



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 02/12/2013 to 02/12/2013

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
2013/12/02	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	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
2013/12/02	2025	06/02/2014			Bond Future	110.8322	110.8322	110.8383	110.8383	0.005	0.0000	0.0000	0
2013/12/02	2025	06/02/2014	110.99	Put	Bond Future	157.7700	0.1578	151.6800	0.1517	(3.860)	0	0	0
2013/12/02	2025	06/02/2014	111.01	Put	Bond Future	177.7700	0.1778	171.6800	0.1717	(3.426)	0	0	0
2013/12/02	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	2025	06/02/2014	111.00	Put	Bond Future	167.7700	0.1678	161.6800	0.1617	(3.630)	0	0	0
2013/12/02	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	2037	06/02/2014			Bond Future	9.2715	92.9697	9.3882	91.9423	1.259	0.0000	0.0000	1,652
2013/12/02	2037	06/02/2014	9.38	Call	Bond Future	956.1600	0.9562	0.0000	0.0000	(100.000)	0	0	0
2013/12/02	2037	06/02/2014	9.39	Call	Bond Future	1,043.4500	1.0434	15.9700	0.0160	(98.470)	0	0	0
2013/12/02	2037	06/02/2014	9.37	Call	Bond Future	868.7300	0.8687	0.0000	0.0000	(100.000)	0	0	0
2013/12/02	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	71.3200	0.0713	100.000	0	0	0
2013/12/02	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	158.7500	0.1588	100.000	0	0	0
2013/12/02	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	920.5500	0.9206	100.000	0	0	0
2013/12/02	2037	08/05/2014			Bond Future	9.3761	94.1924	9.4967	93.1509	1.286	0.0000	0.0000	0
2013/12/02	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	1,007.6100	1.0076	100.000	0	0	0
2013/12/02	2037	08/05/2014	9.37	Put	Bond Future	53.3000	0.0533	1,094.8100	1.0948	1954.053	0	0	0
2013/12/02	2037	08/05/2014	9.38	Call	Bond Future	33.9000	0.0339	0.0000	0.0000	(100.000)	0	0	0
2013/12/02	2037	08/05/2014	9.39	Call	Bond Future	120.9600	0.1210	0.0000	0.0000	(100.000)	0	0	0
2013/12/02	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	2037	07/08/2014	9.06	Put	Bond Future	3,700.4800	3.7005	4,760.2100	4.7602	28.638	0	0	0
2013/12/02	2037	07/08/2014			Bond Future	9.4788	91.2342	9.6038	90.1745	1.319	0.0000	0.0000	0
2013/12/02	2037	07/08/2014	9.05	Put	Bond Future	3,791.7800	3.7918	4,851.5100	4.8515	27.948	0	0	0
2013/12/02	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	2037	07/08/2014	9.04	Put	Bond Future	3,883.2200	3.8832	4,942.9500	4.9430	27.290	0	0	0
2013/12/02	2038	06/02/2014	107.00	Call	Bond Future	82.5600	0.0826	90.0400	0.0900	9.060	0	0	0
2013/12/02	2038	06/02/2014			Bond Future	107.0826	107.0826	107.0900	107.0900	0.007	0.0000	0.0000	24
2013/12/02	2038	06/02/2014	107.01	Call	Bond Future	72.5600	0.0726	80.0400	0.0800	10.309	0	0	0
2013/12/02	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	2038	06/02/2014	106.99	Call	Bond Future	92.5600	0.0926	100.0400	0.1000	8.081	0	0	0
2013/12/02	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	2050	06/02/2014			Bond Future	111.5029	111.5029	111.5109	111.5109	0.007	0.0000	0.0000	472
2013/12/02	2050	06/02/2014	110.00	Call	Bond Future	1,502.8700	1.5029	1,510.9300	1.5109	0.536	0	0	0
2013/12/02	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	2050	06/02/2014	110.01	Call	Bond Future	1,492.8700	1.4929	1,500.9300	1.5009	0.540	0	0	0
2013/12/02	2050	06/02/2014	109.99	Call	Bond Future	1,512.8700	1.5129	1,520.9300	1.5209	0.533	0	0	0
2013/12/02	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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2013/12/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	AL37	06/02/2014			Index Future	412.2450	412.2450	410.9970	410.9970	(0.303)	0.0000	0.0000	0
