



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 11/04/2014 to 11/04/2014

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
2014/04/11	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	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
2014/04/11	2025	08/05/2014			Bond Future	114.0814		114.0814	114.5918	0.447	0.0000	0.0000	0
2014/04/11	2025	08/05/2014	110.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2025	08/05/2014	111.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2025	08/05/2014	111.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2025	08/05/2014	111.01	Call	Bond Future	3,071.4100	3.0714	3,581.7700	3.5818	16.616	0	0	0
2014/04/11	2025	08/05/2014	110.99	Call	Bond Future	3,091.4100	3.0914	3,601.7700	3.6018	16.509	0	0	0
2014/04/11	2025	08/05/2014	111.00	Call	Bond Future	3,081.4100	3.0814	3,591.7700	3.5918	16.563	0	0	0
2014/04/11	2025	07/08/2014	109.01	Call	Bond Future	5,616.6900	5.6167	6,133.1200	6.1331	9.195	0	0	0
2014/04/11	2025	07/08/2014			Bond Future	114.6267		114.6267	115.1431	0.451	0.0000	0.0000	0
2014/04/11	2025	07/08/2014	108.99	Call	Bond Future	5,636.6900	5.6367	6,153.1200	6.1531	9.162	0	0	0
2014/04/11	2025	07/08/2014	109.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2025	07/08/2014	108.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2025	07/08/2014	109.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2025	07/08/2014	109.00	Call	Bond Future	5,626.6900	5.6267	6,143.1200	6.1431	9.178	0	0	0
2014/04/11	2030	08/05/2014			Bond Future	8.7431	95.9480	8.8077	95.4283	0.739	0.0000	0.0000	3,961
2014/04/11	2030	08/05/2014	9.00	Call	Bond Future	2,041.7100	2.0417	1,522.0800	1.5221	(25.451)	0	0	0
2014/04/11	2030	08/05/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2030	08/05/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2030	08/05/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2030	08/05/2014	9.01	Call	Bond Future	2,119.8900	2.1199	1,600.2600	1.6003	(24.512)	0	0	0
2014/04/11	2030	08/05/2014	8.99	Call	Bond Future	1,963.4400	1.9634	1,443.8100	1.4438	(26.465)	0	0	0
2014/04/11	2030	07/08/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2030	07/08/2014			Bond Future	8.8288	93.3350	8.8958	92.8065	0.758	0.0000	0.0000	0
2014/04/11	2030	07/08/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2030	07/08/2014	8.99	Call	Bond Future	1,265.7300	1.2657	737.2500	0.7372	(41.753)	0	0	0
2014/04/11	2030	07/08/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2030	07/08/2014	9.00	Call	Bond Future	1,343.4500	1.3434	814.9700	0.8150	(39.338)	0	0	0
2014/04/11	2030	07/08/2014	9.01	Call	Bond Future	1,421.0800	1.4211	892.6000	0.8926	(37.189)	0	0	0
2014/04/11	2030	06/11/2014	9.01	Call	Bond Future	820.9400	0.8209	284.9500	0.2850	(65.290)	0	0	0
2014/04/11	2030	06/11/2014			Bond Future	8.9042	94.7599	8.9731	94.2239	0.774	0.0000	0.0000	0
2014/04/11	2030	06/11/2014	8.99	Call	Bond Future	666.6100	0.6666	130.6200	0.1306	(80.405)	0	0	0
2014/04/11	2030	06/11/2014	9.00	Call	Bond Future	743.8200	0.7438	207.8300	0.2078	(72.059)	0	0	0
2014/04/11	2030	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2030	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2030	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2037	08/05/2014	9.39	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2037	08/05/2014			Bond Future	8.9414	98.1119	8.9960	97.6054	0.610	0.0000	0.0000	5,914
2014/04/11	2037	08/05/2014	9.38	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2037	08/05/2014	9.37	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2014/04/11	2037	08/05/2014	9.38	Call	Bond Future	3,953.3700	3.9534	3,446.8900	3.4469	(12.811)	0	0	0
2014/04/11	2037	08/05/2014	9.39	Call	Bond Future	4,040.4300	4.0404	3,533.9500	3.5339	(12.535)	0	0	0
2014/04/11	2037	08/05/2014	9.37	Call	Bond Future	3,866.1700	3.8662	3,359.6900	3.3597	(13.100)	0	0	0
2014/04/11	2037	07/08/2014	9.06	Put	Bond Future	0.0000		170.0900	0.1701	100.000	0	0	0
2014/04/11	2037	07/08/2014			Bond Future	9.0223	95.2797	9.0787	94.7646	0.625	0.0000	0.0000	3,280
2014/04/11	2037	07/08/2014	9.05	Put	Bond Future	0.0000		261.3900	0.2614	100.000	0	0	0
2014/04/11	2037	07/08/2014	9.06	Call	Bond Future	345.0200	0.3450	0.0000	0.0000	(100.000)	0	0	0

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2014/04/11	2037	07/08/2014	9.04	Call	Bond Future	162.2800	0.1623	0.0000	0.0000	(100.000)	0	0	0
2014/04/11	2037	07/08/2014	9.05	Call	Bond Future	253.7200	0.2537	0.0000	0.0000	(100.000)	0	0	0
2014/04/11	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	352.8300	0.3528	100.000	0	0	0
2014/04/11	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2037	06/11/2014	9.69	Call	Bond Future	5,161.7400	5.1617	4,639.2000	4.6392	(10.123)	0	0	0
2014/04/11	2037	06/11/2014			Bond Future	9.0934	96.6176	9.1514	96.0951	0.638	0.0000	0.0000	0
2014/04/11	2037	06/11/2014	9.70	Call	Bond Future	5,244.3600	5.2444	4,721.8200	4.7218	(9.964)	0	0	0
2014/04/11	2037	06/11/2014	9.71	Call	Bond Future	5,326.8600	5.3269	4,804.3200	4.8043	(9.810)	0	0	0
2014/04/11	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2038	08/05/2014			Bond Future	116.0015	116.0015	116.6599	116.6599	0.568	0.0000	0.0000	334
2014/04/11	2038	08/05/2014	109.00	Call	Bond Future	7,001.4500	7.0014	7,659.9300	7.6599	9.405	0	0	0
2014/04/11	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2038	08/05/2014	109.01	Call	Bond Future	6,991.4500	6.9914	7,649.9300	7.6499	9.418	0	0	0
2014/04/11	2038	08/05/2014	108.99	Call	Bond Future	7,011.4500	7.0114	7,669.9300	7.6699	9.391	0	0	0
2014/04/11	2038	07/08/2014			Bond Future	116.4341	116.4341	117.1007	117.1007	0.572	0.0000	0.0000	0
2014/04/11	2038	07/08/2014	106.00	Call	Bond Future	10,434.1400	10.4341	11,100.7100	11.1007	6.388	0	0	0
2014/04/11	2038	07/08/2014	106.01	Call	Bond Future	10,424.1400	10.4241	11,090.7100	11.0907	6.394	0	0	0
2014/04/11	2038	07/08/2014	105.99	Call	Bond Future	10,444.1400	10.4441	11,110.7100	11.1107	6.382	0	0	0
2014/04/11	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2046	08/05/2014			Bond Future	114.0977	114.0977	114.3686	114.3686	0.237	0.0000	0.0000	5,218
2014/04/11	2046	08/05/2014	104.35	Call	Bond Future	9,747.6900	9.7477	10,018.6000	10.0186	2.779	0	0	0
2014/04/11	2046	08/05/2014	104.36	Call	Bond Future	9,737.6900	9.7377	10,008.6000	10.0086	2.782	0	0	0
