



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 27/11/2013 to 27/11/2013

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
2013/11/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/11/27	2025	06/02/2014			Bond Future	110.7015	110.7015	110.7084	110.7084	0.006	0.0000	0.0000	0
2013/11/27	2025	06/02/2014	110.99	Put	Bond Future	288.5300	0.2885	281.5800	0.2816	(2.409)	0	0	0
2013/11/27	2025	06/02/2014	111.01	Put	Bond Future	308.5300	0.3085	301.5800	0.3016	(2.253)	0	0	0
2013/11/27	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2025	06/02/2014	111.00	Put	Bond Future	298.5300	0.2985	291.5800	0.2916	(2.328)	0	0	0
2013/11/27	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2037	06/02/2014			Bond Future	9.2154	93.4696	9.2685	92.9959	0.576	0.0000	0.0000	1,652
2013/11/27	2037	06/02/2014	9.38	Call	Bond Future	1,455.9800	1.4560	982.2800	0.9823	(32.535)	0	0	0
2013/11/27	2037	06/02/2014	9.39	Call	Bond Future	1,543.2700	1.5433	1,069.5700	1.0696	(30.695)	0	0	0
2013/11/27	2037	06/02/2014	9.37	Call	Bond Future	1,368.5500	1.3685	894.8500	0.8948	(34.613)	0	0	0
2013/11/27	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2037	08/05/2014			Bond Future	9.3183	94.6991	9.3731	94.2183	0.589	0.0000	0.0000	0
2013/11/27	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	27.4000	0.0274	100.000	0	0	0
2013/11/27	2037	08/05/2014	9.38	Call	Bond Future	540.5900	0.5406	59.8000	0.0598	(88.938)	0	0	0
2013/11/27	2037	08/05/2014	9.39	Call	Bond Future	627.6500	0.6277	146.8600	0.1469	(76.602)	0	0	0
2013/11/27	2037	08/05/2014	9.37	Call	Bond Future	453.3900	0.4534	0.0000	0.0000	(100.000)	0	0	0
2013/11/27	2037	07/08/2014	9.06	Put	Bond Future	3,183.7000	3.1837	3,672.3200	3.6723	15.348	0	0	0
2013/11/27	2037	07/08/2014			Bond Future	9.4187	91.7510	9.4755	91.2624	0.603	0.0000	0.0000	0
2013/11/27	2037	07/08/2014	9.05	Put	Bond Future	3,275.0000	3.2750	3,763.6200	3.7636	14.920	0	0	0
2013/11/27	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2037	07/08/2014	9.04	Put	Bond Future	3,366.4400	3.3664	3,855.0600	3.8551	14.514	0	0	0
2013/11/27	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2038	06/02/2014			Bond Future	106.9563	106.9563	106.9675	106.9675	0.010	0.0000	0.0000	24
2013/11/27	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2038	06/02/2014	106.99	Put	Bond Future	33.7000	0.0337	22.4900	0.0225	(33.264)	0	0	0
2013/11/27	2038	06/02/2014	107.01	Put	Bond Future	53.7000	0.0537	42.4900	0.0425	(20.875)	0	0	0
2013/11/27	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2038	06/02/2014	107.00	Put	Bond Future	43.7000	0.0437	32.4900	0.0325	(25.652)	0	0	0
2013/11/27	2050	06/02/2014			Bond Future	111.4738	111.4738	111.4862	111.4862	0.011	0.0000	0.0000	472
2013/11/27	2050	06/02/2014	110.00	Call	Bond Future	1,473.8400	1.4738	1,486.2000	1.4862	0.839	0	0	0
2013/11/27	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	2050	06/02/2014	110.01	Call	Bond Future	1,463.8400	1.4638	1,476.2000	1.4762	0.844	0	0	0
2013/11/27	2050	06/02/2014	109.99	Call	Bond Future	1,483.8400	1.4838	1,496.2000	1.4962	0.833	0	0	0
2013/11/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/11/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	AL37	06/02/2014			Index Future	413.3770	413.3770	412.3530	412.3530	(0.248)	0.0000	0.0000	0
2013/11/27	AL37	08/05/2014			Index Future	418.8160	418.8160	417.7730	417.7730	(0.249)	0.0000	0.0000	0
2013/11/27	AL7T	06/02/2014			Index Future	486.5070	486.5070	484.7580	484.7580	(0.360)	0.0000	0.0000	1
2013/11/27	AL7T	08/05/2014			Index Future	492.9080	492.9080	491.1300	491.1300	(0.361)	0.0000	0.0000	0
2013/11/27	ALBI	06/02/2014			Index Future	437.7860	437.7860	436.2250	436.2250	(0.357)	0.0000	0.0000	790
2013/11/27	ALBI	08/05/2014			Index Future	443.5450	443.5450	441.9600	441.9600	(0.357)	0.0000	0.0000	85
2013/11/27	ALBI	07/08/2014			Index Future	449.6750	449.6750	448.0640	448.0640	(0.358)	0.0000	0.0000	0
2013/11/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/11/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/27	EL28	06/02/2014			Bond Future	113.0682	113.0682	113.0810	113.0810	0.011	0.0000	0.0000	0
2013/11/27	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	EL28	06/02/2014	111.01	Call	Bond Future	2,058.1800	2.0582	2,071.0100	2.0710	0.623	0	0	0
2013/11/27	EL28	06/02/2014	110.99	Call	Bond Future	2,078.1800	2.0782	2,091.0100	2.0910	0.617	0	0	0
2013/11/27	EL28	06/02/2014	111.00	Call	Bond Future	2,068.1800	2.0682	2,081.0100	2.0810	0.620	0	0	0
2013/11/27	ES33	06/02/2014	9.54	Put	Bond Future	1,743.6700	1.7437	2,125.2700	2.1253	21.885	0	0	0
2013/11/27	ES33	06/02/2014			Bond Future	9.7746	83.3925	9.8270	83.0109	0.536	0.0000	0.0000	6,292
2013/11/27	ES33	06/02/2014	9.56	Put	Bond Future	1,592.7200	1.5927	1,974.3200	1.9743	23.959	0	0	0
2013/11/27	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	ES33	06/02/2014	9.55	Put	Bond Future	1,668.1400	1.6681	2,049.7400	2.0497	22.876	0	0	0
2013/11/27	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	ES33	08/05/2014	9.55	Put	Bond Future	2,543.4100	2.5434	2,930.7900	2.9308	15.231	0	0	0
2013/11/27	ES33	08/05/2014			Bond Future	9.8963	80.7075	9.9506	80.3201	0.548	0.0000	0.0000	0