2013/12/02	AL37	08/05/2014			Index Future	417.6660	417.6660	416.4010	416.4010	(0.303)	0.0000	0.0000	0
2013/12/02	AL7T	06/02/2014			Index Future	484.6700	484.6700	482.3130	482.3130	(0.486)	0.0000	0.0000	1
2013/12/02	AL7T	08/05/2014			Index Future	491.0450	491.0450	488.6540	488.6540	(0.487)	0.0000	0.0000	0
2013/12/02	ALBI	06/02/2014			Index Future	436.0690	436.0690	433.4810	433.4810	(0.593)	0.0000	0.0000	790
2013/12/02	ALBI	08/05/2014			Index Future	441.8040	441.8040	439.1800	439.1800	(0.594)	0.0000	0.0000	85
2013/12/02	ALBI	07/08/2014			Index Future	447.8970	447.8970	445.2170	445.2170	(0.598)	0.0000	0.0000	0
2013/12/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	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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2013/12/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/02	EL28	06/02/2014			Bond Future	113.0978	113.0978	113.1061	113.1061	0.007	0.0000	0.0000	0
2013/12/02	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	EL28	06/02/2014	111.01	Call	Bond Future	2,087.8400	2.0878	2,096.1200	2.0961	0.397	0	0	0
2013/12/02	EL28	06/02/2014	110.99	Call	Bond Future	2,107.8400	2.1078	2,116.1200	2.1161	0.393	0	0	0
2013/12/02	EL28	06/02/2014	111.00	Call	Bond Future	2,097.8400	2.0978	2,106.1200	2.1061	0.395	0	0	0
2013/12/02	ES33	06/02/2014	9.54	Put	Bond Future	2,180.1000	2.1801	2,981.9800	2.9820	36.782	0	0	0
2013/12/02	ES33	06/02/2014			Bond Future	9.8345	82.9561	9.9460	82.1542	1.134	0.0000	0.0000	6,292
2013/12/02	ES33	06/02/2014	9.56	Put	Bond Future	2,029.1500	2.0291	2,831.0300	2.8310	39.518	0	0	0
2013/12/02	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	ES33	06/02/2014	9.55	Put	Bond Future	2,104.5700	2.1046	2,906.4500	2.9064	38.102	0	0	0
2013/12/02	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	ES33	08/05/2014	9.55	Put	Bond Future	2,985.8800	2.9859	3,798.8200	3.7988	27.226	0	0	0
2013/12/02	ES33	08/05/2014			Bond Future	9.9584	80.2650	10.0737	79.4521	1.158	0.0000	0.0000	0
2013/12/02	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	ES33	08/05/2014	9.54	Put	Bond Future	3,061.1700	3.0612	3,874.1100	3.8741	26.557	0	0	0
2013/12/02	ES33	08/05/2014	9.56	Put	Bond Future	2,910.6900	2.9107	3,723.6300	3.7236	27.929	0	0	0

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2013/12/02	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	GOVI	06/02/2014			GOVI	435.6530	435.6530	433.2050	433.2050	(0.562)	0.0000	0.0000	465
2013/12/02	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	GOVI	06/02/2014	439.99	Put	GOVI	43,370.0000	4.3370	67,850.0000	6.7850	56.445	0	0	0
2013/12/02	GOVI	06/02/2014	440.01	Put	GOVI	43,570.0000	4.3570	68,050.0000	6.8050	56.185	0	0	0
2013/12/02	GOVI	06/02/2014	440.00	Put	GOVI	43,470.0000	4.3470	67,950.0000	6.7950	56.315	0	0	0
2013/12/02	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	GOVI	08/05/2014			GOVI	441.3830	441.3830	438.9010	438.9010	(0.562)	0.0000	0.0000	0
2013/12/02	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	GOVI	08/05/2014	441.99	Put	GOVI	6,070.0000	0.6070	30,890.0000	3.0890	408.896	0	0	0
2013/12/02	GOVI	08/05/2014	442.01	Put	GOVI	6,270.0000	0.6270	31,090.0000	3.1090	395.853	0	0	0
2013/12/02	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	GOVI	08/05/2014	442.00	Put	GOVI	6,170.0000	0.6170	30,990.0000	3.0990	402.269	0	0	0
2013/12/02	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	GOVI	07/08/2014			GOVI	447.4700	447.4700	444.9340	444.9340	(0.567)	0.0000	0.0000	0
2013/12/02	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	GOVI	07/08/2014	459.99	Put	GOVI	125,200.0000	12.5200	150,560.0000	15.0560	20.256	0	0	0