2014/04/11	2046	08/05/2014	104.34	Call	Bond Future	9,757.6900	9.7577	10,028.6000	10.0286	2.776	0	0	0
2014/04/11	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2046	07/08/2014			Bond Future	115.7701	115.7701	116.0435	116.0435	0.236	0.0000	0.0000	0
2014/04/11	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2046	07/08/2014	104.44	Call	Bond Future	11,330.0800	11.3301	11,603.5500	11.6036	2.414	0	0	0
2014/04/11	2046	07/08/2014	104.45	Call	Bond Future	11,320.0800	11.3201	11,593.5500	11.5936	2.416	0	0	0
2014/04/11	2046	07/08/2014	104.43	Call	Bond Future	11,340.0800	11.3401	11,613.5500	11.6136	2.412	0	0	0
2014/04/11	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2046	06/11/2014	104.45	Call	Bond Future	11,758.1100	11.7581	12,036.4300	12.0364	2.367	0	0	0
2014/04/11	2046	06/11/2014			Bond Future	116.2081	116.2081	116.4864	116.4864	0.240	0.0000	0.0000	0
2014/04/11	2046	06/11/2014	104.43	Call	Bond Future	11,778.1100	11.7781	12,056.4300	12.0564	2.363	0	0	0
2014/04/11	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2046	06/11/2014	104.44	Call	Bond Future	11,768.1100	11.7681	12,046.4300	12.0464	2.365	0	0	0

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2014/04/11	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2050	08/05/2014			Bond Future	121.8552	121.8552	123.9831	123.9831	1.746	0.0000	0.0000	1,300
2014/04/11	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2050	08/05/2014	114.99	Call	Bond Future	6,865.1700	6.8652	8,993.1400	8.9931	30.997	0	0	0
2014/04/11	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2050	08/05/2014	115.00	Call	Bond Future	6,855.1700	6.8552	8,983.1400	8.9831	31.042	0	0	0
2014/04/11	2050	08/05/2014	115.01	Call	Bond Future	6,845.1700	6.8452	8,973.1400	8.9731	31.087	0	0	0
2014/04/11	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2050	07/08/2014			Bond Future	122.2336	122.2336	124.3910	124.3910	1.765	0.0000	0.0000	0
2014/04/11	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	2050	07/08/2014	112.00	Call	Bond Future	10,233.6100	10.2336	12,391.0000	12.3910	21.081	0	0	0
2014/04/11	2050	07/08/2014	112.01	Call	Bond Future	10,223.6100	10.2236	12,381.0000	12.3810	21.102	0	0	0
2014/04/11	2050	07/08/2014	111.99	Call	Bond Future	10,243.6100	10.2436	12,401.0000	12.4010	21.061	0	0	0
2014/04/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	AL12	08/05/2014			Index Future	490.7380	490.7380	488.0510	488.0510	(0.548)	0.0000	0.0000	0
2014/04/11	AL12	07/08/2014			Index Future	497.8710	497.8710	495.1390	495.1390	(0.549)	0.0000	0.0000	0
2014/04/11	AL12	06/11/2014			Index Future	505.4650	505.4650	502.6940	502.6940	(0.548)	0.0000	0.0000	0
2014/04/11	AL37	08/05/2014			Index Future	415.5550	415.5550	414.4840	414.4840	(0.258)	0.0000	0.0000	0
2014/04/11	AL37	07/08/2014			Index Future	421.5940	421.5940	420.5030	420.5030	(0.259)	0.0000	0.0000	0
2014/04/11	AL7T	08/05/2014			Index Future	491.5630	491.5630	489.4150	489.4150	(0.437)	0.0000	0.0000	1
2014/04/11	AL7T	07/08/2014			Index Future	498.7070	498.7070	496.5220	496.5220	(0.438)	0.0000	0.0000	0
2014/04/11	ALBI	08/05/2014			Index Future	446.7040	446.7040	444.9700	444.9700	(0.388)	0.0000	0.0000	704
2014/04/11	ALBI	07/08/2014			Index Future	453.1970	453.1970	451.4320	451.4320	(0.389)	0.0000	0.0000	0
2014/04/11	ALBI	06/11/2014			Index Future	460.1090	460.1090	458.3200	458.3200	(0.389)	0.0000	0.0000	0
2014/04/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	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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2014/04/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/11	EL28	08/05/2014	114.01	Call	Bond Future	6,283.4300	6.2834	6,871.8600	6.8719	9.365	0	0	0
2014/04/11	EL28	08/05/2014			Bond Future	120.2934	120.2934	120.8819	120.8819	0.489	0.0000	0.0000	0
2014/04/11	EL28	08/05/2014	113.99	Call	Bond Future	6,303.4300	6.3034	6,891.8600	6.8919	9.335	0	0	0
2014/04/11	EL28	08/05/2014	114.00	Call	Bond Future	6,293.4300	6.2934	6,881.8600	6.8819	9.350	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
2014/04/11	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	EL28	07/08/2014	114.00	Call	Bond Future	8,056.7900	8.0568	8,652.3400	8.6523	7.392	0	0	0
2014/04/11	EL28	07/08/2014			Bond Future	122.0568	122.0568	122.6523	122.6523	0.488	0.0000	0.0000	0
2014/04/11	EL28	07/08/2014	114.01	Call	Bond Future	8,046.7900	8.0468	8,642.3400	8.6423	7.401	0	0	0
2014/04/11	EL28	07/08/2014	113.99	Call	Bond Future	8,066.7900	8.0668	8,662.3400	8.6623	7.383	0	0	0
2014/04/11	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	ES33	08/05/2014	9.55	Put	Bond Future	0.0000	0.0000	380.7800	0.3808	100.000	0	0	0
2014/04/11	ES33	08/05/2014			Bond Future	9.5414	83.3160	9.6008	82.8701	0.623	0.0000	0.0000	6,292
2014/04/11	ES33	08/05/2014	9.55	Call	Bond Future	65.0400	0.0650	0.0000	0.0000	(100.000)	0	0	0
2014/04/11	ES33	08/05/2014	9.56	Call	Bond Future	140.2300	0.1402	0.0000	0.0000	(100.000)	0	0	0
2014/04/11	ES33	08/05/2014	9.54	Put	Bond Future	10.2500	0.0102	456.0700	0.4561	4349.463	0	0	0
2014/04/11	ES33	08/05/2014	9.56	Put	Bond Future	0.0000	0.0000	305.5900	0.3056	100.000	0	0	0
2014/04/11	ES33	07/08/2014			Bond Future	9.6395	84.4188	9.7010	83.9654	0.638	0.0000	0.0000	0
2014/04/11	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	ES33	07/08/2014	10.14	Call	Bond Future	3,580.8600	3.5809	3,127.3800	3.1274	(12.664)	0	0	0
2014/04/11	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	ES33	07/08/2014	10.15	Call	Bond Future	3,649.9000	3.6499	3,196.4200	3.1964	(12.424)	0	0	0
2014/04/11	ES33	07/08/2014	10.16	Call	Bond Future	3,718.8500	3.7188	3,265.3700	3.2654	(12.194)	0	0	0
2014/04/11	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	ES33	06/11/2014			Bond Future	9.7352	81.9236	9.7986	81.4636	0.651	0.0000	0.0000	0
2014/04/11	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	ES33	06/11/2014	10.29	Call	Bond Future	3,891.4200	3.8914	3,431.4200	3.4314	(11.821)	0	0	0
2014/04/11	ES33	06/11/2014	10.30	Call	Bond Future	3,958.8800	3.9589	3,498.8800	3.4989	(11.619)	0	0	0
2014/04/11	ES33	06/11/2014	10.31	Call	Bond Future	4,026.2400	4.0262	3,566.2400	3.5662	(11.425)	0	0	0
2014/04/11	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	GOVI	08/05/2014	442.00	Call	GOVI	33,080.0000	3.3080	16,560.0000	1.6560	(49.940)	0	0	0
2014/04/11	GOVI	08/05/2014			GOVI	445.3080	445.3080	443.6560	443.6560	(0.371)	0.0000	0.0000	314