2013/11/27	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	ES33	08/05/2014	9.54	Put	Bond Future	2,618.7000	2.6187	3,006.0800	3.0061	14.793	0	0	0
2013/11/27	ES33	08/05/2014	9.56	Put	Bond Future	2,468.2200	2.4682	2,855.6000	2.8556	15.695	0	0	0

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2013/11/27	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	GOVI	06/02/2014			GOVI	437.3220	437.3220	435.8150	435.8150	(0.345)	0.0000	0.0000	460
2013/11/27	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	GOVI	06/02/2014	439.99	Put	GOVI	26,680.0000	2.6680	41,750.0000	4.1750	56.484	0	0	0
2013/11/27	GOVI	06/02/2014	440.01	Put	GOVI	26,880.0000	2.6880	41,950.0000	4.1950	56.064	0	0	0
2013/11/27	GOVI	06/02/2014	440.00	Put	GOVI	26,780.0000	2.6780	41,850.0000	4.1850	56.273	0	0	0
2013/11/27	GOVI	08/05/2014	442.00	Call	GOVI	10,760.0000	1.0760	0.0000	0.0000	(100.000)	0	0	0
2013/11/27	GOVI	08/05/2014			GOVI	443.0760	443.0760	441.5440	441.5440	(0.346)	0.0000	0.0000	0
2013/11/27	GOVI	08/05/2014	442.01	Call	GOVI	10,660.0000	1.0660	0.0000	0.0000	(100.000)	0	0	0
2013/11/27	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	4,460.0000	0.4460	100.000	0	0	0
2013/11/27	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	4,660.0000	0.4660	100.000	0	0	0
2013/11/27	GOVI	08/05/2014	441.99	Call	GOVI	10,860.0000	1.0860	0.0000	0.0000	(100.000)	0	0	0
2013/11/27	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	4,560.0000	0.4560	100.000	0	0	0
2013/11/27	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	GOVI	07/08/2014			GOVI	449.1990	449.1990	447.6430	447.6430	(0.346)	0.0000	0.0000	0
2013/11/27	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	GOVI	07/08/2014	459.99	Put	GOVI	107,910.0000	10.7910	123,470.0000	12.3470	14.419	0	0	0
2013/11/27	GOVI	07/08/2014	460.01	Put	GOVI	108,110.0000	10.8110	123,670.0000	12.3670	14.393	0	0	0
2013/11/27	GOVI	07/08/2014	460.00	Put	GOVI	108,010.0000	10.8010	123,570.0000	12.3570	14.406	0	0	0
2013/11/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/27	IGOV	06/02/2014			Index Future	200.6500	200.6500	200.8680	200.8680	0.109	0.0000	0.0000	1,328
2013/11/27	IGOV	08/05/2014			Index Future	203.3140	203.3140	203.5330	203.5330	0.108	0.0000	0.0000	7
2013/11/27	ILBI	06/02/2014			Index Future	543.3590	543.3590	543.3900	543.3900	0.006	0.0000	0.0000	190
2013/11/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/11/27	JBAF	18/12/2013			Jibar Tradeable Future	5.2000	94.8000	5.2000	94.8000	0.000	0.0000	0.0000	1,500
2013/11/27	JBAF	15/01/2014			Jibar Tradeable Future	5.2100	94.7900	5.2100	94.7900	0.000	0.0000	0.0000	1,000
2013/11/27	JBAF	19/02/2014			Jibar Tradeable Future	5.2700	94.7300	5.2600	94.7400	(0.190)	0.0000	0.0000	0
2013/11/27	JBAF	19/03/2014			Jibar Tradeable Future	5.3000	94.7000	5.3300	94.6700	0.566	0.0000	0.0000	0
2013/11/27	JBAF	16/04/2014			Jibar Tradeable Future	5.3800	94.6200	5.4100	94.5900	0.558	0.0000	0.0000	0
2013/11/27	JBAF	21/05/2014			Jibar Tradeable Future	5.5500	94.4500	5.5900	94.4100	0.721	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/27	JBAF	18/06/2014			Jibar Tradeable Future	5.6300	94.3700	5.6600	94.3400	0.533	0.0000	0.0000	5,000
2013/11/27	JBAF	17/09/2014			Jibar Tradeable Future	6.0200	93.9800	6.0400	93.9600	0.332	0.0000	0.0000	1,000
2013/11/27	JBAF	17/12/2014			Jibar Tradeable Future	6.3900	93.6100	6.4300	93.5700	0.626	0.0000	0.0000	0
2013/11/27	JBAF	18/03/2015			Jibar Tradeable Future	6.7100	93.2900	6.7400	93.2600	0.447	0.0000	0.0000	150
2013/11/27	JBAF	17/06/2015			Jibar Tradeable Future	7.0300	92.9700	7.0400	92.9600	0.142	0.0000	0.0000	2,200
2013/11/27	JBAF	16/09/2015			Jibar Tradeable Future	7.3200	92.6800	7.3300	92.6700	0.137	0.0000	0.0000	0
2013/11/27	R023	06/02/2014			Bond Future	8.0164	101.8133	8.0748	101.4475	0.728	0.0000	0.0000	11,259
2013/11/27	R023	06/02/2014	7.84	Put	Bond Future	1,115.9300	1.1159	1,481.7400	1.4817	32.781	0	0	0
2013/11/27	R023	06/02/2014	7.86	Put	Bond Future	988.6100	0.9886	1,354.4200	1.3544	37.002	0	0	0
2013/11/27	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R023	06/02/2014	7.85	Put	Bond Future	1,052.2500	1.0522	1,418.0600	1.4181	34.765	0	0	0
2013/11/27	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R023	08/05/2014			Bond Future	8.1215	99.2361	8.1824	98.8645	0.750	0.0000	0.0000	0
2013/11/27	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R023	08/05/2014	7.59	Put	Bond Future	3,318.5200	3.3185	3,690.1500	3.6901	11.199	0	0	0
2013/11/27	R023	08/05/2014	7.61	Put	Bond Future	3,191.0700	3.1911	3,562.7000	3.5627	11.646	0	0	0
2013/11/27	R023	08/05/2014	7.60	Put	Bond Future	3,254.7700	3.2548	3,626.4000	3.6264	11.418	0	0	0
2013/11/27	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R157	06/02/2014	5.64	Call	Bond Future	109.6000	0.1096	94.1000	0.0941	(14.142)	0	0	0
2013/11/27	R157	06/02/2014	5.65	Put	Bond Future	1,084.6300	1.0846	1,169.4900	1.1695	7.824	0	0	0
2013/11/27	R157	06/02/2014			Bond Future	6.2536	116.3386	6.3166	116.2379	1.007	0.0000	0.0000	32,109
2013/11/27	R157	06/02/2014	5.65	Call	Bond Future	112.7200	0.1127	96.8600	0.0969	(14.070)	0	0	0
2013/11/27	R157	06/02/2014	5.66	Call	Bond Future	115.9100	0.1159	99.6800	0.0997	(14.002)	0	0	0
2013/11/27	R157	06/02/2014	5.64	Put	Bond Future	1,097.7100	1.0977	1,182.9300	1.1829	7.763	0	0	0