2013/12/02	GOVI	07/08/2014	460.01	Put	GOVI	125,400.0000	12.5400	150,760.0000	15.0760	20.223	0	0	0
2013/12/02	GOVI	07/08/2014	460.00	Put	GOVI	125,300.0000	12.5300	150,660.0000	15.0660	20.239	0	0	0
2013/12/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/02	IGOV	06/02/2014			Index Future	200.6630	200.6630	200.6740	200.6740	0.005	0.0000	0.0000	1,328
2013/12/02	IGOV	08/05/2014			Index Future	203.3270	203.3270	203.3370	203.3370	0.005	0.0000	0.0000	7
2013/12/02	ILBI	06/02/2014			Index Future	543.8350	543.8350	543.5140	543.5140	(0.059)	0.0000	0.0000	190
2013/12/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/02	JBAF	18/12/2013			Jibar Tradeable Future	5.2000	94.8000	5.2100	94.7900	0.192	0.0000	0.0000	1,500
2013/12/02	JBAF	15/01/2014			Jibar Tradeable Future	5.2300	94.7700	5.2400	94.7600	0.191	0.0000	0.0000	1,000
2013/12/02	JBAF	19/02/2014			Jibar Tradeable Future	5.2900	94.7100	5.3100	94.6900	0.378	0.0000	0.0000	0
2013/12/02	JBAF	19/03/2014			Jibar Tradeable Future	5.3800	94.6200	5.3900	94.6100	0.186	0.0000	0.0000	0
2013/12/02	JBAF	16/04/2014			Jibar Tradeable Future	5.4600	94.5400	5.4800	94.5200	0.366	0.0000	0.0000	0
2013/12/02	JBAF	21/05/2014			Jibar Tradeable Future	5.6200	94.3800	5.6300	94.3700	0.178	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
2013/12/02	JBAF	18/06/2014			Jibar Tradeable Future	5.7000	94.3000	5.7300	94.2700	0.526	0.0000	0.0000	5,000
2013/12/02	JBAF	17/09/2014			Jibar Tradeable Future	6.0700	93.9300	6.1000	93.9000	0.494	0.0000	0.0000	1,000
2013/12/02	JBAF	17/12/2014			Jibar Tradeable Future	6.4600	93.5400	6.5200	93.4800	0.929	0.0000	0.0000	0
2013/12/02	JBAF	18/03/2015			Jibar Tradeable Future	6.7900	93.2100	6.8500	93.1500	0.884	0.0000	0.0000	150
2013/12/02	JBAF	17/06/2015			Jibar Tradeable Future	7.1000	92.9000	7.1700	92.8300	0.986	0.0000	0.0000	2,200
2013/12/02	JBAF	16/09/2015			Jibar Tradeable Future	7.4000	92.6000	7.4700	92.5300	0.946	0.0000	0.0000	0
2013/12/02	R023	06/02/2014			Bond Future	8.0725	101.4620	8.1641	100.8913	1.135	0.0000	0.0000	11,259
2013/12/02	R023	06/02/2014	7.84	Put	Bond Future	1,467.1800	1.4672	2,037.9500	2.0379	38.903	0	0	0
2013/12/02	R023	06/02/2014	7.86	Put	Bond Future	1,339.8600	1.3399	1,910.6300	1.9106	42.599	0	0	0
2013/12/02	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R023	06/02/2014	7.85	Put	Bond Future	1,403.5000	1.4035	1,974.2700	1.9743	40.668	0	0	0
2013/12/02	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R023	08/05/2014			Bond Future	8.1799	98.8799	8.2754	98.3010	1.168	0.0000	0.0000	0
2013/12/02	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R023	08/05/2014	7.59	Put	Bond Future	3,674.7600	3.6748	4,253.6500	4.2537	15.753	0	0	0
2013/12/02	R023	08/05/2014	7.61	Put	Bond Future	3,547.3100	3.5473	4,126.2000	4.1262	16.319	0	0	0
2013/12/02	R023	08/05/2014	7.60	Put	Bond Future	3,611.0100	3.6110	4,189.9000	4.1899	16.031	0	0	0
2013/12/02	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R157	06/02/2014	5.64	Call	Bond Future	98.1800	0.0982	74.8000	0.0748	(23.813)	0	0	0
2013/12/02	R157	06/02/2014	5.65	Put	Bond Future	1,140.9100	1.1409	1,232.2700	1.2323	8.008	0	0	0
2013/12/02	R157	06/02/2014			Bond Future	6.2961	116.2707	6.3682	116.1554	1.145	0.0000	0.0000	32,109
2013/12/02	R157	06/02/2014	5.65	Call	Bond Future	101.0400	0.1010	77.1500	0.0771	(23.644)	0	0	0
2013/12/02	R157	06/02/2014	5.66	Call	Bond Future	103.9600	0.1040	79.5500	0.0796	(23.480)	0	0	0
2013/12/02	R157	06/02/2014	5.64	Put	Bond Future	1,154.2500	1.1542	1,246.1200	1.2461	7.959	0	0	0
2013/12/02	R157	06/02/2014	5.66	Put	Bond Future	1,127.6400	1.1276	1,218.4800	1.2185	8.056	0	0	0
