/2014			Bond Future	9.0195	75.9825	8.9430	76.5921	(0.848)	0.0000	0.0000	5,055
2014/04/10	R214	08/05/2014	8.99	Put	Bond Future	1,562.1100	1.5621	1,242.8000	1.2428	(20.441)	0	0	0
2014/04/10	R214	08/05/2014	9.01	Put	Bond Future	1,479.7800	1.4798	1,171.2400	1.1712	(20.850)	0	0	0
2014/04/10	R214	08/05/2014	9.00	Put	Bond Future	1,520.4400	1.5204	1,206.5100	1.2065	(20.647)	0	0	0
2014/04/10	R214	08/05/2014	9.01	Call	Bond Future	1,404.6900	1.4047	1,705.6900	1.7057	21.428	0	0	0
2014/04/10	R214	08/05/2014	8.99	Call	Bond Future	1,328.1900	1.3282	1,618.4200	1.6184	21.852	0	0	0
2014/04/10	R214	07/08/2014	9.54	Put	Bond Future	1,725.4400	1.7254	1,527.5100	1.5275	(11.471)	0	0	0
2014/04/10	R214	07/08/2014			Bond Future	9.0922	76.9942	9.0135	77.6123	(0.865)	0.0000	0.0000	0
2014/04/10	R214	07/08/2014	9.56	Put	Bond Future	1,677.2300	1.6772	1,483.3800	1.4834	(11.558)	0	0	0
2014/04/10	R214	07/08/2014	9.55	Put	Bond Future	1,701.1900	1.7012	1,505.3100	1.5053	(11.514)	0	0	0
2014/04/10	R214	07/08/2014	9.56	Call	Bond Future	5,184.0600	5.1841	5,608.2800	5.6083	8.183	0	0	0
2014/04/10	R214	07/08/2014	9.54	Call	Bond Future	5,088.0900	5.0881	5,508.2300	5.5082	8.257	0	0	0
2014/04/10	R214	07/08/2014	9.55	Call	Bond Future	5,135.9900	5.1360	5,558.1800	5.5582	8.220	0	0	0
2014/04/10	R214	06/11/2014	9.64	Call	Bond Future	6,250.5200	6.2505	6,659.1100	6.6591	6.537	0	0	0
2014/04/10	R214	06/11/2014			Bond Future	9.1618	74.8834	9.0811	75.5095	(0.881)	0.0000	0.0000	0
2014/04/10	R214	06/11/2014	9.65	Call	Bond Future	6,294.9700	6.2950	6,705.1100	6.7051	6.515	0	0	0
2014/04/10	R214	06/11/2014	9.66	Call	Bond Future	6,339.5100	6.3395	6,751.1900	6.7512	6.494	0	0	0
2014/04/10	R214	06/11/2014	9.64	Put	Bond Future	2,714.2500	2.7143	2,496.7000	2.4967	(8.015)	0	0	0
2014/04/10	R214	06/11/2014	9.66	Put	Bond Future	2,661.5700	2.6616	2,447.1100	2.4471	(8.058)	0	0	0
2014/04/10	R214	06/11/2014	9.65	Put	Bond Future	2,687.8000	2.6878	2,471.8000	2.4718	(8.036)	0	0	0
2014/04/10	R248	08/05/2014	9.04	Put	Bond Future	664.0700	0.6641	0.0000	0.0000	(100.000)	0	0	0
2014/04/10	R248	08/05/2014			Bond Future	9.1054	98.0258	9.0187	98.9079	(0.952)	0.0000	0.0000	13,515
2014/04/10	R248	08/05/2014	9.06	Put	Bond Future	460.0000	0.4600	0.0000	0.0000	(100.000)	0	0	0
2014/04/10	R248	08/05/2014	9.05	Put	Bond Future	561.9400	0.5619	0.0000	0.0000	(100.000)	0	0	0
2014/04/10	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	217.9700	0.2180	100.000	0	0	0
2014/04/10	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	320.1000	0.3201	100.000	0	0	0
2014/04/10	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	422.0400	0.4220	100.000	0	0	0
2014/04/10	R248	07/08/2014	9.1810		Bond Future	9.1810	99.3298	9.0918	100.2244	(0.972)	0.0000	0.0000	0
2014/04/10	R248	07/08/2014	9.65	Call	Bond Future	4,469.2500	4.4693	5,363.8300	5.3638	20.016	0	0	0
2014/04/10	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R248	07/08/2014	9.66	Call	Bond Future	4,560.4300	4.5604	5,455.0100	5.4550	19.616	0	0	0
2014/04/10	R248	07/08/2014	9.64	Call	Bond Future	4,377.9000	4.3779	5,272.4800	5.2725	20.434	0	0	0
2014/04/10	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R248	06/11/2014			Bond Future	9.2535	96.4225	9.1618	97.3290	(0.991)	0.0000	0.0000	0
2014/04/10	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/04/10	R248	06/11/2014	9.72	Call	Bond Future	4,384.0700	4.3841	5,290.5800	5.2906	20.677	0	0	0
2014/04/10	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/10	R248	06/11/2014	9.73	Call	Bond Future	4,474.0500	4.4740	5,380.5600	5.3806	20.262	0	0	0
2014/04/10	R248	06/11/2014	9.74	Call	Bond Future	4,563.8600	4.5639	5,470.3700	5.4704	19.863	0	0	0

Total **436554**