2013/11/27	R157	06/02/2014	5.66	Put	Bond Future	1,071.6300	1.0716	1,156.1200	1.1561	7.884	0	0	0
2013/11/27	R157	08/05/2014	5.20	Call	Bond Future	104.3700	0.1044	90.1200	0.0901	(13.653)	0	0	0
2013/11/27	R157	08/05/2014			Bond Future	6.4433	111.0614	6.5200	110.9583	1.190	0.0000	0.0000	0
2013/11/27	R157	08/05/2014	5.21	Call	Bond Future	106.2200	0.1062	91.7600	0.0918	(13.613)	0	0	0
2013/11/27	R157	08/05/2014	5.19	Call	Bond Future	102.5500	0.1026	88.5000	0.0885	(13.701)	0	0	0
2013/11/27	R157	08/05/2014	5.20	Put	Bond Future	1,796.7700	1.7968	1,885.6600	1.8857	4.947	0	0	0
2013/11/27	R157	08/05/2014	5.19	Put	Bond Future	1,808.7100	1.8087	1,897.8000	1.8978	4.926	0	0	0
2013/11/27	R157	08/05/2014	5.21	Put	Bond Future	1,784.8600	1.7849	1,873.5400	1.8735	4.968	0	0	0
2013/11/27	R157	07/08/2014	6.76	Put	Bond Future	604.7000	0.6047	658.2200	0.6582	8.851	0	0	0
2013/11/27	R157	07/08/2014			Bond Future	6.6432	112.5978	6.7400	112.4920	1.457	0.0000	0.0000	0
2013/11/27	R157	07/08/2014	6.75	Put	Bond Future	609.8800	0.6099	663.2900	0.6633	8.757	0	0	0
2013/11/27	R157	07/08/2014	6.74	Call	Bond Future	720.6000	0.7206	668.8300	0.6688	(7.184)	0	0	0
2013/11/27	R157	07/08/2014	6.75	Call	Bond Future	726.6900	0.7267	674.2700	0.6743	(7.214)	0	0	0
2013/11/27	R157	07/08/2014	6.76	Call	Bond Future	732.4300	0.7324	680.1200	0.6801	(7.142)	0	0	0
2013/11/27	R157	07/08/2014	6.74	Put	Bond Future	614.7100	0.6147	668.7700	0.6688	8.794	0	0	0
2013/11/27	R157	06/11/2014	6.19	Put	Bond Future	1,023.8100	1.0238	1,102.4900	1.1025	7.685	0	0	0
2013/11/27	R157	06/11/2014			Bond Future	6.9824	107.3453	7.1077	107.2399	1.795	0.0000	0.0000	0
2013/11/27	R157	06/11/2014	6.21	Put	Bond Future	1,013.2700	1.0133	1,090.8200	1.0908	7.653	0	0	0
2013/11/27	R157	06/11/2014	6.20	Put	Bond Future	1,018.5300	1.0185	1,096.6500	1.0967	7.670	0	0	0
2013/11/27	R157	06/11/2014	6.21	Call	Bond Future	359.6100	0.3596	331.7200	0.3317	(7.756)	0	0	0

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2013/11/27	R157	06/11/2014	6.19	Call	Bond Future	353.1400	0.3531	326.3800	0.3264	(7.578)	0	0	0
2013/11/27	R157	06/11/2014	6.20	Call	Bond Future	356.3700	0.3564	329.0500	0.3291	(7.666)	0	0	0
2013/11/27	R186	06/02/2014	8.75	Put	Bond Future	1,299.5400	1.2995	1,454.7500	1.4547	11.943	0	0	250
2013/11/27	R186	06/02/2014			Bond Future	8.3201	118.4922	8.3785	117.9850	0.701	0.0000	0.0000	60,360
2013/11/27	R186	06/02/2014	7.75	Call	Bond Future	924.0700	0.9241	810.3600	0.8104	(12.305)	0	0	0
2013/11/27	R186	06/02/2014	7.74	Put	Bond Future	6,117.7000	6.1177	6,513.1900	6.5132	6.465	0	0	0
2013/11/27	R186	06/02/2014	7.76	Put	Bond Future	5,974.8300	5.9748	6,366.2600	6.3663	6.551	0	0	0
2013/11/27	R186	06/02/2014	7.75	Put	Bond Future	6,046.0400	6.0460	6,439.5200	6.4395	6.508	0	0	0
2013/11/27	R186	06/02/2014	8.75	Call	Bond Future	4,964.8100	4.9648	4,612.8300	4.6128	(7.089)	0	0	0
2013/11/27	R186	06/02/2014	7.76	Call	Bond Future	945.3700	0.9454	829.6100	0.8296	(12.245)	0	0	0
2013/11/27	R186	06/02/2014	7.74	Call	Bond Future	903.1300	0.9031	791.4300	0.7914	(12.368)	0	0	0
2013/11/27	R186	08/05/2014	7.50	Put	Bond Future	9,583.5100	9.5835	9,973.6300	9.9736	4.071	0	0	0
2013/11/27	R186	08/05/2014			Bond Future	8.4230	120.0509	8.4837	119.5359	0.720	0.0000	0.0000	640
2013/11/27	R186	08/05/2014	7.09	Put	Bond Future	12,875.4800	12.8755	13,314.9500	13.3149	3.413	0	0	0
2013/11/27	R186	08/05/2014	7.10	Call	Bond Future	714.8200	0.7148	638.2900	0.6383	(10.706)	0	0	0
2013/11/27	R186	08/05/2014	7.11	Call	Bond Future	726.9100	0.7269	649.3300	0.6493	(10.673)	0	0	0
2013/11/27	R186	08/05/2014	8.50	Call	Bond Future	4,540.1600	4.5402	4,253.0600	4.2531	(6.324)	0	0	0
2013/11/27	R186	08/05/2014	7.09	Call	Bond Future	702.9000	0.7029	627.3900	0.6274	(10.743)	0	0	0
2013/11/27	R186	08/05/2014	7.11	Put	Bond Future	12,704.1200	12.7041	13,141.5200	13.1415	3.443	0	0	0
2013/11/27	R186	08/05/2014	7.50	Call	Bond Future	1,335.7500	1.3357	1,210.8900	1.2109	(9.348)	0	0	1,933
2013/11/27	R186	08/05/2014	8.50	Put	Bond Future	3,886.9100	3.8869	4,114.7900	4.1148	5.863	0	0	1,933
2013/11/27	R186	08/05/2014	7.10	Put	Bond Future	12,789.6600	12.7897	13,228.1100	13.2281	3.428	0	0	0
2013/11/27	R186	07/08/2014	8.31	Call	Bond Future	4,245.5800	4.2456	4,034.9500	4.0350	(4.961)	0	0	0
2013/11/27	R186	07/08/2014			Bond Future	8.5202	116.4200	8.5832	115.8966	0.740	0.0000	0.0000	0
2013/11/27	R186	07/08/2014	8.92	Put	Bond Future	3,609.3400	3.6093	3,842.1000	3.8421	6.449	0	0	840
2013/11/27	R186	07/08/2014	8.29	Call	Bond Future	4,170.8400	4.1708	3,962.9400	3.9629	(4.985)	0	0	0
2013/11/27	R186	07/08/2014	8.30	Call	Bond Future	4,208.1200	4.2081	3,998.8500	3.9988	(4.973)	0	0	0
2013/11/27	R186	07/08/2014	8.29	Put	Bond Future	6,109.7900	6.1098	6,425.2900	6.4253	5.164	0	0	0
2013/11/27	R186	07/08/2014	8.92	Call	Bond Future	6,872.3100	6.8723	6,581.6700	6.5817	(4.229)	0	0	0
2013/11/27	R186	07/08/2014	8.31	Put	Bond Future	6,014.2500	6.0142	6,327.0200	6.3270	5.200	0	0	0
2013/11/27	R186	07/08/2014	8.30	Put	Bond Future	6,061.8900	6.0619	6,376.0200	6.3760	5.182	0	0	0
2013/11/27	R186	06/11/2014	8.14	Call	Bond Future	4,069.4200	4.0694	3,853.9600	3.8540	(5.295)	0	0	0
2013/11/27	R186	06/11/2014	8.15	Put	Bond Future	8,032.8000	8.0328	8,344.9000	8.3449	3.885	0	0	0