2013/12/02	R157	08/05/2014	5.20	Call	Bond Future	92.3700	0.0924	76.0500	0.0761	(17.668)	0	0	0
2013/12/02	R157	08/05/2014			Bond Future	6.4948	110.9921	6.5821	110.8747	1.345	0.0000	0.0000	0
2013/12/02	R157	08/05/2014	5.21	Call	Bond Future	94.0600	0.0941	77.5000	0.0775	(17.606)	0	0	0
2013/12/02	R157	08/05/2014	5.19	Call	Bond Future	90.7100	0.0907	74.6200	0.0746	(17.738)	0	0	0
2013/12/02	R157	08/05/2014	5.20	Put	Bond Future	1,854.0300	1.8540	1,955.1200	1.9551	5.452	0	0	0
2013/12/02	R157	08/05/2014	5.19	Put	Bond Future	1,866.1300	1.8661	1,967.4500	1.9675	5.429	0	0	0
2013/12/02	R157	08/05/2014	5.21	Put	Bond Future	1,841.9600	1.8420	1,942.8100	1.9428	5.475	0	0	0
2013/12/02	R157	07/08/2014	6.76	Put	Bond Future	669.6900	0.6697	727.2000	0.7272	8.588	0	0	0
2013/12/02	R157	07/08/2014			Bond Future	6.7106	112.5240	6.8239	112.4004	1.687	0.0000	0.0000	0
2013/12/02	R157	07/08/2014	6.75	Put	Bond Future	674.6900	0.6747	732.5100	0.7325	8.570	0	0	0
2013/12/02	R157	07/08/2014	6.74	Call	Bond Future	712.1800	0.7122	646.6400	0.6466	(9.203)	0	0	0
2013/12/02	R157	07/08/2014	6.75	Call	Bond Future	717.7000	0.7177	651.8500	0.6519	(9.175)	0	0	0
2013/12/02	R157	07/08/2014	6.76	Call	Bond Future	723.6200	0.7236	657.4600	0.6575	(9.143)	0	0	0
2013/12/02	R157	07/08/2014	6.74	Put	Bond Future	680.0900	0.6801	738.2200	0.7382	8.547	0	0	0
2013/12/02	R157	06/11/2014	6.19	Put	Bond Future	1,106.2400	1.1062	1,186.9500	1.1869	7.296	0	0	0
2013/12/02	R157	06/11/2014			Bond Future	7.0700	107.2716	7.2153	107.1495	2.056	0.0000	0.0000	0
2013/12/02	R157	06/11/2014	6.21	Put	Bond Future	1,094.8100	1.0948	1,175.0600	1.1751	7.330	0	0	0
2013/12/02	R157	06/11/2014	6.20	Put	Bond Future	1,100.5100	1.1005	1,180.9900	1.1810	7.313	0	0	0
2013/12/02	R157	06/11/2014	6.21	Call	Bond Future	367.4700	0.3675	325.5500	0.3255	(11.408)	0	0	0

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2013/12/02	R157	06/11/2014	6.19	Call	Bond Future	361.8900	0.3619	320.4300	0.3204	(11.457)	0	0	0
2013/12/02	R157	06/11/2014	6.20	Call	Bond Future	364.6700	0.3647	322.9800	0.3230	(11.432)	0	0	0
2013/12/02	R186	06/02/2014	8.75	Put	Bond Future	1,503.5200	1.5035	1,775.8800	1.7759	18.115	0	0	250
2013/12/02	R186	06/02/2014			Bond Future	8.3865	117.9152	8.4984	116.9519	1.334	0.0000	0.0000	60,360
2013/12/02	R186	06/02/2014	7.75	Call	Bond Future	824.3100	0.8243	596.3400	0.5963	(27.656)	0	0	0
2013/12/02	R186	06/02/2014	7.74	Put	Bond Future	6,596.9400	6.5969	7,336.2200	7.3362	11.206	0	0	0
2013/12/02	R186	06/02/2014	7.76	Put	Bond Future	6,450.0600	6.4501	7,181.3300	7.1813	11.337	0	0	0
2013/12/02	R186	06/02/2014	7.75	Put	Bond Future	6,523.2900	6.5233	7,258.5800	7.2586	11.272	0	0	0
2013/12/02	R186	06/02/2014	8.75	Call	Bond Future	4,591.7800	4.5918	3,900.8800	3.9009	(15.046)	0	0	0
2013/12/02	R186	06/02/2014	7.76	Call	Bond Future	843.5900	0.8436	611.6000	0.6116	(27.500)	0	0	0
2013/12/02	R186	06/02/2014	7.74	Call	Bond Future	805.3600	0.8054	581.3800	0.5814	(27.811)	0	0	0
2013/12/02	R186	08/05/2014	7.50	Put	Bond Future	10,010.1400	10.0101	10,767.1800	10.7672	7.563	0	0	0
2013/12/02	R186	08/05/2014	8.25	Put	Bond Future	5,282.4900	5.2825	5,811.7200	5.8117	10.019	0	0	0
2013/12/02	R186	08/05/2014			Bond Future	8.4919	119.4660	8.6081	118.4893	1.368	0.0000	0.0000	640
2013/12/02	R186	08/05/2014	9.25	Put	Bond Future	1,780.1700	1.7802	2,016.7100	2.0167	13.287	0	0	8,000
2013/12/02	R186	08/05/2014	7.09	Put	Bond Future	13,362.9900	13.3630	14,210.0200	14.2100	6.339	0	0	0
2013/12/02	R186	08/05/2014	7.10	Call	Bond Future	616.1000	0.6161	484.6100	0.4846	(21.342)	0	0	0
2013/12/02	R186	08/05/2014	8.50	Call	Bond Future	4,190.6900	4.1907	3,662.2700	3.6623	(12.609)	0	0	0