2014/04/11	GOVI	08/05/2014	442.01	Call	GOVI	32,980.0000	3.2980	16,460.0000	1.6460	(50.091)	0	0	0
2014/04/11	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	GOVI	08/05/2014	441.99	Call	GOVI	33,180.0000	3.3180	16,660.0000	1.6660	(49.789)	0	0	0
2014/04/11	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	GOVI	07/08/2014			GOVI	451.7810	451.7810	450.0980	450.0980	(0.373)	0.0000	0.0000	220
2014/04/11	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	GOVI	07/08/2014	459.99	Put	GOVI	82,090.0000	8.2090	98,920.0000	9.8920	20.502	0	0	0
2014/04/11	GOVI	07/08/2014	460.01	Put	GOVI	82,290.0000	8.2290	99,120.0000	9.9120	20.452	0	0	0
2014/04/11	GOVI	07/08/2014	460.00	Put	GOVI	82,190.0000	8.2190	99,020.0000	9.9020	20.477	0	0	0
2014/04/11	GOVI	06/11/2014	449.01	Call	GOVI	96,620.0000	9.6620	79,560.0000	7.9560	(17.657)	0	0	0

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2014/04/11	GOVI	06/11/2014	448.99	Call	GOVI	96,820.0000	9.6820	79,760.0000	7.9760	(17.620)	0	0	0
2014/04/11	GOVI	06/11/2014			GOVI	458.6720	458.6720	456.9660	456.9660	(0.372)	0.0000	0.0000	0
2014/04/11	GOVI	06/11/2014	449.00	Call	GOVI	96,720.0000	9.6720	79,660.0000	7.9660	(17.639)	0	0	0
2014/04/11	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/11	ICAA	08/05/2014			Can-Do Interest Rate	140.0042	140.0042	140.0179	140.0179	0.010	0.0000	0.0000	635
2014/04/11	IGOV	08/05/2014			Index Future	208.3260	208.3260	209.3810	209.3810	0.506	0.0000	0.0000	1,266
2014/04/11	IGOV	07/08/2014			Index Future	211.3800	211.3800	212.4480	212.4480	0.505	0.0000	0.0000	90
2014/04/11	IGOV	06/11/2014			Index Future	214.6300	214.6300	215.7150	215.7150	0.506	0.0000	0.0000	0
2014/04/11	ILBI	08/05/2014			Index Future	564.6860	564.6860	567.5610	567.5610	0.509	0.0000	0.0000	0
2014/04/11	ILBI	07/08/2014			Index Future	572.8160	572.8160	575.7320	575.7320	0.509	0.0000	0.0000	210
2014/04/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/04/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/11	JBAF	16/04/2014			Jibar Tradeable Future	5.7300	94.2700	5.7500	94.2500	0.349	0.0000	0.0000	0
2014/04/11	JBAF	21/05/2014			Jibar Tradeable Future	5.7900	94.2100	5.8500	94.1500	1.036	0.0000	0.0000	2,000
2014/04/11	JBAF	18/06/2014			Jibar Tradeable Future	5.9200	94.0800	6.0200	93.9800	1.689	0.0000	0.0000	2,000
2014/04/11	JBAF	16/07/2014			Jibar Tradeable Future	5.9900	94.0100	6.0900	93.9100	1.669	0.0000	0.0000	800
2014/04/11	JBAF	20/08/2014			Jibar Tradeable Future	6.1300	93.8700	6.2600	93.7400	2.121	0.0000	0.0000	0
2014/04/11	JBAF	17/09/2014			Jibar Tradeable Future	6.2100	93.7900	6.3500	93.6500	2.254	0.0000	0.0000	1,000
2014/04/11	JBAF	17/12/2014			Jibar Tradeable Future	6.6000	93.4000	6.7300	93.2700	1.970	0.0000	0.0000	0
2014/04/11	JBAF	18/03/2015			Jibar Tradeable Future	6.9000	93.1000	7.0100	92.9900	1.594	0.0000	0.0000	2,850
2014/04/11	JBAF	17/06/2015			Jibar Tradeable Future	7.1700	92.8300	7.2900	92.7100	1.674	0.0000	0.0000	5,000
2014/04/11	JBAF	16/09/2015			Jibar Tradeable Future	7.3800	92.6200	7.5000	92.5000	1.626	0.0000	0.0000	0
2014/04/11	JBAF	15/12/2015			Jibar Tradeable Future	7.5500	92.4500	7.6900	92.3100	1.854	0.0000	0.0000	0
2014/04/11	JBAF	16/03/2016			Jibar Tradeable Future	7.7200	92.2800	7.8800	92.1200	2.073	0.0000	0.0000	0
2014/04/11	R023	08/05/2014			Bond Future	8.1142	99.2807	8.1840	98.8551	0.860	0.0000	0.0000	12,906
2014/04/11	R023	08/05/2014	7.60	Call	Bond Future	130.6300	0.1306	84.0800	0.0841	(35.635)	0	0	0
2014/04/11	R023	08/05/2014	7.61	Call	Bond Future	137.5900	0.1376	88.9900	0.0890	(35.322)	0	0	0
2014/04/11	R023	08/05/2014	7.59	Put	Bond Future	3,397.9200	3.3979	3,778.9700	3.7790	11.214	0	0	0

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2014/04/11	R023	08/05/2014	7.61	Put	Bond Future	3,284.1000	3.2841	3,661.1100	3.6611	11.480	0	0	0
2014/04/11	R023	08/05/2014	7.60	Put	Bond Future	3,340.8400	3.3408	3,719.9000	3.7199	11.346	0	0	0
2014/04/11	R023	08/05/2014	7.59	Call	Bond Future	123.9600	0.1240	79.4000	0.0794	(35.947)	0	0	0
2014/04/11	R023	07/08/2014	8.51	Call	Bond Future	3,243.2000	3.2432	2,963.9400	2.9639	(8.611)	0	0	0
2014/04/11	R023	07/08/2014			Bond Future	8.2027	100.6137	8.2757	100.1802	0.889	0.0000	0.0000	0
2014/04/11	R023	07/08/2014	8.49	Call	Bond Future	3,170.3000	3.1703	2,894.4500	2.8944	(8.701)	0	0	0
2014/04/11	R023	07/08/2014	8.50	Call	Bond Future	3,206.5400	3.2065	2,928.9800	2.9290	(8.656)	0	0	0
2014/04/11	R023	07/08/2014	8.49	Put	Bond Future	1,476.7700	1.4768	1,634.4200	1.6344	10.675	0	0	0
2014/04/11	R023	07/08/2014	8.51	Put	Bond Future	1,433.1700	1.4332	1,587.4100	1.5874	10.762	0	0	0
2014/04/11	R023	07/08/2014	8.50	Put	Bond Future	1,454.7400	1.4547	1,610.6800	1.6107	10.719	0	0	0
2014/04/11	R023	06/11/2014			Bond Future	8.2880	98.2291	8.3639	97.7895	0.916	0.0000	0.0000	0
2014/04/11	R023	06/11/2014	8.59	Put	Bond Future	2,198.5500	2.1985	2,369.5500	2.3696	7.778	0	0	0
2014/04/11	R023	06/11/2014	8.61	Put	Bond Future	2,153.1700	2.1532	2,321.6000	2.3216	7.822	0	0	0
2014/04/11	R023	06/11/2014	8.59	Call	Bond Future	3,931.8200	3.9318	3,663.1800	3.6632	(6.832)	0	0	0
2014/04/11	R023	06/11/2014	8.60	Put	Bond Future	2,175.7700	2.1758	2,345.4800	2.3455	7.800	0	0	0
2014/04/11	R023	06/11/2014	8.60	Call	Bond Future	3,965.7500	3.9657	3,695.8200	3.6958	(6.807)	0	0	0
2014/04/11	R023	06/11/2014	8.61	Call	Bond Future	3,999.8200	3.9998	3,728.6100	3.7286	(6.781)	0	0	0
2014/04/11	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R157	08/05/2014			Bond Future	6.6957	110.7223	6.7729	110.6189	1.154	0.0000	0.0000	20,051
2014/04/11	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R157	08/05/2014	5.20	Put	Bond Future	2,031.4600	2.0315	2,134.9300	2.1349	5.093	0	0	0
2014/04/11	R157	08/05/2014	5.19	Put	Bond Future	2,045.2200	2.0452	2,148.6900	2.1487	5.059	0	0	0
2014/04/11	R157	08/05/2014	5.21	Put	Bond Future	2,017.7000	2.0177	2,121.1700	2.1212	5.128	0	0	0
2014/04/11	R157	07/08/2014	6.76	Put	Bond Future	419.3000	0.4193	480.2300	0.4802	14.531	0	0	0
2014/04/11	R157	07/08/2014			Bond Future	6.8869	112.3316	6.9846	112.2252	1.418	0.0000	0.0000	12,800
2014/04/11	R157	07/08/2014	6.75	Put	Bond Future	425.4900	0.4255	486.9600	0.4870	14.447	0	0	0
2014/04/11	R157	07/08/2014	6.74	Call	Bond Future	271.1700	0.2712	226.8000	0.2268	(16.362)	0	0	0
2014/04/11	R157	07/08/2014	6.75	Call	Bond Future	276.0900	0.2761	231.1900	0.2312	(16.263)	0	0	0