2013/11/27	R186	06/11/2014			Bond Future	8.6219	118.0285	8.6871	117.4998	0.756	0.0000	0.0000	0
2013/11/27	R186	06/11/2014	9.17	Call	Bond Future	8,280.0200	8.2800	7,928.2300	7.9282	(4.249)	0	0	0
2013/11/27	R186	06/11/2014	8.15	Call	Bond Future	4,102.3400	4.1023	3,885.6800	3.8857	(5.281)	0	0	0
2013/11/27	R186	06/11/2014	8.16	Call	Bond Future	4,135.4100	4.1354	3,917.5600	3.9176	(5.268)	0	0	0
2013/11/27	R186	06/11/2014	9.17	Put	Bond Future	3,940.2300	3.9402	4,117.2000	4.1172	4.491	0	0	2,010
2013/11/27	R186	06/11/2014	8.14	Put	Bond Future	8,085.1900	8.0852	8,398.4900	8.3985	3.875	0	0	0
2013/11/27	R186	06/11/2014	8.16	Put	Bond Future	7,980.6500	7.9807	8,291.5600	8.2916	3.896	0	0	0
2013/11/27	R197	06/02/2014			Bond Future	276.6432	276.6432	276.6583	276.6583	0.005	0.0000	0.0000	2,049
2013/11/27	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R197	06/02/2014	279.99	Put	Bond Future	3,346.8100	3.3468	3,331.6900	3.3317	(0.452)	0	0	0
2013/11/27	R197	06/02/2014	280.01	Put	Bond Future	3,366.8100	3.3668	3,351.6900	3.3517	(0.449)	0	0	0
2013/11/27	R197	06/02/2014	280.00	Put	Bond Future	3,356.8100	3.3568	3,341.6900	3.3417	(0.450)	0	0	0
2013/11/27	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/11/27	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R201	06/02/2014	5.24	Put	Bond Future	18.6500	0.0187	23.9200	0.0239	28.257	0	0	0
2013/11/27	R201	06/02/2014			Bond Future	4.3418	104.9105	4.4111	104.8510	1.595	0.0000	0.0000	0
2013/11/27	R201	06/02/2014	5.26	Put	Bond Future	17.4400	0.0174	22.3500	0.0223	28.154	0	0	0
2013/11/27	R201	06/02/2014	5.24	Call	Bond Future	785.6600	0.7857	731.4600	0.7315	(6.899)	0	0	0
2013/11/27	R201	06/02/2014	5.25	Put	Bond Future	18.0700	0.0181	23.1300	0.0231	28.002	0	0	0
2013/11/27	R201	06/02/2014	5.25	Call	Bond Future	793.5700	0.7936	739.1600	0.7392	(6.856)	0	0	0
2013/11/27	R201	06/02/2014	5.26	Call	Bond Future	801.4300	0.8014	746.8700	0.7469	(6.808)	0	0	0
2013/11/27	R201	08/05/2014			Bond Future	3.9363	106.2905	4.0365	106.2293	2.546	0.0000	0.0000	0
2013/11/27	R201	08/05/2014	4.75	Call	Bond Future	577.3600	0.5774	529.8500	0.5298	(8.229)	0	0	0
2013/11/27	R201	08/05/2014	4.76	Call	Bond Future	582.0800	0.5821	534.4000	0.5344	(8.191)	0	0	0
2013/11/27	R201	08/05/2014	4.74	Call	Bond Future	572.6600	0.5727	525.3200	0.5253	(8.267)	0	0	0
2013/11/27	R201	08/05/2014	4.76	Put	Bond Future	80.6100	0.0806	94.1800	0.0942	16.834	0	0	0
2013/11/27	R201	08/05/2014	4.75	Put	Bond Future	81.9500	0.0820	95.6900	0.0957	16.766	0	0	0
2013/11/27	R201	08/05/2014	4.74	Put	Bond Future	83.3100	0.0833	97.2200	0.0972	16.697	0	0	0
2013/11/27	R201	07/08/2014	5.31	Put	Bond Future	4.9000	0.0049	8.2100	0.0082	67.551	0	0	0
2013/11/27	R201	07/08/2014			Bond Future	2.7604	103.3511	2.9328	103.2878	6.247	0.0000	0.0000	0
2013/11/27	R201	07/08/2014	5.30	Put	Bond Future	5.0000	0.0050	8.3600	0.0084	67.200	0	0	0
2013/11/27	R201	07/08/2014	5.31	Call	Bond Future	932.9500	0.9330	872.9600	0.8730	(6.430)	0	0	0
2013/11/27	R201	07/08/2014	5.29	Call	Bond Future	925.9400	0.9259	866.0500	0.8661	(6.468)	0	0	0
2013/11/27	R201	07/08/2014	5.30	Call	Bond Future	929.4500	0.9294	869.5100	0.8695	(6.449)	0	0	0
2013/11/27	R201	07/08/2014	5.29	Put	Bond Future	5.1000	0.0051	8.5100	0.0085	66.863	0	0	0
2013/11/27	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R202	06/02/2014			Bond Future	209.3597	209.3597	210.3251	210.3251	0.461	0.0000	0.0000	43,449
2013/11/27	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R202	06/02/2014	208.99	Call	Bond Future	369.7100	0.3697	1,335.1200	1.3351	261.126	0	0	0
2013/11/27	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R202	06/02/2014	209.00	Call	Bond Future	359.7100	0.3597	1,325.1200	1.3251	268.386	0	0	0
2013/11/27	R202	06/02/2014	209.01	Call	Bond Future	349.7100	0.3497	1,315.1200	1.3151	276.060	0	0	0
2013/11/27	R203	06/02/2014			Bond Future	7.0214	107.2236	7.0860	107.0172	0.920	0.0000	0.0000	8,517
2013/11/27	R203	06/02/2014	5.95	Put	Bond Future	3,543.3700	3.5434	3,741.7100	3.7417	5.597	0	0	0
2013/11/27	R203	06/02/2014	6.14	Put	Bond Future	2,956.6000	2.9566	3,148.2700	3.1483	6.483	0	0	0
2013/11/27	R203	06/02/2014	6.16	Put	Bond Future	2,896.6600	2.8967	3,087.4400	3.0874	6.586	0	0	0
2013/11/27	R203	06/02/2014	6.84	Put	Bond Future	1,185.3100	1.1853	1,318.8900	1.3189	11.270	0	0	0
2013/11/27	R203	06/02/2014	6.15	Put	Bond Future	2,926.5800	2.9266	3,117.8100	3.1178	6.534	0	0	0
2013/11/27	R203	06/02/2014	5.95	Call	Bond Future	45.7400	0.0457	37.7000	0.0377	(17.578)	0	0	16
2013/11/27	R203	06/02/2014	6.16	Call	Bond Future	95.8600	0.0959	80.2600	0.0803	(16.274)	0	0	0
2013/11/27	R203	06/02/2014	6.84	Call	Bond Future	603.1000	0.6031	530.3000	0.5303	(12.071)	0	0	13
2013/11/27	R203	06/02/2014	6.14	Call	Bond Future	89.6700	0.0897	74.9600	0.0750	(16.405)	0	0	0
2013/11/27	R203	06/02/2014	6.15	Call	Bond Future	92.7200	0.0927	77.5700	0.0776	(16.340)	0	0	0
2013/11/27	R203	08/05/2014	7.40	Put	Bond Future	1,010.3700	1.0104	1,095.3600	1.0954	8.412	0	0	0
2013/11/27	R203	08/05/2014	5.76	Call	Bond Future	148.6500	0.1487	127.5000	0.1275	(14.228)	0	0	0
2013/11/27	R203	08/05/2014	6.84	Call	Bond Future	883.6300	0.8836	800.6400	0.8006	(9.392)	0	0	13
2013/11/27	R203	08/05/2014	5.74	Call	Bond Future	142.8900	0.1429	122.4200	0.1224	(14.326)	0	0	0