2013/12/02	R186	08/05/2014	7.11	Call	Bond Future	626.8900	0.6269	493.5300	0.4935	(21.273)	0	0	0
2013/12/02	R186	08/05/2014	9.25	Call	Bond Future	7,949.5900	7.9496	7,209.4600	7.2095	(9.310)	0	0	0
2013/12/02	R186	08/05/2014	8.25	Call	Bond Future	3,210.8600	3.2109	2,763.4200	2.7634	(13.935)	0	0	8,000
2013/12/02	R186	08/05/2014	7.09	Call	Bond Future	605.4600	0.6055	475.8200	0.4758	(21.412)	0	0	0
2013/12/02	R186	08/05/2014	8.50	Put	Bond Future	4,122.3900	4.1224	4,570.6400	4.5706	10.874	0	0	1,933
2013/12/02	R186	08/05/2014	7.11	Put	Bond Future	13,189.0500	13.1890	14,032.3600	14.0324	6.394	0	0	0
2013/12/02	R186	08/05/2014	7.50	Call	Bond Future	1,177.4300	1.1774	957.8000	0.9578	(18.653)	0	0	1,933
2013/12/02	R186	08/05/2014	7.10	Put	Bond Future	13,275.8900	13.2759	14,121.0700	14.1211	6.366	0	0	0
2013/12/02	R186	07/08/2014	8.31	Call	Bond Future	4,152.4100	4.1524	3,688.5200	3.6885	(11.172)	0	0	0
2013/12/02	R186	07/08/2014			Bond Future	8.5921	115.8232	8.7132	114.8282	1.409	0.0000	0.0000	0
2013/12/02	R186	07/08/2014	8.92	Put	Bond Future	4,017.9500	4.0180	4,396.7800	4.3968	9.428	0	0	840
2013/12/02	R186	07/08/2014	8.29	Call	Bond Future	4,080.5300	4.0805	3,621.8100	3.6218	(11.242)	0	0	0
2013/12/02	R186	07/08/2014	8.30	Call	Bond Future	4,116.3800	4.1164	3,655.0700	3.6551	(11.207)	0	0	0
2013/12/02	R186	07/08/2014	8.29	Put	Bond Future	6,616.3100	6.6163	7,152.5400	7.1525	8.105	0	0	0
2013/12/02	R186	07/08/2014	8.31	Put	Bond Future	6,517.9100	6.5179	7,048.9700	7.0490	8.148	0	0	0
2013/12/02	R186	07/08/2014	8.92	Call	Bond Future	6,684.0900	6.6841	6,067.9700	6.0680	(9.218)	0	0	0
2013/12/02	R186	07/08/2014	8.30	Put	Bond Future	6,566.9800	6.5670	7,100.6200	7.1006	8.126	0	0	0
2013/12/02	R186	06/11/2014	8.14	Call	Bond Future	3,937.3100	3.9373	3,521.4200	3.5214	(10.563)	0	0	0
2013/12/02	R186	06/11/2014	8.15	Put	Bond Future	8,503.8100	8.5038	9,091.1100	9.0911	6.906	0	0	0
2013/12/02	R186	06/11/2014			Bond Future	8.6964	117.4246	8.8217	116.4192	1.441	0.0000	0.0000	0
2013/12/02	R186	06/11/2014	9.17	Call	Bond Future	7,994.1600	7.9942	7,354.3300	7.3543	(8.004)	0	0	0
2013/12/02	R186	06/11/2014	8.15	Call	Bond Future	3,969.4600	3.9695	3,551.3100	3.5513	(10.534)	0	0	0
2013/12/02	R186	06/11/2014	8.16	Call	Bond Future	4,001.3300	4.0013	3,580.9300	3.5809	(10.507)	0	0	0
2013/12/02	R186	06/11/2014	9.17	Put	Bond Future	4,258.2600	4.2583	4,623.8800	4.6239	8.586	0	0	2,010
2013/12/02	R186	06/11/2014	8.14	Put	Bond Future	8,556.9700	8.5570	9,146.5300	9.1465	6.890	0	0	0
2013/12/02	R186	06/11/2014	8.16	Put	Bond Future	8,450.4600	8.4505	9,035.5100	9.0355	6.923	0	0	0
2013/12/02	R197	06/02/2014			Bond Future	276.2404	276.2404	276.2550	276.2550	0.005	0.0000	0.0000	2,049
2013/12/02	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/12/02	R197	06/02/2014	279.99	Put	Bond Future	3,749.6300	3.7496	3,734.9800	3.7350	(0.391)	0	0	0
2013/12/02	R197	06/02/2014	280.01	Put	Bond Future	3,769.6300	3.7696	3,754.9800	3.7550	(0.389)	0	0	0
2013/12/02	R197	06/02/2014	280.00	Put	Bond Future	3,759.6300	3.7596	3,744.9800	3.7450	(0.390)	0	0	0
2013/12/02	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R201	06/02/2014	5.24	Put	Bond Future	30.5100	0.0305	33.6000	0.0336	10.128	0	0	0
2013/12/02	R201	06/02/2014			Bond Future	4.5085	104.7675	4.5601	104.7232	1.145	0.0000	0.0000	0
2013/12/02	R201	06/02/2014	5.26	Put	Bond Future	28.6300	0.0286	31.5300	0.0315	10.129	0	0	0
2013/12/02	R201	06/02/2014	5.24	Call	Bond Future	654.5400	0.6545	613.3800	0.6134	(6.288)	0	0	0
2013/12/02	R201	06/02/2014	5.25	Put	Bond Future	29.5100	0.0295	32.5100	0.0325	10.166	0	0	0
2013/12/02	R201	06/02/2014	5.25	Call	Bond Future	662.0300	0.6620	620.7800	0.6208	(6.231)	0	0	0
