



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 28/11/2013 to 28/11/2013

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
2013/11/28	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/28	2025	06/02/2014			Bond Future	110.7084	110.7084	110.7152	110.7152	0.006	0.0000	0.0000	0
2013/11/28	2025	06/02/2014	110.99	Put	Bond Future	281.5800	0.2816	274.8300	0.2748	(2.397)	0	0	0
2013/11/28	2025	06/02/2014	111.01	Put	Bond Future	301.5800	0.3016	294.8300	0.2948	(2.238)	0	0	0
2013/11/28	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2025	06/02/2014	111.00	Put	Bond Future	291.5800	0.2916	284.8300	0.2848	(2.315)	0	0	0
2013/11/28	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2037	06/02/2014			Bond Future	9.2685	92.9959	9.2879	92.8240	0.209	0.0000	0.0000	1,652
2013/11/28	2037	06/02/2014	9.38	Call	Bond Future	982.2800	0.9823	810.3900	0.8104	(17.499)	0	0	0
2013/11/28	2037	06/02/2014	9.39	Call	Bond Future	1,069.5700	1.0696	897.6800	0.8977	(16.071)	0	0	0
2013/11/28	2037	06/02/2014	9.37	Call	Bond Future	894.8500	0.8948	722.9600	0.7230	(19.209)	0	0	0
2013/11/28	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	27.3100	0.0273	100.000	0	0	0
2013/11/28	2037	08/05/2014			Bond Future	9.3731	94.2183	9.3931	94.0441	0.213	0.0000	0.0000	0
2013/11/28	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	114.3700	0.1144	100.000	0	0	0
2013/11/28	2037	08/05/2014	9.37	Put	Bond Future	27.4000	0.0274	201.5700	0.2016	635.657	0	0	0
2013/11/28	2037	08/05/2014	9.38	Call	Bond Future	59.8000	0.0598	0.0000	0.0000	(100.000)	0	0	0
2013/11/28	2037	08/05/2014	9.39	Call	Bond Future	146.8600	0.1469	0.0000	0.0000	(100.000)	0	0	0
2013/11/28	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2037	07/08/2014	9.06	Put	Bond Future	3,672.3200	3.6723	3,848.9900	3.8490	4.811	0	0	0
2013/11/28	2037	07/08/2014			Bond Future	9.4755	91.2624	9.4962	91.0857	0.218	0.0000	0.0000	0
2013/11/28	2037	07/08/2014	9.05	Put	Bond Future	3,763.6200	3.7636	3,940.2900	3.9403	4.694	0	0	0
2013/11/28	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2037	07/08/2014	9.04	Put	Bond Future	3,855.0600	3.8551	4,031.7300	4.0317	4.583	0	0	0
2013/11/28	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2038	06/02/2014			Bond Future	106.9675	106.9675	106.9756	106.9756	0.008	0.0000	0.0000	24
2013/11/28	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2038	06/02/2014	106.99	Put	Bond Future	22.4900	0.0225	14.4400	0.0144	(35.794)	0	0	0
2013/11/28	2038	06/02/2014	107.01	Put	Bond Future	42.4900	0.0425	34.4400	0.0344	(18.946)	0	0	0
2013/11/28	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2038	06/02/2014	107.00	Put	Bond Future	32.4900	0.0325	24.4400	0.0244	(24.777)	0	0	0
2013/11/28	2050	06/02/2014			Bond Future	111.4862	111.4862	111.4948	111.4948	0.008	0.0000	0.0000	472
2013/11/28	2050	06/02/2014	110.00	Call	Bond Future	1,486.2000	1.4862	1,494.8000	1.4948	0.579	0	0	0
2013/11/28	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	2050	06/02/2014	110.01	Call	Bond Future	1,476.2000	1.4762	1,484.8000	1.4848	0.583	0	0	0
2013/11/28	2050	06/02/2014	109.99	Call	Bond Future	1,496.2000	1.4962	1,504.8000	1.5048	0.575	0	0	0
2013/11/28	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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2013/11/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	AL37	06/02/2014			Index Future	412.3530	412.3530	411.9770	411.9770	(0.091)	0.0000	0.0000	0
2013/11/28	AL37	08/05/2014			Index Future	417.7730	417.7730	417.3930	417.3930	(0.091)	0.0000	0.0000	0
2013/11/28	AL7T	06/02/2014			Index Future	484.7580	484.7580	484.1490	484.1490	(0.126)	0.0000	0.0000	1
2013/11/28	AL7T	08/05/2014			Index Future	491.1300	491.1300	490.5130	490.5130	(0.126)	0.0000	0.0000	0
2013/11/28	ALBI	06/02/2014			Index Future	436.2250	436.2250	435.6510	435.6510	(0.132)	0.0000	0.0000	790
2013/11/28	ALBI	08/05/2014			Index Future	441.9600	441.9600	441.3790	441.3790	(0.131)	0.0000	0.0000	85
2013/11/28	ALBI	07/08/2014			Index Future	448.0640	448.0640	447.4740	447.4740	(0.132)	0.0000	0.0000	0
2013/11/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	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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2013/11/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/28	EL28	06/02/2014			Bond Future	113.0810	113.0810	113.0897	113.0897	0.008	0.0000	0.0000	0
2013/11/28	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	EL28	06/02/2014	111.01	Call	Bond Future	2,071.0100	2.0710	2,079.6900	2.0797	0.419	0	0	0
2013/11/28	EL28	06/02/2014	110.99	Call	Bond Future	2,091.0100	2.0910	2,099.6900	2.0997	0.415	0	0	0
2013/11/28	EL28	06/02/2014	111.00	Call	Bond Future	2,081.0100	2.0810	2,089.6900	2.0897	0.417	0	0	0
2013/11/28	ES33	06/02/2014	9.54	Put	Bond Future	2,125.2700	2.1253	2,264.0500	2.2641	6.530	0	0	0
2013/11/28	ES33	06/02/2014			Bond Future	9.8270	83.0109	9.8461	82.8721	0.195	0.0000	0.0000	6,292
2013/11/28	ES33	06/02/2014	9.56	Put	Bond Future	1,974.3200	1.9743	2,113.1000	2.1131	7.029	0	0	0
2013/11/28	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	ES33	06/02/2014	9.55	Put	Bond Future	2,049.7400	2.0497	2,188.5200	2.1885	6.771	0	0	0
2013/11/28	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	ES33	08/05/2014	9.55	Put	Bond Future	2,930.7900	2.9308	3,071.3400	3.0713	4.796	0	0	0