2013/11/27	R203	08/05/2014			Bond Future	7.1669	104.4739	7.2374	104.2638	0.984	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/27	R203	08/05/2014	5.76	Put	Bond Future	4,452.4900		4.4525	4,641.4600	4.6415	4.244	0	0	0
2013/11/27	R203	08/05/2014	6.84	Put	Bond Future	1,864.3700		1.8644	1,991.5000	1.9915	6.819	0	0	0
2013/11/27	R203	08/05/2014	5.75	Put	Bond Future	4,480.9600		4.4810	4,670.2800	4.6703	4.225	0	0	0
2013/11/27	R203	08/05/2014	5.74	Put	Bond Future	4,509.4900		4.5095	4,699.1400	4.6991	4.206	0	0	0
2013/11/27	R203	08/05/2014	7.40	Call	Bond Future	1,702.8600		1.7029	1,577.7300	1.5777	(7.348)	0	0	16
2013/11/27	R203	08/05/2014	5.75	Call	Bond Future	145.7400		0.1457	124.9400	0.1249	(14.272)	0	0	0
2013/11/27	R203	07/08/2014	7.30	Call	Bond Future	1,497.7100		1.4977	1,417.0700	1.4171	(5.384)	0	0	0
2013/11/27	R203	07/08/2014			Bond Future	7.3075		105.9188	7.3850	105.7046	1.060	0.0000	0.0000	0
2013/11/27	R203	07/08/2014	7.31	Call	Bond Future	1,512.0400		1.5120	1,430.7700	1.4308	(5.375)	0	0	0
2013/11/27	R203	07/08/2014	6.84	Put	Bond Future	2,238.6900		2.2387	2,396.8800	2.3969	7.066	0	0	0
2013/11/27	R203	07/08/2014	7.29	Put	Bond Future	1,531.8800		1.5319	1,666.0600	1.6661	8.759	0	0	0
2013/11/27	R203	07/08/2014	7.31	Put	Bond Future	1,505.0900		1.5051	1,638.0200	1.6380	8.832	0	0	0
2013/11/27	R203	07/08/2014	7.30	Put	Bond Future	1,518.4400		1.5184	1,652.0000	1.6520	8.796	0	0	0
2013/11/27	R203	07/08/2014	7.29	Call	Bond Future	1,483.4500		1.4834	1,403.4300	1.4034	(5.394)	0	0	0
2013/11/27	R203	07/08/2014	6.84	Call	Bond Future	934.3100		0.9343	878.3000	0.8783	(5.995)	0	0	30
2013/11/27	R203	06/11/2014	6.86	Call	Bond Future	966.3800		0.9664	905.9900	0.9060	(6.249)	0	0	0
2013/11/27	R203	06/11/2014			Bond Future	7.4802		103.2215	7.5648	103.0061	1.130	0.0000	0.0000	0
2013/11/27	R203	06/11/2014	6.84	Call	Bond Future	947.9700		0.9480	887.7900	0.8878	(6.348)	0	0	0
2013/11/27	R203	06/11/2014	6.85	Call	Bond Future	957.1400		0.9571	896.8600	0.8969	(6.298)	0	0	0
2013/11/27	R203	06/11/2014	6.84	Put	Bond Future	2,597.6900		2.5977	2,752.9200	2.7529	5.976	0	0	0
2013/11/27	R203	06/11/2014	6.86	Put	Bond Future	2,564.0600		2.5641	2,719.0800	2.7191	6.046	0	0	0
2013/11/27	R203	06/11/2014	6.85	Put	Bond Future	2,580.8400		2.5808	2,735.9700	2.7360	6.011	0	0	0
2013/11/27	R204	06/02/2014	6.39	Call	Bond Future	173.1900		0.1732	151.1000	0.1511	(12.755)	0	0	0
2013/11/27	R204	06/02/2014			Bond Future	7.2815		104.0241	7.3404	103.7827	0.809	0.0000	0.0000	28,279
2013/11/27	R204	06/02/2014	6.40	Call	Bond Future	178.2100		0.1782	155.5600	0.1556	(12.710)	0	0	0
2013/11/27	R204	06/02/2014	6.41	Call	Bond Future	183.3500		0.1834	160.1300	0.1601	(12.664)	0	0	0
2013/11/27	R204	06/02/2014	6.39	Put	Bond Future	3,912.0400		3.9120	4,131.4100	4.1314	5.608	0	0	0
2013/11/27	R204	06/02/2014	6.41	Put	Bond Future	3,836.5200		3.8365	4,054.7600	4.0548	5.688	0	0	0
2013/11/27	R204	06/02/2014	6.40	Put	Bond Future	3,874.2100		3.8742	4,093.0200	4.0930	5.648	0	0	0
2013/11/27	R204	08/05/2014			Bond Future	7.4115		105.3926	7.4746	105.1469	0.852	0.0000	0.0000	0
2013/11/27	R204	08/05/2014	6.05	Call	Bond Future	244.9000		0.2449	215.2400	0.2152	(12.111)	0	0	0
2013/11/27	R204	08/05/2014	6.06	Call	Bond Future	249.4300		0.2494	219.3200	0.2193	(12.072)	0	0	0
2013/11/27	R204	08/05/2014	6.04	Call	Bond Future	240.4400		0.2404	211.2200	0.2112	(12.153)	0	0	0
2013/11/27	R204	08/05/2014	6.05	Put	Bond Future	5,724.6500		5.7247	5,940.6400	5.9406	3.773	0	0	0
2013/11/27	R204	08/05/2014	6.04	Put	Bond Future	5,761.7400		5.7617	5,978.1700	5.9782	3.756	0	0	0
2013/11/27	R204	08/05/2014	6.06	Put	Bond Future	5,687.6400		5.6876	5,903.1800	5.9032	3.790	0	0	0
2013/11/27	R204	07/08/2014			Bond Future	7.5359		102.8186	7.6037	102.5684	0.900	0.0000	0.0000	0
2013/11/27	R204	07/08/2014	7.44	Put	Bond Future	2,368.8900		2.3689	2,532.4700	2.5325	6.905	0	0	0
2013/11/27	R204	07/08/2014	7.46	Put	Bond Future	2,330.6500		2.3306	2,492.9100	2.4929	6.962	0	0	0
2013/11/27	R204	07/08/2014	7.45	Put	Bond Future	2,349.7200		2.3497	2,512.6400	2.5126	6.934	0	0	0
2013/11/27	R204	07/08/2014	7.78	Call	Bond Future	2,677.2600		2.6773	2,568.3500	2.5683	(4.068)	0	0	0
2013/11/27	R204	07/08/2014	7.46	Call	Bond Future	2,049.4900		2.0495	1,961.5400	1.9615	(4.291)	0	0	0
2013/11/27	R204	07/08/2014	7.44	Call	Bond Future	2,013.5200		2.0135	1,926.8900	1.9269	(4.302)	0	0	0
2013/11/27	R204	07/08/2014	7.78	Put	Bond Future	1,779.9200		1.7799	1,921.2200	1.9212	7.939	0	0	530
2013/11/27	R204	07/08/2014	7.45	Call	Bond Future	2,031.4600		2.0315	1,944.1700	1.9442	(4.297)	0	0	0
2013/11/27	R204	06/11/2014	7.99	Put	Bond Future	2,023.6900		2.0237	2,147.6200	2.1476	6.124	0	0	1,270
2013/11/27	R204	06/11/2014			Bond Future	7.6752		104.2392	7.7474	103.9872	0.941	0.0000	0.0000	0

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2013/11/27	R204	06/11/2014	6.99	Put	Bond Future	3,894.0700	3.8941	4,076.3100	4.0763	4.680	0	0	0
2013/11/27	R204	06/11/2014	7.01	Put	Bond Future	3,848.1400	3.8481	4,029.3700	4.0294	4.710	0	0	0
2013/11/27	R204	06/11/2014	6.99	Call	Bond Future	1,465.1500	1.4651	1,395.4300	1.3954	(4.759)	0	0	0
2013/11/27	R204	06/11/2014	7.00	Put	Bond Future	3,871.0600	3.8711	4,052.8000	4.0528	4.695	0	0	0