2013/12/02	R201	06/02/2014	5.26	Call	Bond Future	669.6400	0.6696	628.2900	0.6283	(6.175)	0	0	0
2013/12/02	R201	08/05/2014			Bond Future	4.1741	106.1453	4.2486	106.0999	1.785	0.0000	0.0000	0
2013/12/02	R201	08/05/2014	4.75	Call	Bond Future	467.1700	0.4672	433.3700	0.4334	(7.235)	0	0	0
2013/12/02	R201	08/05/2014	4.76	Call	Bond Future	471.4600	0.4715	437.5300	0.4375	(7.197)	0	0	0
2013/12/02	R201	08/05/2014	4.74	Call	Bond Future	462.8900	0.4629	429.2300	0.4292	(7.272)	0	0	0
2013/12/02	R201	08/05/2014	4.76	Put	Bond Future	115.2400	0.1152	126.7300	0.1267	9.970	0	0	0
2013/12/02	R201	08/05/2014	4.75	Put	Bond Future	117.0100	0.1170	128.6300	0.1286	9.931	0	0	0
2013/12/02	R201	08/05/2014	4.74	Put	Bond Future	118.7900	0.1188	130.5500	0.1305	9.900	0	0	0
2013/12/02	R201	07/08/2014	5.31	Put	Bond Future	14.3300	0.0143	17.4300	0.0174	21.633	0	0	0
2013/12/02	R201	07/08/2014			Bond Future	3.1710	103.2005	3.3086	103.1501	4.340	0.0000	0.0000	0
2013/12/02	R201	07/08/2014	5.30	Put	Bond Future	14.5600	0.0146	17.7100	0.0177	21.635	0	0	0
2013/12/02	R201	07/08/2014	5.31	Call	Bond Future	791.7800	0.7918	744.5000	0.7445	(5.971)	0	0	0
2013/12/02	R201	07/08/2014	5.29	Call	Bond Future	785.0400	0.7850	737.8500	0.7378	(6.011)	0	0	0
2013/12/02	R201	07/08/2014	5.30	Call	Bond Future	788.4100	0.7884	741.1800	0.7412	(5.991)	0	0	0
2013/12/02	R201	07/08/2014	5.29	Put	Bond Future	14.8000	0.0148	17.9900	0.0180	21.554	0	0	0
2013/12/02	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R202	06/02/2014			Bond Future	210.3535	210.3535	210.3672	210.3672	0.007	0.0000	0.0000	44,679
2013/12/02	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R202	06/02/2014	208.99	Call	Bond Future	1,363.5000	1.3635	1,377.2200	1.3772	1.006	0	0	0
2013/12/02	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R202	06/02/2014	209.00	Call	Bond Future	1,353.5000	1.3535	1,367.2200	1.3672	1.014	0	0	0
2013/12/02	R202	06/02/2014	209.01	Call	Bond Future	1,343.5000	1.3435	1,357.2200	1.3572	1.021	0	0	0
2013/12/02	R203	06/02/2014			Bond Future	7.0989	106.9760	7.1824	106.7102	1.176	0.0000	0.0000	8,517
2013/12/02	R203	06/02/2014	5.95	Put	Bond Future	3,782.6500	3.7826	4,035.1100	4.0351	6.674	0	0	0
2013/12/02	R203	06/02/2014	6.14	Put	Bond Future	3,187.5100	3.1875	3,429.7900	3.4298	7.601	0	0	0
2013/12/02	R203	06/02/2014	6.16	Put	Bond Future	3,126.4000	3.1264	3,367.3400	3.3673	7.707	0	0	0
2013/12/02	R203	06/02/2014	6.84	Put	Bond Future	1,345.4700	1.3455	1,506.1100	1.5061	11.939	0	0	0
2013/12/02	R203	06/02/2014	6.15	Put	Bond Future	3,156.9200	3.1569	3,398.5300	3.3985	7.653	0	0	0
2013/12/02	R203	06/02/2014	5.95	Call	Bond Future	37.4300	0.0374	24.0400	0.0240	(35.773)	0	0	16
2013/12/02	R203	06/02/2014	6.16	Call	Bond Future	78.0100	0.0780	53.1000	0.0531	(31.932)	0	0	0
2013/12/02	R203	06/02/2014	6.84	Call	Bond Future	515.6700	0.5157	410.4600	0.4105	(20.403)	0	0	13
2013/12/02	R203	06/02/2014	6.14	Call	Bond Future	72.9900	0.0730	49.4200	0.0494	(32.292)	0	0	0
2013/12/02	R203	06/02/2014	6.15	Call	Bond Future	75.4700	0.0755	51.2300	0.0512	(32.119)	0	0	0
2013/12/02	R203	08/05/2014	7.40	Put	Bond Future	1,105.2800	1.1053	1,216.2200	1.2162	10.037	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/12/02	R203	08/05/2014	5.76	Call	Bond Future	120.8700		0.1209	95.9000	0.0959	(20.659)	0	0	0
2013/12/02	R203	08/05/2014	6.84	Call	Bond Future	778.1800		0.7782	674.4800	0.6745	(13.326)	0	0	13
2013/12/02	R203	08/05/2014	5.74	Call	Bond Future	115.9900		0.1160	91.8500	0.0919	(20.812)	0	0	0
2013/12/02	R203	08/05/2014			Bond Future	7.2512		104.2226	7.3422	103.9527	1.254	0.0000	0.0000	0