2013/11/28	ES33	08/05/2014			Bond Future	9.9506	80.3201	9.9704	80.1796	0.199	0.0000	0.0000	0
2013/11/28	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	ES33	08/05/2014	9.54	Put	Bond Future	3,006.0800	3.0061	3,146.6300	3.1466	4.676	0	0	0
2013/11/28	ES33	08/05/2014	9.56	Put	Bond Future	2,855.6000	2.8556	2,996.1500	2.9962	4.922	0	0	0

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2013/11/28	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	GOVI	06/02/2014			GOVI	435.8150	435.8150	435.2550	435.2550	(0.128)	0.0000	0.0000	460
2013/11/28	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	GOVI	06/02/2014	439.99	Put	GOVI	41,750.0000	4.1750	47,350.0000	4.7350	13.413	0	0	0
2013/11/28	GOVI	06/02/2014	440.01	Put	GOVI	41,950.0000	4.1950	47,550.0000	4.7550	13.349	0	0	0
2013/11/28	GOVI	06/02/2014	440.00	Put	GOVI	41,850.0000	4.1850	47,450.0000	4.7450	13.381	0	0	0
2013/11/28	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	GOVI	08/05/2014			GOVI	441.5440	441.5440	440.9770	440.9770	(0.128)	0.0000	0.0000	0
2013/11/28	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	GOVI	08/05/2014	441.99	Put	GOVI	4,460.0000	0.4460	10,130.0000	1.0130	127.130	0	0	0
2013/11/28	GOVI	08/05/2014	442.01	Put	GOVI	4,660.0000	0.4660	10,330.0000	1.0330	121.674	0	0	0
2013/11/28	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	GOVI	08/05/2014	442.00	Put	GOVI	4,560.0000	0.4560	10,230.0000	1.0230	124.342	0	0	0
2013/11/28	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	GOVI	07/08/2014			GOVI	447.6430	447.6430	447.0670	447.0670	(0.129)	0.0000	0.0000	0
2013/11/28	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	GOVI	07/08/2014	459.99	Put	GOVI	123,470.0000	12.3470	129,230.0000	12.9230	4.665	0	0	0
2013/11/28	GOVI	07/08/2014	460.01	Put	GOVI	123,670.0000	12.3670	129,430.0000	12.9430	4.658	0	0	0
2013/11/28	GOVI	07/08/2014	460.00	Put	GOVI	123,570.0000	12.3570	129,330.0000	12.9330	4.661	0	0	0
2013/11/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/28	IGOV	06/02/2014			Index Future	200.8680	200.8680	200.7950	200.7950	(0.036)	0.0000	0.0000	1,328
2013/11/28	IGOV	08/05/2014			Index Future	203.5330	203.5330	203.4600	203.4600	(0.036)	0.0000	0.0000	7
2013/11/28	ILBI	06/02/2014			Index Future	543.3900	543.3900	543.9960	543.9960	0.112	0.0000	0.0000	190
2013/11/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/11/28	JBAF	18/12/2013			Jibar Tradeable Future	5.2000	94.8000	5.2000	94.8000	0.000	0.0000	0.0000	1,500
2013/11/28	JBAF	15/01/2014			Jibar Tradeable Future	5.2100	94.7900	5.2300	94.7700	0.384	0.0000	0.0000	1,000
2013/11/28	JBAF	19/02/2014			Jibar Tradeable Future	5.2600	94.7400	5.3000	94.7000	0.760	0.0000	0.0000	0
2013/11/28	JBAF	19/03/2014			Jibar Tradeable Future	5.3300	94.6700	5.4100	94.5900	1.501	0.0000	0.0000	0
2013/11/28	JBAF	16/04/2014			Jibar Tradeable Future	5.4100	94.5900	5.4900	94.5100	1.479	0.0000	0.0000	0
2013/11/28	JBAF	21/05/2014			Jibar Tradeable Future	5.5900	94.4100	5.6400	94.3600	0.894	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
2013/11/28	JBAF	18/06/2014			Jibar Tradeable Future	5.6600	94.3400	5.7200	94.2800	1.060	0.0000	0.0000	5,000
2013/11/28	JBAF	17/09/2014			Jibar Tradeable Future	6.0400	93.9600	6.1100	93.8900	1.159	0.0000	0.0000	1,000
2013/11/28	JBAF	17/12/2014			Jibar Tradeable Future	6.4300	93.5700	6.4900	93.5100	0.933	0.0000	0.0000	0
2013/11/28	JBAF	18/03/2015			Jibar Tradeable Future	6.7400	93.2600	6.8200	93.1800	1.187	0.0000	0.0000	150
2013/11/28	JBAF	17/06/2015			Jibar Tradeable Future	7.0400	92.9600	7.1300	92.8700	1.278	0.0000	0.0000	2,200
2013/11/28	JBAF	16/09/2015			Jibar Tradeable Future	7.3300	92.6700	7.4200	92.5800	1.228	0.0000	0.0000	0
2013/11/28	R023	06/02/2014			Bond Future	8.0748	101.4475	8.0942	101.3261	0.241	0.0000	0.0000	11,259
2013/11/28	R023	06/02/2014	7.84	Put	Bond Future	1,481.7400	1.4817	1,603.0800	1.6031	8.189	0	0	0
2013/11/28	R023	06/02/2014	7.86	Put	Bond Future	1,354.4200	1.3544	1,475.7600	1.4758	8.959	0	0	0
2013/11/28	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R023	06/02/2014	7.85	Put	Bond Future	1,418.0600	1.4181	1,539.4000	1.5394	8.557	0	0	0
2013/11/28	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R023	08/05/2014			Bond Future	8.1824	98.8645	8.2027	98.7416	0.247	0.0000	0.0000	0
2013/11/28	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R023	08/05/2014	7.59	Put	Bond Future	3,690.1500	3.6901	3,813.0300	3.8130	3.330	0	0	0
2013/11/28	R023	08/05/2014	7.61	Put	Bond Future	3,562.7000	3.5627	3,685.5800	3.6856	3.449	0	0	0
2013/11/28	R023	08/05/2014	7.60	Put	Bond Future	3,626.4000	3.6264	3,749.2800	3.7493	3.388	0	0	0
2013/11/28	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R157	06/02/2014	5.64	Call	Bond Future	94.1000	0.0941	88.3600	0.0884	(6.100)	0	0	0
2013/11/28	R157	06/02/2014	5.65	Put	Bond Future	1,169.4900	1.1695	1,187.8400	1.1878	1.569	0	0	0
2013/11/28	R157	06/02/2014			Bond Future	6.3166	116.2379	6.3317	116.2137	0.240	0.0000	0.0000	32,109
2013/11/28	R157	06/02/2014	5.65	Call	Bond Future	96.8600	0.0969	91.0000	0.0910	(6.050)	0	0	0
2013/11/28	R157	06/02/2014	5.66	Call	Bond Future	99.6800	0.0997	93.7000	0.0937	(5.999)	0	0	0