2013/11/27	R204	06/11/2014	7.99	Call	Bond Future	3,116.1600	3.1162	2,988.1300	2.9881	(4.109)	0	0	0
2013/11/27	R204	06/11/2014	7.00	Call	Bond Future	1,478.0900	1.4781	1,407.8700	1.4079	(4.751)	0	0	0
2013/11/27	R204	06/11/2014	7.01	Call	Bond Future	1,491.1200	1.4911	1,420.3900	1.4204	(4.743)	0	0	0
2013/11/27	R207	06/02/2014			Bond Future	7.5733	99.0116	7.6372	98.7142	0.844	0.0000	0.0000	18,702
2013/11/27	R207	06/02/2014	6.65	Call	Bond Future	200.5700	0.2006	169.7200	0.1697	(15.381)	0	0	0
2013/11/27	R207	06/02/2014	6.64	Put	Bond Future	4,665.1900	4.6652	4,932.3400	4.9323	5.726	0	0	0
2013/11/27	R207	06/02/2014	6.66	Put	Bond Future	4,577.9600	4.5780	4,843.8100	4.8438	5.807	0	0	0
2013/11/27	R207	06/02/2014	6.65	Put	Bond Future	4,621.4900	4.6215	4,888.0000	4.8880	5.767	0	0	0
2013/11/27	R207	06/02/2014	6.66	Call	Bond Future	206.2000	0.2062	174.6900	0.1747	(15.281)	0	0	0
2013/11/27	R207	06/02/2014	6.64	Call	Bond Future	195.0700	0.1951	164.8600	0.1649	(15.487)	0	0	0
2013/11/27	R207	08/05/2014	6.19	Put	Bond Future	7,293.9800	7.2940	7,564.1900	7.5642	3.705	0	0	0
2013/11/27	R207	08/05/2014	6.21	Put	Bond Future	7,205.8900	7.2059	7,475.1300	7.4751	3.736	0	0	0
2013/11/27	R207	08/05/2014			Bond Future	7.6991	100.3141	7.7668	100.0119	0.879	0.0000	0.0000	0
2013/11/27	R207	08/05/2014	6.20	Put	Bond Future	7,249.8900	7.2499	7,519.6200	7.5196	3.720	0	0	0
2013/11/27	R207	08/05/2014	6.20	Call	Bond Future	254.5200	0.2545	222.0100	0.2220	(12.773)	0	0	0
2013/11/27	R207	08/05/2014	6.21	Call	Bond Future	259.1600	0.2592	226.1600	0.2262	(12.733)	0	0	0
2013/11/27	R207	08/05/2014	6.19	Call	Bond Future	249.9500	0.2500	217.9200	0.2179	(12.815)	0	0	0
2013/11/27	R207	07/08/2014	7.69	Call	Bond Future	2,329.5700	2.3296	2,206.5800	2.2066	(5.280)	0	0	0
2013/11/27	R207	07/08/2014	7.70	Put	Bond Future	2,866.8200	2.8668	3,050.6000	3.0506	6.411	0	0	0
2013/11/27	R207	07/08/2014			Bond Future	7.8202	98.0609	7.8921	97.7533	0.919	0.0000	0.0000	0
2013/11/27	R207	07/08/2014	7.70	Call	Bond Future	2,349.8200	2.3498	2,226.0300	2.2260	(5.268)	0	0	0
2013/11/27	R207	07/08/2014	7.71	Call	Bond Future	2,370.1600	2.3702	2,245.5700	2.2456	(5.257)	0	0	0
2013/11/27	R207	07/08/2014	7.69	Put	Bond Future	2,889.7300	2.8897	3,074.3100	3.0743	6.387	0	0	0
2013/11/27	R207	07/08/2014	7.71	Put	Bond Future	2,844.0200	2.8440	3,027.0000	3.0270	6.434	0	0	0
2013/11/27	R207	06/11/2014	7.36	Put	Bond Future	4,435.9300	4.4359	4,636.7300	4.6367	4.527	0	0	0
2013/11/27	R207	06/11/2014			Bond Future	7.9472	99.4158	8.0229	99.1056	0.953	0.0000	0.0000	0
2013/11/27	R207	06/11/2014	7.35	Put	Bond Future	4,462.2900	4.4623	4,663.7400	4.6637	4.514	0	0	0
2013/11/27	R207	06/11/2014	7.36	Call	Bond Future	1,988.7600	1.9888	1,879.4100	1.8794	(5.498)	0	0	0
2013/11/27	R207	06/11/2014	7.34	Call	Bond Future	1,956.9400	1.9569	1,848.8700	1.8489	(5.522)	0	0	0
2013/11/27	R207	06/11/2014	7.35	Call	Bond Future	1,972.8000	1.9728	1,864.1000	1.8641	(5.510)	0	0	0
2013/11/27	R207	06/11/2014	7.34	Put	Bond Future	4,488.7700	4.4888	4,690.8500	4.6908	4.502	0	0	0
2013/11/27	R208	06/02/2014	6.74	Put	Bond Future	5,609.0300	5.6090	5,916.1000	5.9161	5.475	0	0	0
2013/11/27	R208	06/02/2014			Bond Future	7.7477	97.0834	7.8114	96.7513	0.823	0.0000	0.0000	11,100
2013/11/27	R208	06/02/2014	6.75	Put	Bond Future	5,557.9100	5.5579	5,864.3300	5.8643	5.513	0	0	0
2013/11/27	R208	06/02/2014	6.76	Put	Bond Future	5,507.1600	5.5072	5,812.9000	5.8129	5.552	0	0	0
2013/11/27	R208	06/02/2014	6.74	Call	Bond Future	162.5800	0.1626	137.4900	0.1375	(15.432)	0	0	0
2013/11/27	R208	06/02/2014	6.75	Call	Bond Future	167.3700	0.1674	141.6300	0.1416	(15.379)	0	0	0
2013/11/27	R208	06/02/2014	6.76	Call	Bond Future	172.4900	0.1725	146.0700	0.1461	(15.317)	0	0	0
2013/11/27	R208	08/05/2014	6.31	Call	Bond Future	239.2500	0.2393	207.4100	0.2074	(13.308)	0	0	0
2013/11/27	R208	08/05/2014			Bond Future	7.8604	94.9646	7.9274	94.6271	0.852	0.0000	0.0000	0
2013/11/27	R208	08/05/2014	6.29	Call	Bond Future	230.2700	0.2303	199.4300	0.1994	(13.393)	0	0	0
2013/11/27	R208	08/05/2014	6.31	Put	Bond Future	8,484.3000	8.4843	8,789.9300	8.7899	3.602	0	0	0

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2013/11/27	R208	08/05/2014	6.30	Put	Bond Future	8,535.7600	8.5358	8,841.8900	8.8419	3.586	0	0	0
2013/11/27	R208	08/05/2014	6.29	Put	Bond Future	8,587.3200	8.5873	8,893.9500	8.8939	3.571	0	0	0
2013/11/27	R208	08/05/2014	6.30	Call	Bond Future	234.7200	0.2347	203.3800	0.2034	(13.352)	0	0	0
2013/11/27	R208	07/08/2014	8.28	Call	Bond Future	3,657.7200	3.6577	3,459.3300	3.4593	(5.424)	0	0	0
2013/11/27	R208	07/08/2014			Bond Future	7.9675	96.2780	8.0379	95.9348	0.884	0.0000	0.0000	0
2013/11/27	R208	07/08/2014	7.80	Call	Bond Future	2,428.7400	2.4287	2,280.4100	2.2804	(6.107)	0	0	0
2013/11/27	R208	07/08/2014	7.79	Put	Bond Future	3,277.2300	3.2772	3,473.4000	3.4734	5.986	0	0	0
2013/11/27	R208	07/08/2014	7.81	Put	Bond Future	3,224.4400	3.2244	3,418.0800	3.4181	6.005	0	0	0
2013/11/27	R208	07/08/2014	7.80	Put	Bond Future	3,250.7600	3.2508	3,445.6600	3.4457	5.996	0	0	0
2013/11/27	R208	07/08/2014	8.28	Put	Bond Future	2,146.6600	2.1467	2,291.5000	2.2915	6.747	0	0	630
2013/11/27	R208	07/08/2014	7.81	Call	Bond Future	2,451.7500	2.4518	2,302.1600	2.3022	(6.101)	0	0	0
2013/11/27	R208	07/08/2014	7.79	Call	Bond Future	2,405.8400	2.4058	2,258.7800	2.2588	(6.113)	0	0	0