2013/12/02	R203	08/05/2014	5.76	Put	Bond Future	4,675.9700		4.6760	4,920.9500	4.9210	5.239	0	0	0
2013/12/02	R203	08/05/2014	6.84	Put	Bond Future	2,010.1800		2.0102	2,176.4300	2.1764	8.270	0	0	0
2013/12/02	R203	08/05/2014	5.75	Put	Bond Future	4,704.8900		4.7049	4,950.2900	4.9503	5.216	0	0	0
2013/12/02	R203	08/05/2014	5.74	Put	Bond Future	4,733.8500		4.7338	4,979.6600	4.9797	5.193	0	0	0
2013/12/02	R203	08/05/2014	7.40	Call	Bond Future	1,546.5100		1.5465	1,387.5000	1.3875	(10.282)	0	0	16
2013/12/02	R203	08/05/2014	5.75	Call	Bond Future	118.4100		0.1184	93.8600	0.0939	(20.733)	0	0	0
2013/12/02	R203	07/08/2014	7.30	Call	Bond Future	1,417.1600		1.4172	1,278.8100	1.2788	(9.762)	0	0	0
2013/12/02	R203	07/08/2014			Bond Future	7.4009		105.6607	7.5018	105.3827	1.363	0.0000	0.0000	0
2013/12/02	R203	07/08/2014	7.31	Call	Bond Future	1,430.4000		1.4304	1,291.2500	1.2913	(9.728)	0	0	0
2013/12/02	R203	07/08/2014	6.84	Put	Bond Future	2,448.0700		2.4481	2,624.3100	2.6243	7.199	0	0	0
2013/12/02	R203	07/08/2014	7.29	Put	Bond Future	1,710.4900		1.7105	1,850.9600	1.8510	8.212	0	0	0
2013/12/02	R203	07/08/2014	7.31	Put	Bond Future	1,681.5100		1.6815	1,820.3800	1.8204	8.259	0	0	0
2013/12/02	R203	07/08/2014	7.30	Put	Bond Future	1,695.9500		1.6959	1,835.6200	1.8356	8.236	0	0	0
2013/12/02	R203	07/08/2014	7.29	Call	Bond Future	1,404.0000		1.4040	1,266.4500	1.2664	(9.797)	0	0	0
2013/12/02	R203	07/08/2014	6.84	Call	Bond Future	885.6300		0.8856	783.8500	0.7839	(11.492)	0	0	30
2013/12/02	R203	06/11/2014	6.86	Call	Bond Future	933.7300		0.9337	835.8500	0.8358	(10.483)	0	0	0
2013/12/02	R203	06/11/2014			Bond Future	7.5825		102.9610	7.6924	102.6821	1.449	0.0000	0.0000	0
2013/12/02	R203	06/11/2014	6.84	Call	Bond Future	915.5100		0.9155	818.9300	0.8189	(10.549)	0	0	0
2013/12/02	R203	06/11/2014	6.85	Call	Bond Future	924.5900		0.9246	827.3600	0.8274	(10.516)	0	0	0
2013/12/02	R203	06/11/2014	6.84	Put	Bond Future	2,825.7900		2.8258	3,008.1100	3.0081	6.452	0	0	0
2013/12/02	R203	06/11/2014	6.86	Put	Bond Future	2,791.9700		2.7920	2,972.9900	2.9730	6.484	0	0	0
2013/12/02	R203	06/11/2014	6.85	Put	Bond Future	2,808.8500		2.8088	2,990.5200	2.9905	6.468	0	0	0
2013/12/02	R204	06/02/2014	6.39	Call	Bond Future	152.2900		0.1523	109.9100	0.1099	(27.828)	0	0	0
2013/12/02	R204	06/02/2014			Bond Future	7.3483		103.7506	7.4308	103.4139	1.123	0.0000	0.0000	28,279
2013/12/02	R204	06/02/2014	6.40	Call	Bond Future	156.5800		0.1566	113.2500	0.1132	(27.673)	0	0	0
2013/12/02	R204	06/02/2014	6.41	Call	Bond Future	160.9700		0.1610	116.6700	0.1167	(27.521)	0	0	0
2013/12/02	R204	06/02/2014	6.39	Put	Bond Future	4,164.6300		4.1646	4,458.9900	4.4590	7.068	0	0	0
2013/12/02	R204	06/02/2014	6.41	Put	Bond Future	4,087.6300		4.0876	4,380.0700	4.3801	7.154	0	0	0
2013/12/02	R204	06/02/2014	6.40	Put	Bond Future	4,126.0700		4.1261	4,419.4800	4.4195	7.111	0	0	0
2013/12/02	R204	08/05/2014			Bond Future	7.4828		105.1151	7.5709	104.7734	1.178	0.0000	0.0000	0
2013/12/02	R204	08/05/2014	6.05	Call	Bond Future	207.0800		0.2071	168.0400	0.1680	(18.853)	0	0	0
2013/12/02	R204	08/05/2014	6.06	Call	Bond Future	211.0600		0.2111	171.4100	0.1714	(18.786)	0	0	0
2013/12/02	R204	08/05/2014	6.04	Call	Bond Future	203.1700		0.2032	164.7300	0.1647	(18.920)	0	0	0
2013/12/02	R204	08/05/2014	6.05	Put	Bond Future	5,964.3000		5.9643	6,267.0000	6.2670	5.075	0	0	0
2013/12/02	R204	08/05/2014	6.04	Put	Bond Future	6,001.9400		6.0019	6,305.2400	6.3052	5.053	0	0	0
2013/12/02	R204	08/05/2014	6.06	Put	Bond Future	5,926.7400		5.9267	6,228.8300	6.2288	5.097	0	0	0
2013/12/02	R204	07/08/2014			Bond Future	7.6131		102.5340	7.7085	102.1833	1.253	0.0000	0.0000	0