2013/11/28	R157	06/02/2014	5.64	Put	Bond Future	1,182.9300	1.1829	1,201.4000	1.2014	1.561	0	0	0
2013/11/28	R157	06/02/2014	5.66	Put	Bond Future	1,156.1200	1.1561	1,174.3500	1.1744	1.577	0	0	0
2013/11/28	R157	08/05/2014	5.20	Call	Bond Future	90.1200	0.0901	86.2700	0.0863	(4.272)	0	0	0
2013/11/28	R157	08/05/2014			Bond Future	6.5200	110.9583	6.5382	110.9338	0.279	0.0000	0.0000	0
2013/11/28	R157	08/05/2014	5.21	Call	Bond Future	91.7600	0.0918	87.8600	0.0879	(4.250)	0	0	0
2013/11/28	R157	08/05/2014	5.19	Call	Bond Future	88.5000	0.0885	84.7000	0.0847	(4.294)	0	0	0
2013/11/28	R157	08/05/2014	5.20	Put	Bond Future	1,885.6600	1.8857	1,906.2800	1.9063	1.094	0	0	0
2013/11/28	R157	08/05/2014	5.19	Put	Bond Future	1,897.8000	1.8978	1,918.4700	1.9185	1.089	0	0	0
2013/11/28	R157	08/05/2014	5.21	Put	Bond Future	1,873.5400	1.8735	1,894.1100	1.8941	1.098	0	0	0
2013/11/28	R157	07/08/2014	6.76	Put	Bond Future	658.2200	0.6582	669.2600	0.6693	1.677	0	0	0
2013/11/28	R157	07/08/2014			Bond Future	6.7400	112.4920	6.7628	112.4670	0.340	0.0000	0.0000	0
2013/11/28	R157	07/08/2014	6.75	Put	Bond Future	663.2900	0.6633	674.4000	0.6744	1.675	0	0	0
2013/11/28	R157	07/08/2014	6.74	Call	Bond Future	668.8300	0.6688	655.0100	0.6550	(2.066)	0	0	0
2013/11/28	R157	07/08/2014	6.75	Call	Bond Future	674.2700	0.6743	660.3800	0.6604	(2.060)	0	0	0
2013/11/28	R157	07/08/2014	6.76	Call	Bond Future	680.1200	0.6801	666.1600	0.6662	(2.053)	0	0	0
2013/11/28	R157	07/08/2014	6.74	Put	Bond Future	668.7700	0.6688	679.9500	0.6800	1.672	0	0	0
2013/11/28	R157	06/11/2014	6.19	Put	Bond Future	1,102.4900	1.1025	1,119.0800	1.1191	1.505	0	0	0
2013/11/28	R157	06/11/2014			Bond Future	7.1077	107.2399	7.1379	107.2145	0.425	0.0000	0.0000	0
2013/11/28	R157	06/11/2014	6.21	Put	Bond Future	1,090.8200	1.0908	1,107.3100	1.1073	1.512	0	0	0
2013/11/28	R157	06/11/2014	6.20	Put	Bond Future	1,096.6500	1.0967	1,113.1800	1.1132	1.507	0	0	0
2013/11/28	R157	06/11/2014	6.21	Call	Bond Future	331.7200	0.3317	322.8200	0.3228	(2.683)	0	0	0

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2013/11/28	R157	06/11/2014	6.19	Call	Bond Future	326.3800	0.3264	317.5800	0.3176	(2.696)	0	0	0
2013/11/28	R157	06/11/2014	6.20	Call	Bond Future	329.0500	0.3291	320.1900	0.3202	(2.693)	0	0	0
2013/11/28	R186	06/02/2014	8.75	Put	Bond Future	1,454.7500	1.4547	1,504.7000	1.5047	3.434	0	0	250
2013/11/28	R186	06/02/2014			Bond Future	8.3785	117.9850	8.4030	117.7725	0.293	0.0000	0.0000	60,360
2013/11/28	R186	06/02/2014	7.75	Call	Bond Future	810.3600	0.8104	751.8200	0.7518	(7.224)	0	0	0
2013/11/28	R186	06/02/2014	7.74	Put	Bond Future	6,513.1900	6.5132	6,668.1800	6.6682	2.380	0	0	0
2013/11/28	R186	06/02/2014	7.76	Put	Bond Future	6,366.2600	6.3663	6,519.3100	6.5193	2.404	0	0	0
2013/11/28	R186	06/02/2014	7.75	Put	Bond Future	6,439.5200	6.4395	6,593.5400	6.5935	2.392	0	0	0
2013/11/28	R186	06/02/2014	8.75	Call	Bond Future	4,612.8300	4.6128	4,450.2200	4.4502	(3.525)	0	0	0
2013/11/28	R186	06/02/2014	7.76	Call	Bond Future	829.6100	0.8296	770.1000	0.7701	(7.173)	0	0	0
2013/11/28	R186	06/02/2014	7.74	Call	Bond Future	791.4300	0.7914	733.8600	0.7339	(7.274)	0	0	0
2013/11/28	R186	08/05/2014	7.50	Put	Bond Future	9,973.6300	9.9736	10,133.8900	10.1339	1.607	0	0	0
2013/11/28	R186	08/05/2014			Bond Future	8.4837	119.5359	8.5091	119.3207	0.300	0.0000	0.0000	640
2013/11/28	R186	08/05/2014	7.09	Put	Bond Future	13,314.9500	13.3149	13,496.7500	13.4967	1.365	0	0	0
2013/11/28	R186	08/05/2014	7.10	Call	Bond Future	638.2900	0.6383	604.4100	0.6044	(5.308)	0	0	0
2013/11/28	R186	08/05/2014	7.11	Call	Bond Future	649.3300	0.6493	615.0100	0.6150	(5.285)	0	0	0
2013/11/28	R186	08/05/2014	8.50	Call	Bond Future	4,253.0600	4.2531	4,128.5200	4.1285	(2.928)	0	0	0
2013/11/28	R186	08/05/2014	7.09	Call	Bond Future	627.3900	0.6274	593.9700	0.5940	(5.327)	0	0	0
2013/11/28	R186	08/05/2014	7.11	Put	Bond Future	13,141.5200	13.1415	13,322.4200	13.3224	1.377	0	0	0
2013/11/28	R186	08/05/2014	7.50	Call	Bond Future	1,210.8900	1.2109	1,155.9300	1.1559	(4.539)	0	0	1,933
2013/11/28	R186	08/05/2014	8.50	Put	Bond Future	4,114.7900	4.1148	4,205.4700	4.2055	2.204	0	0	1,933
2013/11/28	R186	08/05/2014	7.10	Put	Bond Future	13,228.1100	13.2281	13,409.4500	13.4094	1.371	0	0	0
2013/11/28	R186	07/08/2014	8.31	Call	Bond Future	4,034.9500	4.0350	3,927.4200	3.9274	(2.665)	0	0	0
2013/11/28	R186	07/08/2014			Bond Future	8.5832	115.8966	8.6097	115.6781	0.308	0.0000	0.0000	0
2013/11/28	R186	07/08/2014	8.92	Put	Bond Future	3,842.1000	3.8421	3,918.9100	3.9189	1.999	0	0	840
2013/11/28	R186	07/08/2014	8.29	Call	Bond Future	3,962.9400	3.9629	3,856.5900	3.8566	(2.684)	0	0	0
2013/11/28	R186	07/08/2014	8.30	Call	Bond Future	3,998.8500	3.9988	3,891.9100	3.8919	(2.674)	0	0	0
2013/11/28	R186	07/08/2014	8.29	Put	Bond Future	6,425.2900	6.4253	6,537.4000	6.5374	1.745	0	0	0
2013/11/28	R186	07/08/2014	8.92	Call	Bond Future	6,581.6700	6.5817	6,440.0200	6.4400	(2.152)	0	0	0
2013/11/28	R186	07/08/2014	8.31	Put	Bond Future	6,327.0200	6.3270	6,437.9500	6.4379	1.753	0	0	0
2013/11/28	R186	07/08/2014	8.30	Put	Bond Future	6,376.0200	6.3760	6,487.5400	6.4875	1.749	0	0	0
2013/11/28	R186	06/11/2014	8.14	Call	Bond Future	3,853.9600	3.8540	3,757.5700	3.7576	(2.501)	0	0	0
2013/11/28	R186	06/11/2014	8.15	Put	Bond Future	8,344.9000	8.3449	8,469.4900	8.4695	1.493	0	0	0