2014/04/11	R157	07/08/2014	6.76	Call	Bond Future	280.8200	0.2808	235.3800	0.2354	(16.181)	0	0	0
2014/04/11	R157	07/08/2014	6.74	Put	Bond Future	431.4900	0.4315	493.4900	0.4935	14.369	0	0	0
2014/04/11	R157	06/11/2014	6.19	Put	Bond Future	896.9400	0.8969	982.9800	0.9830	9.593	0	0	0
2014/04/11	R157	06/11/2014			Bond Future	7.1170	107.2320	7.2449	107.1246	1.797	0.0000	0.0000	0
2014/04/11	R157	06/11/2014	6.21	Put	Bond Future	883.4800	0.8835	968.9900	0.9690	9.679	0	0	0
2014/04/11	R157	06/11/2014	6.20	Put	Bond Future	890.2000	0.8902	975.9700	0.9760	9.635	0	0	0
2014/04/11	R157	06/11/2014	6.21	Call	Bond Future	116.5500	0.1165	94.6300	0.0946	(18.807)	0	0	0
2014/04/11	R157	06/11/2014	6.19	Call	Bond Future	113.0000	0.1130	91.6100	0.0916	(18.929)	0	0	0
2014/04/11	R157	06/11/2014	6.20	Call	Bond Future	114.7700	0.1148	93.1100	0.0931	(18.873)	0	0	0
2014/04/11	R186	08/05/2014	8.40	Call	Bond Future	2,072.3900	2.0724	1,687.3300	1.6873	(18.580)	0	0	1,000
2014/04/11	R186	08/05/2014	7.50	Put	Bond Future	6,952.3000	6.9523	7,537.1900	7.5372	8.413	0	0	0
2014/04/11	R186	08/05/2014	8.25	Put	Bond Future	1,511.5300	1.5115	1,813.9000	1.8139	20.004	0	0	0
2014/04/11	R186	08/05/2014	8.75	Put	Bond Future	233.4700	0.2335	304.2100	0.3042	30.299	0	0	0
2014/04/11	R186	08/05/2014			Bond Future	8.2678	121.3838	8.3375	120.7822	0.844	0.0000	0.0000	55,841
2014/04/11	R186	08/05/2014	7.09	Put	Bond Future	10,841.2900	10.8413	11,441.9700	11.4420	5.541	0	0	0
2014/04/11	R186	08/05/2014	8.80	Put	Bond Future	185.5800	0.1856	243.5700	0.2436	31.248	0	0	900
2014/04/11	R186	08/05/2014	9.25	Put	Bond Future	16.6600	0.0167	23.0200	0.0230	38.175	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
2014/04/11	R186	08/05/2014	9.75	Put	Bond Future	0.4800	0.0005	0.6900	0.0007	43.750	0	0	6,000
2014/04/11	R186	08/05/2014	9.10	Call	Bond Future	6,943.7600	6.9438	6,356.6100	6.3566	(8.456)	0	0	0
2014/04/11	R186	08/05/2014	7.10	Call	Bond Future	1.7000	0.0017	0.7300	0.0007	(57.059)	0	0	0
2014/04/11	R186	08/05/2014	9.00	Put	Bond Future	68.4700	0.0685	92.2600	0.0923	34.745	0	0	400
2014/04/11	R186	08/05/2014	7.11	Call	Bond Future	1.8500	0.0019	0.8000	0.0008	(56.757)	0	0	0
2014/04/11	R186	08/05/2014	8.50	Call	Bond Future	2,639.3400	2.6393	2,202.8700	2.2029	(16.537)	0	0	900
2014/04/11	R186	08/05/2014	9.75	Call	Bond Future	11,904.5500	11.9045	11,303.1900	11.3032	(5.052)	0	0	0
2014/04/11	R186	08/05/2014	7.09	Call	Bond Future	1.5500	0.0016	0.6600	0.0007	(57.419)	0	0	0
2014/04/11	R186	08/05/2014	8.80	Call	Bond Future	4,668.2600	4.6683	4,124.6800	4.1247	(11.644)	0	0	0
2014/04/11	R186	08/05/2014	8.25	Call	Bond Future	1,357.6900	1.3577	1,058.4900	1.0585	(22.037)	0	0	10,000
2014/04/11	R186	08/05/2014	9.25	Call	Bond Future	8,103.8700	8.1039	7,508.6600	7.5087	(7.345)	0	0	0
2014/04/11	R186	08/05/2014	9.10	Put	Bond Future	39.7800	0.0398	54.2000	0.0542	36.249	0	0	1,500
2014/04/11	R186	08/05/2014	7.11	Put	Bond Future	10,646.2200	10.6462	11,246.7400	11.2467	5.641	0	0	0
2014/04/11	R186	08/05/2014	8.40	Put	Bond Future	935.6800	0.9357	1,152.1900	1.1522	23.139	0	0	0
2014/04/11	R186	08/05/2014	7.50	Call	Bond Future	37.3800	0.0374	20.7000	0.0207	(44.623)	0	0	1,933
2014/04/11	R186	08/05/2014	8.50	Put	Bond Future	653.2500	0.6533	818.3500	0.8183	25.274	0	0	1,933
2014/04/11	R186	08/05/2014	8.75	Call	Bond Future	4,305.3500	4.3054	3,774.5200	3.7745	(12.330)	0	0	6,000
2014/04/11	R186	08/05/2014	7.10	Put	Bond Future	10,743.7000	10.7437	11,344.3000	11.3443	5.590	0	0	0
2014/04/11	R186	08/05/2014	9.00	Call	Bond Future	6,173.5600	6.1736	5,595.7800	5.5958	(9.359)	0	0	0
2014/04/11	R186	07/08/2014	8.31	Call	Bond Future	2,967.0900	2.9671	2,659.9100	2.6599	(10.353)	0	0	0
2014/04/11	R186	07/08/2014			Bond Future	8.3493	117.8548	8.4218	117.2430	0.868	0.0000	0.0000	10
2014/04/11	R186	07/08/2014	8.92	Put	Bond Future	1,330.8500	1.3309	1,488.5500	1.4885	11.850	0	0	840
2014/04/11	R186	07/08/2014	8.29	Call	Bond Future	2,886.2100	2.8862	2,584.3600	2.5844	(10.458)	0	0	0
2014/04/11	R186	07/08/2014	8.30	Call	Bond Future	2,926.4900	2.9265	2,621.9600	2.6220	(10.406)	0	0	0
2014/04/11	R186	07/08/2014	8.29	Put	Bond Future	3,390.3300	3.3903	3,700.3300	3.7003	9.144	0	0	0
2014/04/11	R186	07/08/2014	8.31	Put	Bond Future	3,300.9300	3.3009	3,605.6000	3.6056	9.230	0	0	0
2014/04/11	R186	07/08/2014	8.92	Call	Bond Future	6,028.6500	6.0287	5,574.5000	5.5745	(7.533)	0	0	0
2014/04/11	R186	07/08/2014	8.30	Put	Bond Future	3,345.4300	3.3454	3,652.7500	3.6527	9.186	0	0	0
2014/04/11	R186	06/11/2014	8.15	Put	Bond Future	5,474.7500	5.4748	5,825.4400	5.8254	6.406	0	0	0
2014/04/11	R186	06/11/2014	8.14	Call	Bond Future	3,134.1300	3.1341	2,866.2300	2.8662	(8.548)	0	0	0
2014/04/11	R186	06/11/2014			Bond Future	8.4241	119.6535	8.4992	119.0330	0.891	0.0000	0.0000	0
2014/04/11	R186	06/11/2014	9.17	Call	Bond Future	7,876.9500	7.8770	7,422.3800	7.4224	(5.771)	0	0	0
2014/04/11	R186	06/11/2014	8.15	Call	Bond Future	3,169.2800	3.1693	2,899.4000	2.8994	(8.515)	0	0	0
2014/04/11	R186	06/11/2014	8.16	Call	Bond Future	3,204.6600	3.2047	2,932.7900	2.9328	(8.484)	0	0	0
2014/04/11	R186	06/11/2014	9.17	Put	Bond Future	1,912.1700	1.9122	2,078.1700	2.0782	8.681	0	0	2,010
2014/04/11	R186	06/11/2014	8.14	Put	Bond Future	5,524.9100	5.5249	5,877.5800	5.8776	6.383	0	0	0
2014/04/11	R186	06/11/2014	8.16	Put	Bond Future	5,424.9100	5.4249	5,773.6100	5.7736	6.428	0	0	0
2014/04/11	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R197	08/05/2014			Bond Future	283.0978	283.0978	283.1296	283.1296	0.011	0.0000	0.0000	1,912
2014/04/11	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R197	08/05/2014	250.01	Call	Bond Future	33,087.8400	33.0878	33,119.5900	33.1196	0.096	0	0	0
2014/04/11	R197	08/05/2014	249.99	Call	Bond Future	33,107.8400	33.1078	33,139.5900	33.1396	0.096	0	0	0
2014/04/11	R197	08/05/2014	250.00	Call	Bond Future	33,097.8400	33.0978	33,129.5900	33.1296	0.096	0	0	0
2014/04/11	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R197	07/08/2014			Bond Future	281.4278	281.4278	281.4563	281.4563	0.010	0.0000	0.0000	0
2014/04/11	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R197	07/08/2014	270.00	Call	Bond Future	11,427.7700	11.4278	11,456.3400	11.4563	0.250	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
2014/04/11	R197	07/08/2014	270.01	Call	Bond Future	11,417.7700	11.4178	11,446.3400	11.4463	0.250	0	0	0