2013/11/27	R208	06/11/2014	7.46	Call	Bond Future	1,940.0300	1.9400	1,854.2700	1.8543	(4.421)	0	0	0
2013/11/27	R208	06/11/2014			Bond Future	8.0846	94.2117	8.1583	93.8653	0.911	0.0000	0.0000	0
2013/11/27	R208	06/11/2014	7.44	Call	Bond Future	1,904.8900	1.9049	1,820.5400	1.8205	(4.428)	0	0	0
2013/11/27	R208	06/11/2014	7.45	Call	Bond Future	1,922.4100	1.9224	1,837.3500	1.8374	(4.425)	0	0	0
2013/11/27	R208	06/11/2014	8.50	Put	Bond Future	2,371.2000	2.3712	2,553.7100	2.5537	7.697	0	0	1,520
2013/11/27	R208	06/11/2014	7.44	Put	Bond Future	5,004.3200	5.0043	5,266.3100	5.2663	5.235	0	0	0
2013/11/27	R208	06/11/2014	7.46	Put	Bond Future	4,941.4200	4.9414	5,202.0000	5.2020	5.273	0	0	0
2013/11/27	R208	06/11/2014	8.50	Call	Bond Future	4,304.2100	4.3042	4,140.3800	4.1404	(3.806)	0	0	0
2013/11/27	R208	06/11/2014	7.45	Put	Bond Future	4,972.8100	4.9728	5,234.0900	5.2341	5.254	0	0	0
2013/11/27	R209	06/02/2014	8.56	Call	Bond Future	1,057.9500	1.0580	944.3300	0.9443	(10.740)	0	0	0
2013/11/27	R209	06/02/2014			Bond Future	9.0947	75.3779	9.1479	74.9842	0.585	0.0000	0.0000	23,302
2013/11/27	R209	06/02/2014	8.54	Call	Bond Future	1,016.8000	1.0168	906.4500	0.9064	(10.853)	0	0	0
2013/11/27	R209	06/02/2014	8.55	Call	Bond Future	1,037.2300	1.0372	925.2500	0.9253	(10.796)	0	0	0
2013/11/27	R209	06/02/2014	8.54	Put	Bond Future	5,324.8400	5.3248	5,608.1700	5.6082	5.321	0	0	0
2013/11/27	R209	06/02/2014	8.56	Put	Bond Future	5,203.8700	5.2039	5,483.9300	5.4839	5.382	0	0	0
2013/11/27	R209	06/02/2014	8.55	Put	Bond Future	5,264.1400	5.2641	5,545.8400	5.5458	5.351	0	0	0
2013/11/27	R209	08/05/2014			Bond Future	9.1878	73.2250	9.2427	72.8255	0.598	0.0000	0.0000	0
2013/11/27	R209	08/05/2014	7.85	Call	Bond Future	775.1900	0.7752	705.7200	0.7057	(8.962)	0	0	0
2013/11/27	R209	08/05/2014	7.86	Call	Bond Future	787.1700	0.7872	716.8600	0.7169	(8.932)	0	0	0
2013/11/27	R209	08/05/2014	7.84	Call	Bond Future	763.3500	0.7633	694.7300	0.6947	(8.989)	0	0	0
2013/11/27	R209	08/05/2014	7.85	Put	Bond Future	11,671.5600	11.6716	12,001.6300	12.0016	2.828	0	0	0
2013/11/27	R209	08/05/2014	7.84	Put	Bond Future	11,750.3800	11.7504	12,081.3000	12.0813	2.816	0	0	0
2013/11/27	R209	08/05/2014	7.86	Put	Bond Future	11,593.0200	11.5930	11,922.2500	11.9222	2.840	0	0	0
2013/11/27	R209	07/08/2014	9.04	Put	Bond Future	5,753.0500	5.7530	5,974.5700	5.9746	3.850	0	0	0
2013/11/27	R209	07/08/2014			Bond Future	9.2763	74.2379	9.3330	73.8319	0.611	0.0000	0.0000	0
2013/11/27	R209	07/08/2014	9.06	Put	Bond Future	5,668.1800	5.6682	5,887.7200	5.8877	3.873	0	0	0
2013/11/27	R209	07/08/2014	9.05	Put	Bond Future	5,710.4900	5.7105	5,931.0200	5.9310	3.862	0	0	0
2013/11/27	R209	07/08/2014	9.05	Call	Bond Future	4,053.7200	4.0537	3,868.2700	3.8683	(4.575)	0	0	0
2013/11/27	R209	07/08/2014	9.06	Call	Bond Future	4,085.8700	4.0859	3,899.4300	3.8994	(4.563)	0	0	0
2013/11/27	R209	07/08/2014	9.04	Call	Bond Future	4,021.7000	4.0217	3,837.2400	3.8372	(4.587)	0	0	0
2013/11/27	R209	06/11/2014			Bond Future	9.3687	72.1187	9.4269	71.7084	0.622	0.0000	0.0000	0
2013/11/27	R209	06/11/2014	8.99	Put	Bond Future	7,093.2200	7.0932	7,290.0500	7.2900	2.775	0	0	0
2013/11/27	R209	06/11/2014	9.01	Put	Bond Future	7,004.1500	7.0041	7,199.2100	7.1992	2.785	0	0	0
2013/11/27	R209	06/11/2014	9.00	Put	Bond Future	7,048.5800	7.0486	7,244.5200	7.2445	2.780	0	0	0
2013/11/27	R209	06/11/2014	8.99	Call	Bond Future	4,332.9200	4.3329	4,119.4500	4.1194	(4.927)	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
2013/11/27	R209	06/11/2014	9.00	Call	Bond Future	4,363.2800	4.3633	4,148.9200	4.1489	(4.913)	0	0	0
2013/11/27	R209	06/11/2014	9.01	Call	Bond Future	4,393.7400	4.3937	4,178.5000	4.1785	(4.899)	0	0	0
2013/11/27	R210	06/02/2014	161.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R210	06/02/2014			Bond Future	161.7457	161.7457	161.7585	161.7585	0.008	0.0000	0.0000	1,319
2013/11/27	R210	06/02/2014	161.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R210	06/02/2014	161.51	Call	Bond Future	235.7000	0.2357	248.4800	0.2485	5.422	0	0	0
2013/11/27	R210	06/02/2014	161.49	Call	Bond Future	255.7000	0.2557	268.4800	0.2685	4.998	0	0	0
2013/11/27	R210	06/02/2014	161.50	Call	Bond Future	245.7000	0.2457	258.4800	0.2585	5.201	0	0	0
2013/11/27	R210	06/02/2014	161.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R211	06/02/2014	129.00	Call	Bond Future	26.9900	0.0270	18.6000	0.0186	(31.086)	0	0	0
2013/11/27	R211	06/02/2014			Bond Future	129.0270	129.0270	129.0186	129.0186	(0.007)	0.0000	0.0000	522
2013/11/27	R211	06/02/2014	129.01	Call	Bond Future	16.9900	0.0170	8.6000	0.0086	(49.382)	0	0	0
2013/11/27	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R211	06/02/2014	128.99	Call	Bond Future	36.9900	0.0370	28.6000	0.0286	(22.682)	0	0	0
2013/11/27	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R212	06/02/2014			Bond Future	131.6429	131.6429	131.6480	131.6480	0.004	0.0000	0.0000	21,791
2013/11/27	R212	06/02/2014	132.99	Put	Bond Future	1,347.1000	1.3471	1,341.9900	1.3420	(0.379)	0	0	0
2013/11/27	R212	06/02/2014	133.01	Put	Bond Future	1,367.1000	1.3671	1,361.9900	1.3620	(0.374)	0	0	0
2013/11/27	R212	06/02/2014	133.00	Put	Bond Future	1,357.1000	1.3571	1,351.9900	1.3520	(0.377)	0	0	0