2013/11/28	R186	06/11/2014			Bond Future	8.6871	117.4998	8.7146	117.2783	0.316	0.0000	0.0000	0
2013/11/28	R186	06/11/2014	9.17	Call	Bond Future	7,928.2300	7.9282	7,781.7700	7.7818	(1.847)	0	0	0
2013/11/28	R186	06/11/2014	8.15	Call	Bond Future	3,885.6800	3.8857	3,788.7900	3.7888	(2.494)	0	0	0
2013/11/28	R186	06/11/2014	8.16	Call	Bond Future	3,917.5600	3.9176	3,820.1600	3.8202	(2.486)	0	0	0
2013/11/28	R186	06/11/2014	9.17	Put	Bond Future	4,117.2000	4.1172	4,192.2200	4.1922	1.822	0	0	2,010
2013/11/28	R186	06/11/2014	8.14	Put	Bond Future	8,398.4900	8.3985	8,523.5800	8.5236	1.489	0	0	0
2013/11/28	R186	06/11/2014	8.16	Put	Bond Future	8,291.5600	8.2916	8,415.6400	8.4156	1.496	0	0	0
2013/11/28	R197	06/02/2014			Bond Future	276.6583	276.6583	276.6743	276.6743	0.006	0.0000	0.0000	2,049
2013/11/28	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R197	06/02/2014	279.99	Put	Bond Future	3,331.6900	3.3317	3,315.7000	3.3157	(0.480)	0	0	0
2013/11/28	R197	06/02/2014	280.01	Put	Bond Future	3,351.6900	3.3517	3,335.7000	3.3357	(0.477)	0	0	0
2013/11/28	R197	06/02/2014	280.00	Put	Bond Future	3,341.6900	3.3417	3,325.7000	3.3257	(0.479)	0	0	0
2013/11/28	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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2013/11/28	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R201	06/02/2014	5.24	Put	Bond Future	23.9200	0.0239	24.9900	0.0250	4.473	0	0	0
2013/11/28	R201	06/02/2014			Bond Future	4.4111	104.8510	4.4319	104.8331	0.472	0.0000	0.0000	0
2013/11/28	R201	06/02/2014	5.26	Put	Bond Future	22.3500	0.0223	23.3500	0.0234	4.474	0	0	0
2013/11/28	R201	06/02/2014	5.24	Call	Bond Future	731.4600	0.7315	714.6600	0.7147	(2.297)	0	0	0
2013/11/28	R201	06/02/2014	5.25	Put	Bond Future	23.1300	0.0231	24.1600	0.0242	4.453	0	0	0
2013/11/28	R201	06/02/2014	5.25	Call	Bond Future	739.1600	0.7392	722.3200	0.7223	(2.278)	0	0	0
2013/11/28	R201	06/02/2014	5.26	Call	Bond Future	746.8700	0.7469	730.0000	0.7300	(2.259)	0	0	0
2013/11/28	R201	08/05/2014			Bond Future	4.0365	106.2293	4.0661	106.2113	0.732	0.0000	0.0000	0
2013/11/28	R201	08/05/2014	4.75	Call	Bond Future	529.8500	0.5298	515.7400	0.5157	(2.663)	0	0	0
2013/11/28	R201	08/05/2014	4.76	Call	Bond Future	534.4000	0.5344	520.2400	0.5202	(2.650)	0	0	0
2013/11/28	R201	08/05/2014	4.74	Call	Bond Future	525.3200	0.5253	511.2600	0.5113	(2.676)	0	0	0
2013/11/28	R201	08/05/2014	4.76	Put	Bond Future	94.1800	0.0942	98.0600	0.0981	4.120	0	0	0
2013/11/28	R201	08/05/2014	4.75	Put	Bond Future	95.6900	0.0957	99.6200	0.0996	4.107	0	0	0
2013/11/28	R201	08/05/2014	4.74	Put	Bond Future	97.2200	0.0972	101.2000	0.1012	4.094	0	0	0
2013/11/28	R201	07/08/2014	5.31	Put	Bond Future	8.2100	0.0082	8.9000	0.0089	8.404	0	0	0
2013/11/28	R201	07/08/2014			Bond Future	2.9328	103.2878	2.9832	103.2693	1.718	0.0000	0.0000	0
2013/11/28	R201	07/08/2014	5.30	Put	Bond Future	8.3600	0.0084	9.0600	0.0091	8.373	0	0	0
2013/11/28	R201	07/08/2014	5.31	Call	Bond Future	872.9600	0.8730	855.1800	0.8552	(2.037)	0	0	0
2013/11/28	R201	07/08/2014	5.29	Call	Bond Future	866.0500	0.8661	848.2900	0.8483	(2.051)	0	0	0
2013/11/28	R201	07/08/2014	5.30	Call	Bond Future	869.5100	0.8695	851.7400	0.8517	(2.044)	0	0	0
2013/11/28	R201	07/08/2014	5.29	Put	Bond Future	8.5100	0.0085	9.2200	0.0092	8.343	0	0	0
2013/11/28	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R202	06/02/2014			Bond Future	210.3251	210.3251	210.0239	210.0239	(0.143)	0.0000	0.0000	43,449
2013/11/28	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R202	06/02/2014	208.99	Call	Bond Future	1,335.1200	1.3351	1,033.8800	1.0339	(22.563)	0	0	0
2013/11/28	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R202	06/02/2014	209.00	Call	Bond Future	1,325.1200	1.3251	1,023.8800	1.0239	(22.733)	0	0	0
2013/11/28	R202	06/02/2014	209.01	Call	Bond Future	1,315.1200	1.3151	1,013.8800	1.0139	(22.906)	0	0	0
2013/11/28	R203	06/02/2014			Bond Future	7.0860	107.0172	7.1163	106.9206	0.428	0.0000	0.0000	8,517
2013/11/28	R203	06/02/2014	5.95	Put	Bond Future	3,741.7100	3.7417	3,833.0700	3.8331	2.442	0	0	0
2013/11/28	R203	06/02/2014	6.14	Put	Bond Future	3,148.2700	3.1483	3,235.6000	3.2356	2.774	0	0	0
2013/11/28	R203	06/02/2014	6.16	Put	Bond Future	3,087.4400	3.0874	3,174.2400	3.1742	2.811	0	0	0
2013/11/28	R203	06/02/2014	6.84	Put	Bond Future	1,318.8900	1.3189	1,375.6900	1.3757	4.307	0	0	0
2013/11/28	R203	06/02/2014	6.15	Put	Bond Future	3,117.8100	3.1178	3,204.8800	3.2049	2.793	0	0	0
2013/11/28	R203	06/02/2014	5.95	Call	Bond Future	37.7000	0.0377	32.4000	0.0324	(14.058)	0	0	16
2013/11/28	R203	06/02/2014	6.16	Call	Bond Future	80.2600	0.0803	70.4000	0.0704	(12.285)	0	0	0
2013/11/28	R203	06/02/2014	6.84	Call	Bond Future	530.3000	0.5303	490.4400	0.4904	(7.517)	0	0	13
2013/11/28	R203	06/02/2014	6.14	Call	Bond Future	74.9600	0.0750	65.6300	0.0656	(12.447)	0	0	0
2013/11/28	R203	06/02/2014	6.15	Call	Bond Future	77.5700	0.0776	67.9800	0.0680	(12.363)	0	0	0
2013/11/28	R203	08/05/2014	7.40	Put	Bond Future	1,095.3600	1.0954	1,134.5400	1.1345	3.577	0	0	0
2013/11/28	R203	08/05/2014	5.76	Call	Bond Future	127.5000	0.1275	117.7000	0.1177	(7.686)	0	0	0
2013/11/28	R203	08/05/2014	6.84	Call	Bond Future	800.6400	0.8006	761.7700	0.7618	(4.855)	0	0	13