2014/04/11	R197	07/08/2014	269.99	Call	Bond Future	11,437.7700	11.4378	11,466.3400	11.4663	0.250	0	0	0
2014/04/11	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R201	08/05/2014			Bond Future	6.2649	104.8843	6.3409	104.8390	1.213	0.0000	0.0000	0
2014/04/11	R201	08/05/2014	4.75	Call	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2014/04/11	R201	08/05/2014	4.76	Call	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2014/04/11	R201	08/05/2014	4.74	Call	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2014/04/11	R201	08/05/2014	4.76	Put	Bond Future	904.8400	0.9048	950.0900	0.9501	5.001	0	0	0
2014/04/11	R201	08/05/2014	4.75	Put	Bond Future	910.8900	0.9109	956.1500	0.9561	4.969	0	0	0
2014/04/11	R201	08/05/2014	4.74	Put	Bond Future	916.9500	0.9169	962.2100	0.9622	4.936	0	0	0
2014/04/11	R201	07/08/2014	5.31	Put	Bond Future	504.7200	0.5047	540.8100	0.5408	7.150	0	0	0
2014/04/11	R201	07/08/2014			Bond Future	6.4940	101.9977	6.6262	101.9505	2.036	0.0000	0.0000	0
2014/04/11	R201	07/08/2014	5.30	Put	Bond Future	507.4900	0.5075	543.6600	0.5437	7.127	0	0	0
2014/04/11	R201	07/08/2014	5.31	Call	Bond Future	79.3900	0.0794	68.2100	0.0682	(14.082)	0	0	0
2014/04/11	R201	07/08/2014	5.29	Call	Bond Future	77.7300	0.0777	66.7300	0.0667	(14.152)	0	0	0
2014/04/11	R201	07/08/2014	5.30	Call	Bond Future	78.5600	0.0786	67.4600	0.0675	(14.129)	0	0	0
2014/04/11	R201	07/08/2014	5.29	Put	Bond Future	510.2700	0.5103	546.5400	0.5465	7.108	0	0	0
2014/04/11	R202	08/05/2014	215.00	Call	Bond Future	7,113.3600	7.1134	9,466.0200	9.4660	33.074	0	0	0
2014/04/11	R202	08/05/2014			Bond Future	221.5838	221.5838	224.2501	224.2501	1.203	0.0000	0.0000	44,640
2014/04/11	R202	08/05/2014	215.01	Call	Bond Future	7,104.9600	7.1050	9,456.7900	9.4568	33.101	0	0	0
2014/04/11	R202	08/05/2014	214.99	Put	Bond Future	527.9300	0.5279	215.1300	0.2151	(59.250)	0	0	0
2014/04/11	R202	08/05/2014	215.01	Put	Bond Future	531.1200	0.5311	216.6700	0.2167	(59.205)	0	0	0
2014/04/11	R202	08/05/2014	214.99	Call	Bond Future	7,121.7700	7.1218	9,475.2500	9.4752	33.046	0	0	0
2014/04/11	R202	08/05/2014	215.00	Put	Bond Future	529.5200	0.5295	215.9000	0.2159	(59.227)	0	0	0
2014/04/11	R202	07/08/2014	207.99	Call	Bond Future	14,733.4000	14.7334	17,104.6400	17.1046	16.094	0	0	0
2014/04/11	R202	07/08/2014	208.00	Put	Bond Future	984.2900	0.9843	652.7800	0.6528	(33.680)	0	0	0
2014/04/11	R202	07/08/2014			Bond Future	221.7406	221.7406	224.4430	224.4430	1.219	0.0000	0.0000	0
2014/04/11	R202	07/08/2014	207.99	Put	Bond Future	982.7600	0.9828	651.6800	0.6517	(33.689)	0	0	0
2014/04/11	R202	07/08/2014	208.01	Put	Bond Future	985.8300	0.9858	653.8900	0.6539	(33.671)	0	0	0
2014/04/11	R202	07/08/2014	208.00	Call	Bond Future	14,724.9300	14.7249	17,095.7400	17.0957	16.101	0	0	0
2014/04/11	R202	07/08/2014	208.01	Call	Bond Future	14,716.4700	14.7165	17,086.8500	17.0868	16.107	0	0	0
2014/04/11	R203	08/05/2014	5.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R203	08/05/2014	5.76	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/11	R203	08/05/2014	6.84	Call	Bond Future	36.8200	0.0368	24.0500	0.0240	(34.682)	0	0	29
2014/04/11	R203	08/05/2014	7.40	Put	Bond Future	596.9700	0.5970	691.0100	0.6910	15.753	0	0	0
2014/04/11	R203	08/05/2014			Bond Future	7.4609	103.6014	7.5208	103.4249	0.802	0.0000	0.0000	16,949
2014/04/11	R203	08/05/2014	5.76	Put	Bond Future	5,176.3600	5.1764	5,352.8200	5.3528	3.409	0	0	0
2014/04/11	R203	08/05/2014	6.84	Put	Bond Future	1,890.0700	1.8901	2,053.7700	2.0538	8.661	0	0	0
2014/04/11	R203	08/05/2014	5.75	Put	Bond Future	5,207.7300	5.2077	5,384.2000	5.3842	3.389	0	0	0
2014/04/11	R203	08/05/2014	5.74	Put	Bond Future	5,239.1100	5.2391	5,415.5800	5.4156	3.368	0	0	0
2014/04/11	R203	08/05/2014	7.40	Call	Bond Future	416.9500	0.4170	334.5200	0.3345	(19.770)	0	0	16
2014/04/11	R203	08/05/2014	5.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R203	07/08/2014	7.30	Call	Bond Future	608.4200	0.6084	540.4500	0.5405	(11.172)	0	0	0
2014/04/11	R203	07/08/2014			Bond Future	7.6021	105.1072	7.6680	104.9268	0.866	0.0000	0.0000	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
2014/04/11	R203	07/08/2014	7.31	Call	Bond Future	618.9400	0.6189	550.1700	0.5502	(11.111)	0	0	0
2014/04/11	R203	07/08/2014	6.84	Put	Bond Future	2,365.4900	2.3655	2,510.4900	2.5105	6.130	0	0	0
2014/04/11	R203	07/08/2014	7.29	Put	Bond Future	1,458.0400	1.4580	1,571.2300	1.5712	7.763	0	0	0
2014/04/11	R203	07/08/2014	7.31	Put	Bond Future	1,423.5900	1.4236	1,535.1900	1.5352	7.839	0	0	0
2014/04/11	R203	07/08/2014	7.29	Call	Bond Future	598.0100	0.5980	530.8300	0.5308	(11.234)	0	0	0
2014/04/11	R203	07/08/2014	7.30	Put	Bond Future	1,440.7500	1.4407	1,553.1500	1.5531	7.801	0	0	0
2014/04/11	R203	07/08/2014	6.84	Call	Bond Future	249.5100	0.2495	214.1400	0.2141	(14.176)	0	0	46
2014/04/11	R203	06/11/2014	6.86	Call	Bond Future	401.5000	0.4015	358.7000	0.3587	(10.660)	0	0	0
2014/04/11	R203	06/11/2014			Bond Future	7.7458	102.5469	7.8180	102.3643	0.933	0.0000	0.0000	0
2014/04/11	R203	06/11/2014	6.98	Call	Bond Future	475.8800	0.4759	427.1800	0.4272	(10.234)	0	0	14
2014/04/11	R203	06/11/2014	6.84	Call	Bond Future	390.0100	0.3900	348.1600	0.3482	(10.730)	0	0	45
2014/04/11	R203	06/11/2014	6.85	Call	Bond Future	395.7200	0.3957	353.4000	0.3534	(10.694)	0	0	0
2014/04/11	R203	06/11/2014	6.98	Put	Bond Future	2,436.6500	2.4366	2,570.5400	2.5705	5.495	0	0	0
2014/04/11	R203	06/11/2014	6.84	Put	Bond Future	2,714.3600	2.7144	2,855.1000	2.8551	5.185	0	0	0
2014/04/11	R203	06/11/2014	6.86	Put	Bond Future	2,673.8100	2.6738	2,813.6000	2.8136	5.228	0	0	0
2014/04/11	R203	06/11/2014	6.85	Put	Bond Future	2,694.0500	2.6940	2,834.3200	2.8343	5.207	0	0	0
2014/04/11	R203	05/02/2015	7.69	Call	Bond Future	1,223.3400	1.2233	1,138.5600	1.1386	(6.930)	0	0	55
2014/04/11	R203	05/02/2015			Bond Future	7.8994	104.1682	7.9797	103.9825	1.016	0.0000	0.0000	0
2014/04/11	R203	05/02/2015	8.34	Put	Bond Future	1,029.0400	1.0290	1,100.0200	1.1000	6.898	0	0	0
2014/04/11	R203	05/02/2015	8.35	Call	Bond Future	2,057.3300	2.0573	1,942.1700	1.9422	(5.598)	0	0	0
2014/04/11	R203	05/02/2015	8.36	Call	Bond Future	2,071.8600	2.0719	1,956.2600	1.9563	(5.580)	0	0	0
2014/04/11	R203	05/02/2015	8.34	Call	Bond Future	2,042.8500	2.0428	1,928.1200	1.9281	(5.616)	0	0	0
2014/04/11	R203	05/02/2015	8.36	Put	Bond Future	1,012.3400	1.0123	1,082.4500	1.0825	6.926	0	0	0