2013/11/27	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R213	06/02/2014			Bond Future	8.9003	86.6523	8.9585	86.2102	0.654	0.0000	0.0000	21,021
2013/11/27	R213	06/02/2014	8.29	Put	Bond Future	5,749.0400	5.7490	6,067.9900	6.0680	5.548	0	0	0
2013/11/27	R213	06/02/2014	8.31	Put	Bond Future	5,622.0800	5.6221	5,937.3900	5.9374	5.608	0	0	0
2013/11/27	R213	06/02/2014	8.29	Call	Bond Future	900.6000	0.9006	777.4400	0.7774	(13.675)	0	0	0
2013/11/27	R213	06/02/2014	8.30	Put	Bond Future	5,685.4200	5.6854	6,002.5000	6.0025	5.577	0	0	0
2013/11/27	R213	06/02/2014	8.30	Call	Bond Future	919.6600	0.9197	794.6300	0.7946	(13.595)	0	0	0
2013/11/27	R213	06/02/2014	8.31	Call	Bond Future	938.8900	0.9389	812.0900	0.8121	(13.505)	0	0	0
2013/11/27	R213	08/05/2014	7.65	Put	Bond Future	11,842.6900	11.8427	12,214.6700	12.2147	3.141	0	0	0
2013/11/27	R213	08/05/2014			Bond Future	8.9969	84.2547	9.0570	83.8060	0.668	0.0000	0.0000	0
2013/11/27	R213	08/05/2014	7.64	Put	Bond Future	11,920.4600	11.9205	12,293.3600	12.2934	3.128	0	0	0
2013/11/27	R213	08/05/2014	7.66	Put	Bond Future	11,765.1700	11.7652	12,136.2400	12.1362	3.154	0	0	0
2013/11/27	R213	08/05/2014	7.65	Call	Bond Future	794.9600	0.7950	718.2400	0.7182	(9.651)	0	0	0
2013/11/27	R213	08/05/2014	7.64	Call	Bond Future	783.0300	0.7830	707.2300	0.7072	(9.680)	0	0	0
2013/11/27	R213	08/05/2014	7.66	Call	Bond Future	807.0200	0.8070	729.3900	0.7294	(9.619)	0	0	0
2013/11/27	R213	07/08/2014	8.86	Call	Bond Future	4,159.2900	4.1593	3,952.7200	3.9527	(4.966)	0	0	0
2013/11/27	R213	07/08/2014			Bond Future	9.0898	85.4199	9.1520	84.9640	0.684	0.0000	0.0000	0
2013/11/27	R213	07/08/2014	8.84	Call	Bond Future	4,094.0500	4.0940	3,889.6800	3.8897	(4.992)	0	0	0
2013/11/27	R213	07/08/2014	8.85	Call	Bond Future	4,126.6000	4.1266	3,921.1300	3.9211	(4.979)	0	0	0
2013/11/27	R213	07/08/2014	8.84	Put	Bond Future	5,963.6100	5.9636	6,215.1000	6.2151	4.217	0	0	0
2013/11/27	R213	07/08/2014	8.86	Put	Bond Future	5,876.9200	5.8769	6,126.2100	6.1262	4.242	0	0	0
2013/11/27	R213	07/08/2014	8.85	Put	Bond Future	5,920.1500	5.9201	6,170.5400	6.1705	4.229	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/27	R213	06/11/2014	8.84	Call	Bond Future	4,501.5700	4.5016	4,302.7000	4.3027	(4.418)	0	0	0
2013/11/27	R213	06/11/2014	8.85	Put	Bond Future	7,036.2800	7.0363	7,297.2600	7.2973	3.709	0	0	0
2013/11/27	R213	06/11/2014			Bond Future	9.1886	83.0619	9.2525	82.6011	0.696	0.0000	0.0000	0
2013/11/27	R213	06/11/2014	8.85	Call	Bond Future	4,532.8300	4.5328	4,333.0000	4.3330	(4.409)	0	0	0
2013/11/27	R213	06/11/2014	8.86	Call	Bond Future	4,564.2000	4.5642	4,363.4200	4.3634	(4.399)	0	0	0
2013/11/27	R213	06/11/2014	8.84	Put	Bond Future	7,080.6300	7.0806	7,342.5700	7.3426	3.699	0	0	0
2013/11/27	R213	06/11/2014	8.86	Put	Bond Future	6,992.1300	6.9921	7,252.1600	7.2522	3.719	0	0	0
2013/11/27	R214	06/02/2014			Bond Future	9.2266	75.9633	9.2798	75.5589	0.577	0.0000	0.0000	2,927
2013/11/27	R214	06/02/2014	8.99	Put	Bond Future	3,799.6300	3.7996	4,024.4900	4.0245	5.918	0	0	0
2013/11/27	R214	06/02/2014	9.01	Put	Bond Future	3,702.8000	3.7028	3,923.9800	3.9240	5.973	0	0	0
2013/11/27	R214	06/02/2014	8.99	Call	Bond Future	1,954.3200	1.9543	1,774.8200	1.7748	(9.185)	0	0	0
2013/11/27	R214	06/02/2014	9.00	Put	Bond Future	3,751.0000	3.7510	3,974.0200	3.9740	5.946	0	0	0
2013/11/27	R214	06/02/2014	9.00	Call	Bond Future	1,985.2500	1.9853	1,803.9100	1.8039	(9.134)	0	0	0
2013/11/27	R214	06/02/2014	9.01	Call	Bond Future	2,016.4600	2.0165	1,833.2800	1.8333	(9.084)	0	0	0
2013/11/27	R214	08/05/2014			Bond Future	9.3184	73.6777	9.3733	73.2673	0.589	0.0000	0.0000	0
2013/11/27	R214	08/05/2014	9.00	Call	Bond Future	3,066.8800	3.0669	2,879.3700	2.8794	(6.114)	0	0	0
2013/11/27	R214	08/05/2014	8.99	Put	Bond Future	5,574.5200	5.5745	5,798.6500	5.7987	4.021	0	0	0
2013/11/27	R214	08/05/2014	9.01	Put	Bond Future	5,478.0500	5.4780	5,699.7100	5.6997	4.046	0	0	0
2013/11/27	R214	08/05/2014	9.00	Put	Bond Future	5,526.1300	5.5261	5,749.0300	5.7490	4.034	0	0	0
2013/11/27	R214	08/05/2014	9.01	Call	Bond Future	3,098.1500	3.0981	2,909.4000	2.9094	(6.092)	0	0	0
2013/11/27	R214	08/05/2014	8.99	Call	Bond Future	3,035.7900	3.0358	2,849.5100	2.8495	(6.136)	0	0	0
2013/11/27	R248	06/02/2014	9.11	Put	Bond Future	1,725.3100	1.7253	2,242.6700	2.2427	29.986	0	0	0
2013/11/27	R248	06/02/2014			Bond Future	9.2836	98.4691	9.3368	97.9517	0.573	0.0000	0.0000	10,220
2013/11/27	R248	06/02/2014	9.10	Put	Bond Future	1,826.3900	1.8264	2,343.7500	2.3438	28.327	0	0	0
2013/11/27	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R248	06/02/2014	9.09	Put	Bond Future	1,927.6600	1.9277	2,445.0200	2.4450	26.839	0	0	0
2013/11/27	R248	08/05/2014	9.04	Put	Bond Future	3,347.3400	3.3473	3,872.5000	3.8725	15.689	0	0	0
2013/11/27	R248	08/05/2014			Bond Future	9.3779	95.3426	9.4328	94.8174	0.586	0.0000	0.0000	0
2013/11/27	R248	08/05/2014	9.06	Put	Bond Future	3,143.2700	3.1433	3,668.4300	3.6684	16.707	0	0	0
2013/11/27	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R248	08/05/2014	9.05	Put	Bond Future	3,245.2100	3.2452	3,770.3700	3.7704	16.183	0	0	0
2013/11/27	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/27	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **330721**