2013/11/28	R203	08/05/2014	5.74	Call	Bond Future	122.4200	0.1224	112.9400	0.1129	(7.744)	0	0	0
2013/11/28	R203	08/05/2014			Bond Future	7.2374	104.2638	7.2703	104.1659	0.455	0.0000	0.0000	0

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2013/11/28	R203	08/05/2014	5.76	Put	Bond Future	4,641.4600		4.6415	4,729.5500	4.7295	1.898	0	0	0
2013/11/28	R203	08/05/2014	6.84	Put	Bond Future	1,991.5000		1.9915	2,050.5200	2.0505	2.964	0	0	0
2013/11/28	R203	08/05/2014	5.75	Put	Bond Future	4,670.2800		4.6703	4,758.5300	4.7585	1.890	0	0	0
2013/11/28	R203	08/05/2014	5.74	Put	Bond Future	4,699.1400		4.6991	4,787.5500	4.7875	1.881	0	0	0
2013/11/28	R203	08/05/2014	7.40	Call	Bond Future	1,577.7300		1.5777	1,519.0200	1.5190	(3.721)	0	0	16
2013/11/28	R203	08/05/2014	5.75	Call	Bond Future	124.9400		0.1249	115.3000	0.1153	(7.716)	0	0	0
2013/11/28	R203	07/08/2014	7.30	Call	Bond Future	1,417.0700		1.4171	1,366.5600	1.3666	(3.564)	0	0	0
2013/11/28	R203	07/08/2014			Bond Future	7.3850		105.7046	7.4210	105.6052	0.488	0.0000	0.0000	0
2013/11/28	R203	07/08/2014	7.31	Call	Bond Future	1,430.7700		1.4308	1,379.9700	1.3800	(3.551)	0	0	0
2013/11/28	R203	07/08/2014	6.84	Put	Bond Future	2,396.8800		2.3969	2,459.0900	2.4591	2.595	0	0	0
2013/11/28	R203	07/08/2014	7.29	Put	Bond Future	1,666.0600		1.6661	1,715.2600	1.7153	2.953	0	0	0
2013/11/28	R203	07/08/2014	7.31	Put	Bond Future	1,638.0200		1.6380	1,686.6400	1.6866	2.968	0	0	0
2013/11/28	R203	07/08/2014	7.30	Put	Bond Future	1,652.0000		1.6520	1,700.9100	1.7009	2.961	0	0	0
2013/11/28	R203	07/08/2014	7.29	Call	Bond Future	1,403.4300		1.4034	1,353.2100	1.3532	(3.578)	0	0	0
2013/11/28	R203	07/08/2014	6.84	Call	Bond Future	878.3000		0.8783	841.0900	0.8411	(4.237)	0	0	30
2013/11/28	R203	06/11/2014	6.86	Call	Bond Future	905.9900		0.9060	870.1400	0.8701	(3.957)	0	0	0
2013/11/28	R203	06/11/2014			Bond Future	7.5648		103.0061	7.6044	102.9053	0.524	0.0000	0.0000	0
2013/11/28	R203	06/11/2014	6.84	Call	Bond Future	887.7900		0.8878	852.4200	0.8524	(3.984)	0	0	0
2013/11/28	R203	06/11/2014	6.85	Call	Bond Future	896.8600		0.8969	861.2500	0.8613	(3.971)	0	0	0
2013/11/28	R203	06/11/2014	6.84	Put	Bond Future	2,752.9200		2.7529	2,818.4000	2.8184	2.379	0	0	0
2013/11/28	R203	06/11/2014	6.86	Put	Bond Future	2,719.0800		2.7191	2,784.0800	2.7841	2.391	0	0	0
2013/11/28	R203	06/11/2014	6.85	Put	Bond Future	2,735.9700		2.7360	2,801.2100	2.8012	2.385	0	0	0
2013/11/28	R204	06/02/2014	6.39	Call	Bond Future	151.1000		0.1511	137.0700	0.1371	(9.285)	0	0	0
2013/11/28	R204	06/02/2014			Bond Future	7.3404		103.7827	7.3652	103.6811	0.338	0.0000	0.0000	28,279
2013/11/28	R204	06/02/2014	6.40	Call	Bond Future	155.5600		0.1556	141.2100	0.1412	(9.225)	0	0	0
2013/11/28	R204	06/02/2014	6.41	Call	Bond Future	160.1300		0.1601	145.4600	0.1455	(9.161)	0	0	0
2013/11/28	R204	06/02/2014	6.39	Put	Bond Future	4,131.4100		4.1314	4,218.9100	4.2189	2.118	0	0	0
2013/11/28	R204	06/02/2014	6.41	Put	Bond Future	4,054.7600		4.0548	4,141.6200	4.1416	2.142	0	0	0
2013/11/28	R204	06/02/2014	6.40	Put	Bond Future	4,093.0200		4.0930	4,180.2000	4.1802	2.130	0	0	0
2013/11/28	R204	08/05/2014			Bond Future	7.4746		105.1469	7.5011	105.0442	0.354	0.0000	0.0000	0
2013/11/28	R204	08/05/2014	6.05	Call	Bond Future	215.2400		0.2152	202.3100	0.2023	(6.007)	0	0	0
2013/11/28	R204	08/05/2014	6.06	Call	Bond Future	219.3200		0.2193	206.2000	0.2062	(5.982)	0	0	0
2013/11/28	R204	08/05/2014	6.04	Call	Bond Future	211.2200		0.2112	198.4900	0.1985	(6.027)	0	0	0
2013/11/28	R204	08/05/2014	6.05	Put	Bond Future	5,940.6400		5.9406	6,030.4800	6.0305	1.512	0	0	0
2013/11/28	R204	08/05/2014	6.04	Put	Bond Future	5,978.1700		5.9782	6,068.2100	6.0682	1.506	0	0	0
2013/11/28	R204	08/05/2014	6.06	Put	Bond Future	5,903.1800		5.9032	5,992.8300	5.9928	1.519	0	0	0
2013/11/28	R204	07/08/2014			Bond Future	7.6037		102.5684	7.6321	102.4640	0.373	0.0000	0.0000	0
2013/11/28	R204	07/08/2014	7.44	Put	Bond Future	2,532.4700		2.5325	2,584.1400	2.5841	2.040	0	0	0
2013/11/28	R204	07/08/2014	7.46	Put	Bond Future	2,492.9100		2.4929	2,544.0100	2.5440	2.050	0	0	0
2013/11/28	R204	07/08/2014	7.45	Put	Bond Future	2,512.6400		2.5126	2,564.0200	2.5640	2.045	0	0	0
2013/11/28	R204	07/08/2014	7.78	Call	Bond Future	2,568.3500		2.5683	2,506.1900	2.5062	(2.420)	0	0	0
2013/11/28	R204	07/08/2014	7.46	Call	Bond Future	1,961.5400		1.9615	1,908.2200	1.9082	(2.718)	0	0	0
2013/11/28	R204	07/08/2014	7.44	Call	Bond Future	1,926.8900		1.9269	1,874.1400	1.8741	(2.738)	0	0	0
2013/11/28	R204	07/08/2014	7.78	Put	Bond Future	1,921.2200		1.9212	1,963.4800	1.9635	2.200	0	0	530
2013/11/28	R204	07/08/2014	7.45	Call	Bond Future	1,944.1700		1.9442	1,891.1300	1.8911	(2.728)	0	0	0
2013/11/28	R204	06/11/2014	7.99	Put	Bond Future	2,147.6200		2.1476	2,190.4000	2.1904	1.992	0	0	1,270
2013/11/28	R204	06/11/2014			Bond Future	7.7474		103.9872	7.7779	103.8813	0.393	0.0000	0.0000	0

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2013/11/28	R204	06/11/2014	6.99	Put	Bond Future	4,076.3100	4.0763	4,142.5700	4.1426	1.625	0	0	0
2013/11/28	R204	06/11/2014	7.01	Put	Bond Future	4,029.3700	4.0294	4,095.1600	4.0952	1.633	0	0	0
2013/11/28	R204	06/11/2014	6.99	Call	Bond Future	1,395.4300	1.3954	1,355.8000	1.3558	(2.840)	0	0	0
2013/11/28	R204	06/11/2014	7.00	Put	Bond Future	4,052.8000	4.0528	4,118.8300	4.1188	1.629	0	0	0