2014/04/11	R203	05/02/2015	7.69	Put	Bond Future	1,709.7000	1.7097	1,810.6300	1.8106	5.903	0	0	0
2014/04/11	R203	05/02/2015	8.35	Put	Bond Future	1,020.6600	1.0207	1,091.2100	1.0912	6.912	0	0	0
2014/04/11	R204	08/05/2014			Bond Future	7.6867	104.3265	7.7566	104.0579	0.909	0.0000	0.0000	30,909
2014/04/11	R204	08/05/2014	6.05	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/11	R204	08/05/2014	6.06	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/11	R204	08/05/2014	6.04	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/11	R204	08/05/2014	6.05	Put	Bond Future	6,545.8600	6.5459	6,814.3800	6.8144	4.102	0	0	0
2014/04/11	R204	08/05/2014	6.04	Put	Bond Future	6,587.4100	6.5874	6,855.9300	6.8559	4.076	0	0	0
2014/04/11	R204	08/05/2014	6.06	Put	Bond Future	6,504.3200	6.5043	6,772.8400	6.7728	4.128	0	0	0
2014/04/11	R204	07/08/2014			Bond Future	7.8105	101.8099	7.8856	101.5361	0.961	0.0000	0.0000	100
2014/04/11	R204	07/08/2014	7.44	Put	Bond Future	2,098.5000	2.0985	2,277.3900	2.2774	8.525	0	0	0
2014/04/11	R204	07/08/2014	7.46	Put	Bond Future	2,050.1300	2.0501	2,226.6900	2.2267	8.612	0	0	0
2014/04/11	R204	07/08/2014	7.45	Put	Bond Future	2,074.2400	2.0742	2,251.9600	2.2520	8.568	0	0	0
2014/04/11	R204	07/08/2014	7.78	Call	Bond Future	1,257.4100	1.2574	1,121.5500	1.1216	(10.805)	0	0	0
2014/04/11	R204	07/08/2014	7.46	Call	Bond Future	760.2100	0.7602	663.0500	0.6631	(12.781)	0	0	0
2014/04/11	R204	07/08/2014	7.44	Call	Bond Future	734.3700	0.7344	639.5400	0.6395	(12.913)	0	0	0
2014/04/11	R204	07/08/2014	7.78	Put	Bond Future	1,368.8300	1.3688	1,506.6900	1.5067	10.071	0	0	530
2014/04/11	R204	07/08/2014	7.45	Call	Bond Future	747.2200	0.7472	651.2200	0.6512	(12.848)	0	0	0
2014/04/11	R204	06/11/2014	7.99	Put	Bond Future	1,592.7800	1.5928	1,723.0900	1.7231	8.181	0	0	1,270
2014/04/11	R204	06/11/2014			Bond Future	7.9272	103.3636	8.0075	103.0862	1.014	0.0000	0.0000	0
2014/04/11	R204	06/11/2014	6.99	Put	Bond Future	3,813.4800	3.8135	4,029.7600	4.0298	5.671	0	0	0
2014/04/11	R204	06/11/2014	7.01	Put	Bond Future	3,757.2200	3.7572	3,972.0700	3.9721	5.718	0	0	0
2014/04/11	R204	06/11/2014	6.99	Call	Bond Future	508.9400	0.5089	447.8900	0.4479	(11.996)	0	0	0
2014/04/11	R204	06/11/2014	7.00	Put	Bond Future	3,785.0700	3.7851	4,000.6500	4.0006	5.696	0	0	0

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2014/04/11	R204	06/11/2014	7.99	Call	Bond Future	1,809.6300	1.8096	1,662.6100	1.6626	(8.124)	0	0	0
2014/04/11	R204	06/11/2014	7.00	Call	Bond Future	516.4800	0.5165	454.7300	0.4547	(11.956)	0	0	0
2014/04/11	R204	06/11/2014	7.01	Call	Bond Future	524.5800	0.5246	462.1000	0.4621	(11.910)	0	0	0
2014/04/11	R207	08/05/2014	6.19	Put	Bond Future	7,955.3300	7.9553	8,218.4400	8.2184	3.307	0	0	0
2014/04/11	R207	08/05/2014	6.21	Put	Bond Future	7,858.0400	7.8580	8,121.1400	8.1211	3.348	0	0	0
2014/04/11	R207	08/05/2014			Bond Future	7.9040	99.4028	7.9636	99.1397	0.754	0.0000	0.0000	20,188
2014/04/11	R207	08/05/2014	6.20	Put	Bond Future	7,906.6700	7.9067	8,169.7800	8.1698	3.328	0	0	0
2014/04/11	R207	08/05/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R207	08/05/2014	6.21	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/11	R207	08/05/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R207	07/08/2014	7.69	Call	Bond Future	962.2700	0.9623	861.2400	0.8612	(10.499)	0	0	0
2014/04/11	R207	07/08/2014	7.70	Put	Bond Future	2,349.4200	2.3494	2,515.4600	2.5155	7.067	0	0	0
2014/04/11	R207	07/08/2014			Bond Future	8.0206	97.2065	8.0839	96.9383	0.790	0.0000	0.0000	0
2014/04/11	R207	07/08/2014	7.70	Call	Bond Future	977.9800	0.9780	875.8200	0.8758	(10.446)	0	0	0
2014/04/11	R207	07/08/2014	7.71	Call	Bond Future	993.8500	0.9939	890.5600	0.8906	(10.393)	0	0	0
2014/04/11	R207	07/08/2014	7.69	Put	Bond Future	2,376.8700	2.3769	2,544.0400	2.5440	7.033	0	0	0
2014/04/11	R207	07/08/2014	7.71	Put	Bond Future	2,322.1500	2.3222	2,487.0600	2.4871	7.102	0	0	0
2014/04/11	R207	06/11/2014	7.36	Put	Bond Future	4,023.6900	4.0237	4,218.3900	4.2184	4.839	0	0	0
2014/04/11	R207	06/11/2014			Bond Future	8.1248	98.6902	8.1917	98.4184	0.824	0.0000	0.0000	0
2014/04/11	R207	06/11/2014	7.35	Put	Bond Future	4,054.2700	4.0543	4,249.7400	4.2497	4.821	0	0	0
2014/04/11	R207	06/11/2014	7.36	Call	Bond Future	850.9100	0.8509	773.8200	0.7738	(9.060)	0	0	0
2014/04/11	R207	06/11/2014	7.34	Call	Bond Future	827.5400	0.8275	751.9900	0.7520	(9.129)	0	0	0
2014/04/11	R207	06/11/2014	7.35	Call	Bond Future	839.1700	0.8392	762.8500	0.7628	(9.095)	0	0	0
2014/04/11	R207	06/11/2014	7.34	Put	Bond Future	4,084.9800	4.0850	4,281.2200	4.2812	4.804	0	0	0
2014/04/11	R208	08/05/2014	6.31	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/11	R208	08/05/2014			Bond Future	8.0029	94.2482	8.0676	93.9251	0.809	0.0000	0.0000	11,694
2014/04/11	R208	08/05/2014	6.29	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/11	R208	08/05/2014	6.31	Put	Bond Future	8,961.4500	8.9614	9,284.5500	9.2846	3.605	0	0	0
2014/04/11	R208	08/05/2014	6.30	Put	Bond Future	9,017.4400	9.0174	9,340.5400	9.3405	3.583	0	0	0
2014/04/11	R208	08/05/2014	6.29	Put	Bond Future	9,073.4500	9.0735	9,396.5500	9.3965	3.561	0	0	0
2014/04/11	R208	08/05/2014	6.30	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/04/11	R208	07/08/2014	8.28	Call	Bond Future	2,263.4400	2.2634	2,068.5100	2.0685	(8.612)	0	0	0
2014/04/11	R208	07/08/2014			Bond Future	8.1032	95.6180	8.1713	95.2891	0.840	0.0000	0.0000	0
2014/04/11	R208	07/08/2014	7.80	Call	Bond Future	1,153.6800	1.1537	1,026.2700	1.0263	(11.044)	0	0	0
2014/04/11	R208	07/08/2014	7.79	Put	Bond Future	2,666.6600	2.6667	2,869.5900	2.8696	7.610	0	0	0
2014/04/11	R208	07/08/2014	7.81	Put	Bond Future	2,604.9700	2.6050	2,805.1100	2.8051	7.683	0	0	0
2014/04/11	R208	07/08/2014	7.80	Put	Bond Future	2,635.7000	2.6357	2,837.2400	2.8372	7.647	0	0	0
2014/04/11	R208	07/08/2014	8.28	Put	Bond Future	1,412.3800	1.4124	1,546.4000	1.5464	9.489	0	0	630
2014/04/11	R208	07/08/2014	7.81	Call	Bond Future	1,172.2800	1.1723	1,043.4700	1.0435	(10.988)	0	0	0
2014/04/11	R208	07/08/2014	7.79	Call	Bond Future	1,135.2700	1.1353	1,009.2500	1.0092	(11.100)	0	0	0
2014/04/11	R208	06/11/2014	7.46	Call	Bond Future	981.7300	0.9817	886.0200	0.8860	(9.749)	0	0	0
2014/04/11	R208	06/11/2014			Bond Future	8.1982	93.6783	8.2696	93.3448	0.871	0.0000	0.0000	0
2014/04/11	R208	06/11/2014	7.44	Call	Bond Future	956.2200	0.9562	862.3600	0.8624	(9.816)	0	0	0