2013/11/28	R204	06/11/2014	7.99	Call	Bond Future	2,988.1300	2.9881	2,925.0200	2.9250	(2.112)	0	0	0
2013/11/28	R204	06/11/2014	7.00	Call	Bond Future	1,407.8700	1.4079	1,368.0100	1.3680	(2.831)	0	0	0
2013/11/28	R204	06/11/2014	7.01	Call	Bond Future	1,420.3900	1.4204	1,380.2900	1.3803	(2.823)	0	0	0
2013/11/28	R207	06/02/2014			Bond Future	7.6372	98.7142	7.6567	98.6236	0.256	0.0000	0.0000	18,702
2013/11/28	R207	06/02/2014	6.65	Call	Bond Future	169.7200	0.1697	156.4100	0.1564	(7.842)	0	0	0
2013/11/28	R207	06/02/2014	6.64	Put	Bond Future	4,932.3400	4.9323	5,009.9200	5.0099	1.573	0	0	0
2013/11/28	R207	06/02/2014	6.66	Put	Bond Future	4,843.8100	4.8438	4,920.8100	4.9208	1.590	0	0	0
2013/11/28	R207	06/02/2014	6.65	Put	Bond Future	4,888.0000	4.8880	4,965.2900	4.9653	1.581	0	0	0
2013/11/28	R207	06/02/2014	6.66	Call	Bond Future	174.6900	0.1747	161.0900	0.1611	(7.785)	0	0	0
2013/11/28	R207	06/02/2014	6.64	Call	Bond Future	164.8600	0.1649	151.8400	0.1518	(7.898)	0	0	0
2013/11/28	R207	08/05/2014	6.19	Put	Bond Future	7,564.1900	7.5642	7,645.0800	7.6451	1.069	0	0	0
2013/11/28	R207	08/05/2014	6.21	Put	Bond Future	7,475.1300	7.4751	7,555.7000	7.5557	1.078	0	0	0
2013/11/28	R207	08/05/2014			Bond Future	7.7668	100.0119	7.7874	99.9201	0.265	0.0000	0.0000	0
2013/11/28	R207	08/05/2014	6.20	Put	Bond Future	7,519.6200	7.5196	7,600.3500	7.6003	1.074	0	0	0
2013/11/28	R207	08/05/2014	6.20	Call	Bond Future	222.0100	0.2220	210.9900	0.2110	(4.964)	0	0	0
2013/11/28	R207	08/05/2014	6.21	Call	Bond Future	226.1600	0.2262	214.9800	0.2150	(4.943)	0	0	0
2013/11/28	R207	08/05/2014	6.19	Call	Bond Future	217.9200	0.2179	207.0600	0.2071	(4.983)	0	0	0
2013/11/28	R207	07/08/2014	7.69	Call	Bond Future	2,206.5800	2.2066	2,158.8000	2.1588	(2.165)	0	0	0
2013/11/28	R207	07/08/2014	7.70	Put	Bond Future	3,050.6000	3.0506	3,095.7500	3.0957	1.480	0	0	0
2013/11/28	R207	07/08/2014			Bond Future	7.8921	97.7533	7.9139	97.6602	0.277	0.0000	0.0000	0
2013/11/28	R207	07/08/2014	7.70	Call	Bond Future	2,226.0300	2.2260	2,178.0000	2.1780	(2.158)	0	0	0
2013/11/28	R207	07/08/2014	7.71	Call	Bond Future	2,245.5700	2.2456	2,197.3000	2.1973	(2.150)	0	0	0
2013/11/28	R207	07/08/2014	7.69	Put	Bond Future	3,074.3100	3.0743	3,119.7100	3.1197	1.477	0	0	0
2013/11/28	R207	07/08/2014	7.71	Put	Bond Future	3,027.0000	3.0270	3,071.9100	3.0719	1.484	0	0	0
2013/11/28	R207	06/11/2014	7.36	Put	Bond Future	4,636.7300	4.6367	4,691.9500	4.6919	1.191	0	0	0
2013/11/28	R207	06/11/2014			Bond Future	8.0229	99.1056	8.0461	99.0111	0.288	0.0000	0.0000	0
2013/11/28	R207	06/11/2014	7.35	Put	Bond Future	4,663.7400	4.6637	4,719.1700	4.7192	1.189	0	0	0
2013/11/28	R207	06/11/2014	7.36	Call	Bond Future	1,879.4100	1.8794	1,840.1200	1.8401	(2.091)	0	0	0
2013/11/28	R207	06/11/2014	7.34	Call	Bond Future	1,848.8700	1.8489	1,810.0000	1.8100	(2.102)	0	0	0
2013/11/28	R207	06/11/2014	7.35	Call	Bond Future	1,864.1000	1.8641	1,825.0200	1.8250	(2.096)	0	0	0
2013/11/28	R207	06/11/2014	7.34	Put	Bond Future	4,690.8500	4.6908	4,746.4900	4.7465	1.186	0	0	0
2013/11/28	R208	06/02/2014	6.74	Put	Bond Future	5,916.1000	5.9161	6,030.5400	6.0305	1.934	0	0	0
2013/11/28	R208	06/02/2014			Bond Future	7.8114	96.7513	7.8361	96.6232	0.316	0.0000	0.0000	11,100
2013/11/28	R208	06/02/2014	6.75	Put	Bond Future	5,864.3300	5.8643	5,978.4500	5.9785	1.946	0	0	0
2013/11/28	R208	06/02/2014	6.76	Put	Bond Future	5,812.9000	5.8129	5,926.6700	5.9267	1.957	0	0	0
2013/11/28	R208	06/02/2014	6.74	Call	Bond Future	137.4900	0.1375	123.8300	0.1238	(9.935)	0	0	0
2013/11/28	R208	06/02/2014	6.75	Call	Bond Future	141.6300	0.1416	127.6500	0.1277	(9.871)	0	0	0
2013/11/28	R208	06/02/2014	6.76	Call	Bond Future	146.0700	0.1461	131.7400	0.1317	(9.810)	0	0	0
2013/11/28	R208	08/05/2014	6.31	Call	Bond Future	207.4100	0.2074	194.5100	0.1945	(6.220)	0	0	0
2013/11/28	R208	08/05/2014			Bond Future	7.9274	94.6271	7.9532	94.4974	0.326	0.0000	0.0000	0
2013/11/28	R208	08/05/2014	6.29	Call	Bond Future	199.4300	0.1994	186.9300	0.1869	(6.268)	0	0	0
2013/11/28	R208	08/05/2014	6.31	Put	Bond Future	8,789.9300	8.7899	8,906.7400	8.9067	1.329	0	0	0

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2013/11/28	R208	08/05/2014	6.30	Put	Bond Future	8,841.8900	8.8419	8,958.9100	8.9589	1.323	0	0	0
2013/11/28	R208	08/05/2014	6.29	Put	Bond Future	8,893.9500	8.8939	9,011.1600	9.0112	1.318	0	0	0
2013/11/28	R208	08/05/2014	6.30	Call	Bond Future	203.3800	0.2034	190.6900	0.1907	(6.240)	0	0	0
2013/11/28	R208	07/08/2014	8.28	Call	Bond Future	3,459.3300	3.4593	3,377.9100	3.3779	(2.354)	0	0	0
2013/11/28	R208	07/08/2014			Bond Future	8.0379	95.9348	8.0650	95.8031	0.337	0.0000	0.0000	0
2013/11/28	R208	07/08/2014	7.80	Call	Bond Future	2,280.4100	2.2804	2,216.2700	2.2163	(2.813)	0	0	0
2013/11/28	R208	07/08/2014	7.79	Put	Bond Future	3,473.4000	3.4734	3,541.3100	3.5413	1.955	0	0	0
2013/11/28	R208	07/08/2014	7.81	Put	Bond Future	3,418.0800	3.4181	3,485.2400	3.4852	1.965	0	0	0
2013/11/28	R208	07/08/2014	7.80	Put	Bond Future	3,445.6600	3.4457	3,513.1900	3.5132	1.960	0	0	0
2013/11/28	R208	07/08/2014	8.28	Put	Bond Future	2,291.5000	2.2915	2,341.7500	2.3418	2.193	0	0	630
2013/11/28	R208	07/08/2014	7.81	Call	Bond Future	2,302.1600	2.3022	2,237.6500	2.2376	(2.802)	0	0	0