2014/04/11	R208	06/11/2014	7.45	Call	Bond Future	968.9100	0.9689	874.1300	0.8741	(9.782)	0	0	0
2014/04/11	R208	06/11/2014	8.50	Put	Bond Future	1,723.3200	1.7233	1,852.8500	1.8528	7.516	0	0	1,520
2014/04/11	R208	06/11/2014	7.44	Put	Bond Future	4,589.0100	4.5890	4,828.6400	4.8286	5.222	0	0	0

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2014/04/11	R208	06/11/2014	7.46	Put	Bond Future	4,516.4800	4.5165	4,754.2600	4.7543	5.265	0	0	0
2014/04/11	R208	06/11/2014	8.50	Call	Bond Future	3,122.9700	3.1230	2,919.0100	2.9190	(6.531)	0	0	0
2014/04/11	R208	06/11/2014	7.45	Put	Bond Future	4,552.6700	4.5527	4,791.3800	4.7914	5.243	0	0	0
2014/04/11	R209	08/05/2014	9.63	Call	Bond Future	5,626.2900	5.6263	5,187.6500	5.1876	(7.796)	0	0	0
2014/04/11	R209	08/05/2014			Bond Future	8.8635	75.6562	8.9231	75.1996	0.673	0.0000	0.0000	22,578
2014/04/11	R209	08/05/2014	7.85	Call	Bond Future	9.3200	0.0093	5.1500	0.0052	(44.742)	0	0	0
2014/04/11	R209	08/05/2014	9.00	Put	Bond Future	909.4000	0.9094	1,066.7800	1.0668	17.306	0	0	0
2014/04/11	R209	08/05/2014	9.50	Call	Bond Future	4,792.3300	4.7923	4,366.9900	4.3670	(8.875)	0	0	0
2014/04/11	R209	08/05/2014	7.86	Call	Bond Future	10.0200	0.0100	5.5700	0.0056	(44.411)	0	0	0
2014/04/11	R209	08/05/2014	8.50	Put	Bond Future	3,269.4800	3.2695	3,623.9500	3.6239	10.842	0	0	0
2014/04/11	R209	08/05/2014	9.75	Put	Bond Future	41.1800	0.0412	51.5000	0.0515	25.061	0	0	7,262
2014/04/11	R209	08/05/2014	9.85	Put	Bond Future	24.5000	0.0245	30.7800	0.0308	25.633	0	0	10,000
2014/04/11	R209	08/05/2014	7.84	Call	Bond Future	8.6600	0.0087	4.7600	0.0048	(45.035)	0	0	0
2014/04/11	R209	08/05/2014	7.85	Put	Bond Future	8,474.4800	8.4745	8,926.9500	8.9270	5.339	0	0	0
2014/04/11	R209	08/05/2014	9.50	Put	Bond Future	135.5400	0.1355	166.8400	0.1668	23.093	0	0	640
2014/04/11	R209	08/05/2014	7.84	Put	Bond Future	8,564.4800	8.5645	9,017.2200	9.0172	5.286	0	0	0
2014/04/11	R209	08/05/2014	9.63	Put	Bond Future	74.3900	0.0744	92.3900	0.0924	24.197	0	0	883
2014/04/11	R209	08/05/2014	9.85	Call	Bond Future	7,050.5600	7.0506	6,600.2000	6.6002	(6.388)	0	0	0
2014/04/11	R209	08/05/2014	7.86	Put	Bond Future	8,384.6600	8.3847	8,836.8500	8.8368	5.393	0	0	0
2014/04/11	R209	08/05/2014	8.50	Call	Bond Future	391.4900	0.3915	289.3200	0.2893	(26.098)	0	0	640
2014/04/11	R209	08/05/2014	9.00	Call	Bond Future	1,948.1400	1.9481	1,648.8800	1.6489	(15.361)	0	0	640
2014/04/11	R209	08/05/2014	9.75	Call	Bond Future	6,403.4000	6.4034	5,957.0800	5.9571	(6.970)	0	0	0
2014/04/11	R209	07/08/2014	9.04	Put	Bond Future	2,613.1200	2.6131	2,809.9600	2.8100	7.533	0	0	0
2014/04/11	R209	07/08/2014			Bond Future	8.9355	76.7559	8.9970	76.2917	0.688	0.0000	0.0000	0
2014/04/11	R209	07/08/2014	9.06	Put	Bond Future	2,544.5700	2.5446	2,737.7600	2.7378	7.592	0	0	0
2014/04/11	R209	07/08/2014	9.05	Put	Bond Future	2,578.6700	2.5787	2,773.6800	2.7737	7.562	0	0	0
2014/04/11	R209	07/08/2014	9.05	Call	Bond Future	3,439.8500	3.4399	3,170.6500	3.1706	(7.826)	0	0	0
2014/04/11	R209	07/08/2014	9.06	Call	Bond Future	3,480.2100	3.4802	3,209.1900	3.2092	(7.787)	0	0	0
2014/04/11	R209	07/08/2014	9.04	Call	Bond Future	3,399.7200	3.3997	3,132.3500	3.1324	(7.864)	0	0	0
2014/04/11	R209	06/11/2014			Bond Future	9.0032	74.7801	9.0663	74.3093	0.702	0.0000	0.0000	0
2014/04/11	R209	06/11/2014	8.99	Put	Bond Future	4,082.5500	4.0825	4,301.9500	4.3019	5.374	0	0	0
2014/04/11	R209	06/11/2014	9.01	Put	Bond Future	4,006.3600	4.0064	4,222.9600	4.2230	5.406	0	0	0
2014/04/11	R209	06/11/2014	9.00	Put	Bond Future	4,044.2000	4.0442	4,262.2000	4.2622	5.390	0	0	0
2014/04/11	R209	06/11/2014	8.99	Call	Bond Future	3,983.7200	3.9837	3,732.2500	3.7323	(6.312)	0	0	0
2014/04/11	R209	06/11/2014	9.00	Call	Bond Future	4,020.3700	4.0204	3,767.5000	3.7675	(6.290)	0	0	0
2014/04/11	R209	06/11/2014	9.01	Call	Bond Future	4,057.4200	4.0574	3,803.1500	3.8031	(6.267)	0	0	0
2014/04/11	R210	08/05/2014			Bond Future	167.0468	167.0468	167.8574	167.8574	0.485	0.0000	0.0000	719
2014/04/11	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R210	08/05/2014	160.01	Call	Bond Future	7,036.7600	7.0368	7,847.3700	7.8474	11.520	0	0	0
2014/04/11	R210	08/05/2014	159.99	Call	Bond Future	7,056.7600	7.0568	7,867.3700	7.8674	11.487	0	0	0
2014/04/11	R210	08/05/2014	160.00	Call	Bond Future	7,046.7600	7.0468	7,857.3700	7.8574	11.503	0	0	0
2014/04/11	R210	07/08/2014			Bond Future	169.4953	169.4953	170.3158	170.3158	0.484	0.0000	0.0000	0
2014/04/11	R210	07/08/2014	159.00	Call	Bond Future	10,495.3000	10.4953	11,315.7600	11.3158	7.817	0	0	0
2014/04/11	R210	07/08/2014	159.01	Call	Bond Future	10,485.3000	10.4853	11,305.7600	11.3058	7.825	0	0	0

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2014/04/11	R210	07/08/2014	158.99	Call	Bond Future	10,505.3000	10.5053	11,325.7600	11.3258	7.810	0	0	0
2014/04/11	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R211	08/05/2014	130.00	Put	Bond Future	2,438.7600	2.4388	2,426.6200	2.4266	(0.498)	0	0	0
2014/04/11	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R211	08/05/2014			Bond Future	127.5612	127.5612	127.5734	127.5734	0.010	0.0000	0.0000	390
2014/04/11	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R211	08/05/2014	129.99	Put	Bond Future	2,428.7600	2.4288	2,416.6200	2.4166	(0.500)	0	0	0
2014/04/11	R211	08/05/2014	130.01	Put	Bond Future	2,448.7600	2.4488	2,436.6200	2.4366	(0.496)	0	0	0
2014/04/11	R211	07/08/2014	127.99	Put	Bond Future	123.2800	0.1233	112.5600	0.1126	(8.696)	0	0	0
2014/04/11	R211	07/08/2014			Bond Future	127.8667	127.8667	127.8774	127.8774	0.008	0.0000	0.0000	0
2014/04/11	R211	07/08/2014	128.01	Put	Bond Future	143.2800	0.1433	132.5600	0.1326	(7.482)	0	0	0
2014/04/11	R211	07/08/2014	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R211	07/08/2014	128.00	Put	Bond Future	133.2800	0.1333	122.5600	0.1226	(8.043)	0	0	0
2014/04/11	R212	08/05/2014			Bond Future	133.0407	133.0407	133.0554	133.0554	0.011	0.0000	0.0000	21,797
2014/04/11	R212	08/05/2014	132.00	Call	Bond Future	1,040.6700	1.0407	1,055.4300	1.0554	1.418	0	0	0
2014/04/11	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R212	08/05/2014	132.01	Call	Bond Future	1,030.6700	1.0307	1,045.4300	1.0454	1.432	0	0	0
2014/04/11	R212	08/05/2014	131.99	Call	Bond Future	1,050.6700	1.0507	1,065.4300	1.0654	1.405	0	0	0
2014/04/11	R212	07/08/2014	128.99	Call	Bond Future	4,283.8300	4.2838	4,297.0800	4.2971	0.309	0	0	0
2014/04/11	R212	07/08/2014			Bond Future	133.2738	133.2738	133.2871	133.2871	0.010	0.0000	0.0000	0
2014/04/11	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R212	07/08/2014	129.00	Call	Bond Future	4,273.8300	4.2738	4,287.0800	4.2871	0.310	0	0	0
2014/04/11	R212	07/08/2014	129.01	Call	Bond Future	4,263.8300	4.2638	4,277.0800	4.2771	0.311	0	0	0
2014/04/11	R213	08/05/2014	7.65	Put	Bond Future	8,900.9000	8.9009	9,399.0300	9.3990	5.596	0	0	0
2014/04/11	R213	08/05/2014			Bond Future	8.7149	86.4069	8.7796	85.9061	0.742	0.0000	0.0000	27,968
2014/04/11	R213	08/05/2014	7.64	Put	Bond Future	8,990.2000	8.9902	9,488.5100	9.4885	5.543	0	0	0
2014/04/11	R213	08/05/2014	7.66	Put	Bond Future	8,811.7500	8.8117	9,309.6800	9.3097	5.651	0	0	0
2014/04/11	R213	08/05/2014	7.65	Call	Bond Future	5.3300	0.0053	2.6900	0.0027	(49.531)	0	0	0
2014/04/11	R213	08/05/2014	7.64	Call	Bond Future	4.9300	0.0049	2.4700	0.0025	(49.899)	0	0	0
2014/04/11	R213	08/05/2014	7.66	Call	Bond Future	5.7600	0.0058	2.9200	0.0029	(49.306)	0	0	0
2014/04/11	R213	07/08/2014	8.86	Call	Bond Future	3,248.6500	3.2487	2,965.5600	2.9656	(8.714)	0	0	0
2014/04/11	R213	07/08/2014			Bond Future	8.7911	87.6627	8.8579	87.1536	0.760	0.0000	0.0000	0
2014/04/11	R213	07/08/2014	8.84	Call	Bond Future	3,169.2500	3.1693	2,890.2900	2.8903	(8.802)	0	0	0
2014/04/11	R213	07/08/2014	8.85	Call	Bond Future	3,208.8200	3.2088	2,927.7900	2.9278	(8.758)	0	0	0
2014/04/11	R213	07/08/2014	8.84	Put	Bond Future	2,795.9400	2.7959	3,026.1400	3.0261	8.233	0	0	0
2014/04/11	R213	07/08/2014	8.86	Put	Bond Future	2,723.4100	2.7234	2,949.4800	2.9495	8.301	0	0	0

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2014/04/11	R213	07/08/2014	8.85	Put	Bond Future	2,759.5000	2.7595	2,987.6300	2.9876	8.267	0	0	0
2014/04/11	R213	06/11/2014	8.84	Call	Bond Future	3,933.4600	3.9335	3,662.5300	3.6625	(6.888)	0	0	0
2014/04/11	R213	06/11/2014	8.85	Put	Bond Future	4,077.0900	4.0771	4,321.1100	4.3211	5.985	0	0	0
2014/04/11	R213	06/11/2014			Bond Future	8.8641	85.4586	8.9329	84.9421	0.776	0.0000	0.0000	0
2014/04/11	R213	06/11/2014	8.85	Call	Bond Future	3,970.3400	3.9703	3,697.8700	3.6979	(6.863)	0	0	0
2014/04/11	R213	06/11/2014	8.86	Call	Bond Future	4,007.4100	4.0074	3,733.3900	3.7334	(6.838)	0	0	0
2014/04/11	R213	06/11/2014	8.84	Put	Bond Future	4,115.8200	4.1158	4,361.3800	4.3614	5.966	0	0	0
2014/04/11	R213	06/11/2014	8.86	Put	Bond Future	4,038.6400	4.0386	4,281.1100	4.2811	6.004	0	0	0
2014/04/11	R214	08/05/2014			Bond Future	8.9430	76.5921	8.9976	76.1560	0.611	0.0000	0.0000	5,055
2014/04/11	R214	08/05/2014	9.00	Call	Bond Future	1,661.6100	1.6616	1,402.4000	1.4024	(15.600)	0	0	0
2014/04/11	R214	08/05/2014	8.99	Put	Bond Future	1,242.8000	1.2428	1,423.5800	1.4236	14.546	0	0	0
2014/04/11	R214	08/05/2014	9.01	Put	Bond Future	1,171.2400	1.1712	1,344.2900	1.3443	14.775	0	0	0
2014/04/11	R214	08/05/2014	9.00	Put	Bond Future	1,206.5100	1.2065	1,383.4200	1.3834	14.663	0	0	0
2014/04/11	R214	08/05/2014	9.01	Call	Bond Future	1,705.6900	1.7057	1,442.6200	1.4426	(15.423)	0	0	0
2014/04/11	R214	08/05/2014	8.99	Call	Bond Future	1,618.4200	1.6184	1,363.0800	1.3631	(15.777)	0	0	0
2014/04/11	R214	07/08/2014	9.54	Put	Bond Future	1,527.5100	1.5275	1,647.5100	1.6475	7.856	0	0	0
2014/04/11	R214	07/08/2014			Bond Future	9.0135	77.6123	9.0699	77.1688	0.625	0.0000	0.0000	0
2014/04/11	R214	07/08/2014	9.56	Put	Bond Future	1,483.3800	1.4834	1,600.6500	1.6006	7.906	0	0	0
2014/04/11	R214	07/08/2014	9.55	Put	Bond Future	1,505.3100	1.5053	1,623.9400	1.6239	7.881	0	0	0
2014/04/11	R214	07/08/2014	9.56	Call	Bond Future	5,608.2800	5.6083	5,282.0400	5.2820	(5.817)	0	0	0
2014/04/11	R214	07/08/2014	9.54	Call	Bond Future	5,508.2300	5.5082	5,184.7200	5.1847	(5.873)	0	0	0
2014/04/11	R214	07/08/2014	9.55	Call	Bond Future	5,558.1800	5.5582	5,233.3000	5.2333	(5.845)	0	0	0
2014/04/11	R214	06/11/2014	9.64	Call	Bond Future	6,659.1100	6.6591	6,347.9100	6.3479	(4.673)	0	0	0
2014/04/11	R214	06/11/2014			Bond Future	9.0811	75.5095	9.1390	75.0597	0.637	0.0000	0.0000	0
2014/04/11	R214	06/11/2014	9.65	Call	Bond Future	6,705.1100	6.7051	6,392.8400	6.3928	(4.657)	0	0	0
2014/04/11	R214	06/11/2014	9.66	Call	Bond Future	6,751.1900	6.7512	6,437.8600	6.4379	(4.641)	0	0	0
2014/04/11	R214	06/11/2014	9.64	Put	Bond Future	2,496.7000	2.4967	2,635.3200	2.6353	5.552	0	0	0
2014/04/11	R214	06/11/2014	9.66	Put	Bond Future	2,447.1100	2.4471	2,583.6000	2.5836	5.578	0	0	0
2014/04/11	R214	06/11/2014	9.65	Put	Bond Future	2,471.8000	2.4718	2,609.3500	2.6094	5.565	0	0	0
2014/04/11	R248	08/05/2014	9.04	Put	Bond Future	0.0000	0.0000	391.0400	0.3910	100.000	0	0	0
2014/04/11	R248	08/05/2014			Bond Future	9.0187	98.9079	9.0784	98.2989	0.662	0.0000	0.0000	13,515
2014/04/11	R248	08/05/2014	9.06	Put	Bond Future	0.0000	0.0000	186.9700	0.1870	100.000	0	0	0
2014/04/11	R248	08/05/2014	9.05	Put	Bond Future	0.0000	0.0000	288.9100	0.2889	100.000	0	0	0
2014/04/11	R248	08/05/2014	9.04	Call	Bond Future	217.9700	0.2180	0.0000	0.0000	(100.000)	0	0	0
2014/04/11	R248	08/05/2014	9.05	Call	Bond Future	320.1000	0.3201	0.0000	0.0000	(100.000)	0	0	0
2014/04/11	R248	08/05/2014	9.06	Call	Bond Future	422.0400	0.4220	0.0000	0.0000	(100.000)	0	0	0
2014/04/11	R248	07/08/2014	9.0918		Bond Future	9.0918	100.2244	9.1533	99.6052	0.677	0.0000	0.0000	0
2014/04/11	R248	07/08/2014	9.65	Call	Bond Future	5,363.8300	5.3638	4,744.6600	4.7447	(11.543)	0	0	0
2014/04/11	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R248	07/08/2014	9.66	Call	Bond Future	5,455.0100	5.4550	4,835.8400	4.8358	(11.350)	0	0	0
2014/04/11	R248	07/08/2014	9.64	Call	Bond Future	5,272.4800	5.2725	4,653.3100	4.6533	(11.743)	0	0	0
2014/04/11	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R248	06/11/2014	9.1618		Bond Future	9.1618	97.3290	9.2252	96.7009	0.692	0.0000	0.0000	0
2014/04/11	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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2014/04/11	R248 06/11/2014	9.72	Call	Bond Future	5,290.5800	5.2906	4,662.4500	4.6625	(11.873)	0	0	0
2014/04/11	R248 06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/11	R248 06/11/2014	9.73	Call	Bond Future	5,380.5600	5.3806	4,752.4300	4.7524	(11.674)	0	0	0
2014/04/11	R248 06/11/2014	9.74	Call	Bond Future	5,470.3700	5.4704	4,842.2400	4.8422	(11.482)	0	0	0

Total **431147**