2013/11/28	R208	07/08/2014	7.79	Call	Bond Future	2,258.7800	2.2588	2,195.0200	2.1950	(2.823)	0	0	0
2013/11/28	R208	06/11/2014	7.46	Call	Bond Future	1,854.2700	1.8543	1,802.7100	1.8027	(2.781)	0	0	0
2013/11/28	R208	06/11/2014			Bond Future	8.1583	93.8653	8.1867	93.7318	0.349	0.0000	0.0000	0
2013/11/28	R208	06/11/2014	7.44	Call	Bond Future	1,820.5400	1.8205	1,769.6100	1.7696	(2.798)	0	0	0
2013/11/28	R208	06/11/2014	7.45	Call	Bond Future	1,837.3500	1.8374	1,786.1100	1.7861	(2.789)	0	0	0
2013/11/28	R208	06/11/2014	8.50	Put	Bond Future	2,553.7100	2.5537	2,603.7000	2.6037	1.958	0	0	1,520
2013/11/28	R208	06/11/2014	7.44	Put	Bond Future	5,266.3100	5.2663	5,348.9300	5.3489	1.569	0	0	0
2013/11/28	R208	06/11/2014	7.46	Put	Bond Future	5,202.0000	5.2020	5,283.9900	5.2840	1.576	0	0	0
2013/11/28	R208	06/11/2014	8.50	Call	Bond Future	4,140.3800	4.1404	4,056.8200	4.0568	(2.018)	0	0	0
2013/11/28	R208	06/11/2014	7.45	Put	Bond Future	5,234.0900	5.2341	5,316.4000	5.3164	1.573	0	0	0
2013/11/28	R209	06/02/2014	8.56	Call	Bond Future	944.3300	0.9443	893.8500	0.8939	(5.346)	0	0	0
2013/11/28	R209	06/02/2014			Bond Future	9.1479	74.9842	9.1673	74.8414	0.212	0.0000	0.0000	23,302
2013/11/28	R209	06/02/2014	8.54	Call	Bond Future	906.4500	0.9064	857.3200	0.8573	(5.420)	0	0	0
2013/11/28	R209	06/02/2014	8.55	Call	Bond Future	925.2500	0.9253	875.4500	0.8755	(5.382)	0	0	0
2013/11/28	R209	06/02/2014	8.54	Put	Bond Future	5,608.1700	5.6082	5,701.9100	5.7019	1.671	0	0	0
2013/11/28	R209	06/02/2014	8.56	Put	Bond Future	5,483.9300	5.4839	5,576.3200	5.5763	1.685	0	0	0
2013/11/28	R209	06/02/2014	8.55	Put	Bond Future	5,545.8400	5.5458	5,638.9100	5.6389	1.678	0	0	0
2013/11/28	R209	08/05/2014			Bond Future	9.2427	72.8255	9.2627	72.6808	0.216	0.0000	0.0000	0
2013/11/28	R209	08/05/2014	7.85	Call	Bond Future	705.7200	0.7057	677.3800	0.6774	(4.016)	0	0	0
2013/11/28	R209	08/05/2014	7.86	Call	Bond Future	716.8600	0.7169	688.1800	0.6882	(4.001)	0	0	0
2013/11/28	R209	08/05/2014	7.84	Call	Bond Future	694.7300	0.6947	666.7200	0.6667	(4.032)	0	0	0
2013/11/28	R209	08/05/2014	7.85	Put	Bond Future	12,001.6300	12.0016	12,117.9800	12.1180	0.969	0	0	0
2013/11/28	R209	08/05/2014	7.84	Put	Bond Future	12,081.3000	12.0813	12,197.9800	12.1980	0.966	0	0	0
2013/11/28	R209	08/05/2014	7.86	Put	Bond Future	11,922.2500	11.9222	12,038.2600	12.0383	0.973	0	0	0
2013/11/28	R209	07/08/2014	9.04	Put	Bond Future	5,974.5700	5.9746	6,044.5200	6.0445	1.171	0	0	0
2013/11/28	R209	07/08/2014			Bond Future	9.3330	73.8319	9.3536	73.6852	0.221	0.0000	0.0000	0
2013/11/28	R209	07/08/2014	9.06	Put	Bond Future	5,887.7200	5.8877	5,956.9400	5.9569	1.176	0	0	0
2013/11/28	R209	07/08/2014	9.05	Put	Bond Future	5,931.0200	5.9310	6,000.6100	6.0006	1.173	0	0	0
2013/11/28	R209	07/08/2014	9.05	Call	Bond Future	3,868.2700	3.8683	3,791.1100	3.7911	(1.995)	0	0	0
2013/11/28	R209	07/08/2014	9.06	Call	Bond Future	3,899.4300	3.8994	3,821.9000	3.8219	(1.988)	0	0	0
2013/11/28	R209	07/08/2014	9.04	Call	Bond Future	3,837.2400	3.8372	3,760.4400	3.7604	(2.001)	0	0	0
2013/11/28	R209	06/11/2014			Bond Future	9.4269	71.7084	9.4482	71.5595	0.226	0.0000	0.0000	0
2013/11/28	R209	06/11/2014	8.99	Put	Bond Future	7,290.0500	7.2900	7,364.7800	7.3648	1.025	0	0	0
2013/11/28	R209	06/11/2014	9.01	Put	Bond Future	7,199.2100	7.1992	7,273.3000	7.2733	1.029	0	0	0
2013/11/28	R209	06/11/2014	9.00	Put	Bond Future	7,244.5200	7.2445	7,318.9300	7.3189	1.027	0	0	0
2013/11/28	R209	06/11/2014	8.99	Call	Bond Future	4,119.4500	4.1194	4,045.3200	4.0453	(1.800)	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
2013/11/28	R209	06/11/2014	9.00	Call	Bond Future	4,148.9200	4.1489	4,074.4700	4.0745	(1.794)	0	0	0
2013/11/28	R209	06/11/2014	9.01	Call	Bond Future	4,178.5000	4.1785	4,103.7300	4.1037	(1.789)	0	0	0
2013/11/28	R210	06/02/2014	161.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R210	06/02/2014			Bond Future	161.7585	161.7585	161.7690	161.7690	0.006	0.0000	0.0000	1,319
2013/11/28	R210	06/02/2014	161.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R210	06/02/2014	161.51	Call	Bond Future	248.4800	0.2485	258.9600	0.2590	4.218	0	0	0
2013/11/28	R210	06/02/2014	161.49	Call	Bond Future	268.4800	0.2685	278.9600	0.2790	3.903	0	0	0
2013/11/28	R210	06/02/2014	161.50	Call	Bond Future	258.4800	0.2585	268.9600	0.2690	4.054	0	0	0
2013/11/28	R210	06/02/2014	161.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R211	06/02/2014	129.00	Call	Bond Future	18.6000	0.0186	20.9400	0.0209	12.581	0	0	0
2013/11/28	R211	06/02/2014			Bond Future	129.0186	129.0186	129.0209	129.0209	0.002	0.0000	0.0000	522
2013/11/28	R211	06/02/2014	129.01	Call	Bond Future	8.6000	0.0086	10.9400	0.0109	27.209	0	0	0
2013/11/28	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R211	06/02/2014	128.99	Call	Bond Future	28.6000	0.0286	30.9400	0.0309	8.182	0	0	0
2013/11/28	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R212	06/02/2014			Bond Future	131.6480	131.6480	131.6549	131.6549	0.005	0.0000	0.0000	21,791
2013/11/28	R212	06/02/2014	132.99	Put	Bond Future	1,341.9900	1.3420	1,335.0800	1.3351	(0.515)	0	0	0
2013/11/28	R212	06/02/2014	133.01	Put	Bond Future	1,361.9900	1.3620	1,355.0800	1.3551	(0.507)	0	0	0
2013/11/28	R212	06/02/2014	133.00	Put	Bond Future	1,351.9900	1.3520	1,345.0800	1.3451	(0.511)	0	0	0
2013/11/28	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R213	06/02/2014			Bond Future	8.9585	86.2102	8.9830	86.0251	0.273	0.0000	0.0000	21,021
2013/11/28	R213	06/02/2014	8.29	Put	Bond Future	6,067.9900	6.0680	6,200.0500	6.2000	2.176	0	0	0
2013/11/28	R213	06/02/2014	8.31	Put	Bond Future	5,937.3900	5.9374	6,067.8100	6.0678	2.197	0	0	0
2013/11/28	R213	06/02/2014	8.29	Call	Bond Future	777.4400	0.7774	724.4500	0.7244	(6.816)	0	0	0
2013/11/28	R213	06/02/2014	8.30	Put	Bond Future	6,002.5000	6.0025	6,133.7400	6.1337	2.186	0	0	0
2013/11/28	R213	06/02/2014	8.30	Call	Bond Future	794.6300	0.7946	740.8200	0.7408	(6.772)	0	0	0
2013/11/28	R213	06/02/2014	8.31	Call	Bond Future	812.0900	0.8121	757.4600	0.7575	(6.727)	0	0	0
2013/11/28	R213	08/05/2014	7.65	Put	Bond Future	12,214.6700	12.2147	12,367.7100	12.3677	1.253	0	0	0
2013/11/28	R213	08/05/2014			Bond Future	9.0570	83.8060	9.0823	83.6186	0.279	0.0000	0.0000	0
2013/11/28	R213	08/05/2014	7.64	Put	Bond Future	12,293.3600	12.2934	12,446.8100	12.4468	1.248	0	0	0
2013/11/28	R213	08/05/2014	7.66	Put	Bond Future	12,136.2400	12.1362	12,288.8700	12.2889	1.258	0	0	0
2013/11/28	R213	08/05/2014	7.65	Call	Bond Future	718.2400	0.7182	683.8400	0.6838	(4.789)	0	0	0
2013/11/28	R213	08/05/2014	7.64	Call	Bond Future	707.2300	0.7072	673.2400	0.6732	(4.806)	0	0	0
2013/11/28	R213	08/05/2014	7.66	Call	Bond Future	729.3900	0.7294	694.5800	0.6946	(4.772)	0	0	0
2013/11/28	R213	07/08/2014	8.86	Call	Bond Future	3,952.7200	3.9527	3,856.3400	3.8563	(2.438)	0	0	0
2013/11/28	R213	07/08/2014			Bond Future	9.1520	84.9640	9.1780	84.7738	0.285	0.0000	0.0000	0
2013/11/28	R213	07/08/2014	8.84	Call	Bond Future	3,889.6800	3.8897	3,794.2400	3.7942	(2.454)	0	0	0
2013/11/28	R213	07/08/2014	8.85	Call	Bond Future	3,921.1300	3.9211	3,825.2200	3.8252	(2.446)	0	0	0
2013/11/28	R213	07/08/2014	8.84	Put	Bond Future	6,215.1000	6.2151	6,309.8300	6.3098	1.524	0	0	0
2013/11/28	R213	07/08/2014	8.86	Put	Bond Future	6,126.2100	6.1262	6,220.0000	6.2200	1.531	0	0	0
2013/11/28	R213	07/08/2014	8.85	Put	Bond Future	6,170.5400	6.1705	6,264.8000	6.2648	1.528	0	0	0

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2013/11/28	R213	06/11/2014	8.84	Call	Bond Future	4,302.7000	4.3027	4,208.5700	4.2086	(2.188)	0	0	0
2013/11/28	R213	06/11/2014	8.85	Put	Bond Future	7,297.2600	7.2973	7,395.5500	7.3955	1.347	0	0	0
2013/11/28	R213	06/11/2014			Bond Future	9.2525	82.6011	9.2795	82.4083	0.291	0.0000	0.0000	0
2013/11/28	R213	06/11/2014	8.85	Call	Bond Future	4,333.0000	4.3330	4,238.4600	4.2385	(2.182)	0	0	0
2013/11/28	R213	06/11/2014	8.86	Call	Bond Future	4,363.4200	4.3634	4,268.4700	4.2685	(2.176)	0	0	0
2013/11/28	R213	06/11/2014	8.84	Put	Bond Future	7,342.5700	7.3426	7,441.2700	7.4413	1.344	0	0	0
2013/11/28	R213	06/11/2014	8.86	Put	Bond Future	7,252.1600	7.2522	7,350.0400	7.3500	1.350	0	0	0
2013/11/28	R214	06/02/2014			Bond Future	9.2798	75.5589	9.2993	75.4122	0.209	0.0000	0.0000	3,127
2013/11/28	R214	06/02/2014	8.99	Put	Bond Future	4,024.4900	4.0245	4,096.3600	4.0964	1.786	0	0	0
2013/11/28	R214	06/02/2014	9.01	Put	Bond Future	3,923.9800	3.9240	3,994.4300	3.9944	1.795	0	0	0
2013/11/28	R214	06/02/2014	8.99	Call	Bond Future	1,774.8200	1.7748	1,700.0100	1.7000	(4.215)	0	0	0
2013/11/28	R214	06/02/2014	9.00	Put	Bond Future	3,974.0200	3.9740	4,045.1700	4.0452	1.790	0	0	0
2013/11/28	R214	06/02/2014	9.00	Call	Bond Future	1,803.9100	1.8039	1,728.3800	1.7284	(4.187)	0	0	0
2013/11/28	R214	06/02/2014	9.01	Call	Bond Future	1,833.2800	1.8333	1,757.0500	1.7571	(4.158)	0	0	0
2013/11/28	R214	08/05/2014			Bond Future	9.3733	73.2673	9.3933	73.1188	0.213	0.0000	0.0000	0
2013/11/28	R214	08/05/2014	9.00	Call	Bond Future	2,879.3700	2.8794	2,805.3200	2.8053	(2.572)	0	0	0
2013/11/28	R214	08/05/2014	8.99	Put	Bond Future	5,798.6500	5.7987	5,873.5800	5.8736	1.292	0	0	0
2013/11/28	R214	08/05/2014	9.01	Put	Bond Future	5,699.7100	5.6997	5,773.7200	5.7737	1.298	0	0	0
2013/11/28	R214	08/05/2014	9.00	Put	Bond Future	5,749.0300	5.7490	5,823.4900	5.8235	1.295	0	0	0
2013/11/28	R214	08/05/2014	9.01	Call	Bond Future	2,909.4000	2.9094	2,834.9000	2.8349	(2.561)	0	0	0
2013/11/28	R214	08/05/2014	8.99	Call	Bond Future	2,849.5100	2.8495	2,775.9300	2.7759	(2.582)	0	0	0
2013/11/28	R248	06/02/2014	9.11	Put	Bond Future	2,242.6700	2.2427	2,430.3200	2.4303	8.367	0	0	0
2013/11/28	R248	06/02/2014			Bond Future	9.3368	97.9517	9.3562	97.7641	0.208	0.0000	0.0000	10,220
2013/11/28	R248	06/02/2014	9.10	Put	Bond Future	2,343.7500	2.3438	2,531.4000	2.5314	8.006	0	0	0
2013/11/28	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R248	06/02/2014	9.09	Put	Bond Future	2,445.0200	2.4450	2,632.6700	2.6327	7.675	0	0	0
2013/11/28	R248	08/05/2014	9.04	Put	Bond Future	3,872.5000	3.8725	4,062.5100	4.0625	4.907	0	0	0
2013/11/28	R248	08/05/2014			Bond Future	9.4328	94.8174	9.4529	94.6274	0.212	0.0000	0.0000	0
2013/11/28	R248	08/05/2014	9.06	Put	Bond Future	3,668.4300	3.6684	3,858.4400	3.8584	5.180	0	0	0
2013/11/28	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R248	08/05/2014	9.05	Put	Bond Future	3,770.3700	3.7704	3,960.3800	3.9604	5.040	0	0	0
2013/11/28	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/28	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **330921**