2013/12/02	R204	07/08/2014	7.44	Put	Bond Future	2,586.0800		2.5861	2,764.5200	2.7645	6.900	0	0	0
2013/12/02	R204	07/08/2014	7.46	Put	Bond Future	2,546.3600		2.5464	2,722.9300	2.7229	6.934	0	0	0
2013/12/02	R204	07/08/2014	7.45	Put	Bond Future	2,566.1700		2.5662	2,743.6700	2.7437	6.917	0	0	0
2013/12/02	R204	07/08/2014	7.78	Call	Bond Future	2,580.4200		2.5804	2,376.9100	2.3769	(7.887)	0	0	0
2013/12/02	R204	07/08/2014	7.46	Call	Bond Future	1,980.5400		1.9805	1,806.4100	1.8064	(8.792)	0	0	0
2013/12/02	R204	07/08/2014	7.44	Call	Bond Future	1,946.0500		1.9460	1,773.7900	1.7738	(8.852)	0	0	0

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2013/12/02	R204	07/08/2014	7.78	Put	Bond Future	1,967.7400	1.9677	2,114.9300	2.1149	7.480	0	0	530
2013/12/02	R204	07/08/2014	7.45	Call	Bond Future	1,963.2500	1.9632	1,790.0500	1.7900	(8.822)	0	0	0
2013/12/02	R204	06/11/2014	7.99	Put	Bond Future	2,258.9300	2.2589	2,405.8900	2.4059	6.506	0	0	1,270
2013/12/02	R204	06/11/2014			Bond Future	7.7577	103.9516	7.8592	103.5990	1.309	0.0000	0.0000	0
2013/12/02	R204	06/11/2014	6.99	Put	Bond Future	4,189.5600	4.1896	4,411.9300	4.4119	5.308	0	0	0
2013/12/02	R204	06/11/2014	7.01	Put	Bond Future	4,142.8600	4.1429	4,363.7300	4.3637	5.331	0	0	0
2013/12/02	R204	06/11/2014	6.99	Call	Bond Future	1,473.0900	1.4731	1,342.8100	1.3428	(8.844)	0	0	0
2013/12/02	R204	06/11/2014	7.00	Put	Bond Future	4,166.1700	4.1662	4,387.8000	4.3878	5.320	0	0	0
2013/12/02	R204	06/11/2014	7.99	Call	Bond Future	3,063.8500	3.0638	2,858.1600	2.8582	(6.713)	0	0	0
2013/12/02	R204	06/11/2014	7.00	Call	Bond Future	1,485.6500	1.4856	1,354.6300	1.3546	(8.819)	0	0	0
2013/12/02	R204	06/11/2014	7.01	Call	Bond Future	1,498.2900	1.4983	1,366.5100	1.3665	(8.795)	0	0	0
2013/12/02	R207	06/02/2014			Bond Future	7.6399	98.7018	7.7218	98.3219	1.073	0.0000	0.0000	19,842
2013/12/02	R207	06/02/2014	6.65	Call	Bond Future	180.0000	0.1800	131.1600	0.1312	(27.133)	0	0	0
2013/12/02	R207	06/02/2014	6.64	Put	Bond Future	4,955.1700	4.9552	5,287.2400	5.2872	6.701	0	0	0
2013/12/02	R207	06/02/2014	6.66	Put	Bond Future	4,866.5100	4.8665	5,196.4600	5.1965	6.780	0	0	0
2013/12/02	R207	06/02/2014	6.65	Put	Bond Future	4,910.7700	4.9108	5,241.7900	5.2418	6.741	0	0	0
2013/12/02	R207	06/02/2014	6.66	Call	Bond Future	184.9000	0.1849	134.9900	0.1350	(26.993)	0	0	0
2013/12/02	R207	06/02/2014	6.64	Call	Bond Future	175.2000	0.1752	127.4100	0.1274	(27.277)	0	0	0
2013/12/02	R207	08/05/2014	6.19	Put	Bond Future	7,569.8800	7.5699	7,915.8600	7.9159	4.570	0	0	0
2013/12/02	R207	08/05/2014	6.21	Put	Bond Future	7,480.6600	7.4807	7,825.4100	7.8254	4.609	0	0	0
2013/12/02	R207	08/05/2014			Bond Future	7.7695	99.9998	7.8562	99.6144	1.116	0.0000	0.0000	0
2013/12/02	R207	08/05/2014	6.20	Put	Bond Future	7,525.2300	7.5252	7,870.6000	7.8706	4.589	0	0	0
2013/12/02	R207	08/05/2014	6.20	Call	Bond Future	215.5500	0.2155	175.5200	0.1755	(18.571)	0	0	0
2013/12/02	R207	08/05/2014	6.21	Call	Bond Future	219.6200	0.2196	178.9700	0.1790	(18.509)	0	0	0
2013/12/02	R207	08/05/2014	6.19	Call	Bond Future	211.5400	0.2115	172.1200	0.1721	(18.635)	0	0	0
2013/12/02	R207	07/08/2014	7.69	Call	Bond Future	2,257.3100	2.2573	2,064.1500	2.0641	(8.557)	0	0	0
2013/12/02	R207	07/08/2014	7.70	Put	Bond Future	3,115.5900	3.1156	3,316.2000	3.3162	6.439	0	0	0
2013/12/02	R207	07/08/2014			Bond Future	7.8954	97.7391	7.9881	97.3443	1.174	0.0000	0.0000	0
2013/12/02	R207	07/08/2014	7.70	Call	Bond Future	2,276.7500	2.2768	2,082.5600	2.0826	(8.529)	0	0	0
2013/12/02	R207	07/08/2014	7.71	Call	Bond Future	2,296.2900	2.2963	2,101.0700	2.1011	(8.502)	0	0	0
2013/12/02	R207	07/08/2014	7.69	Put	Bond Future	3,139.3100	3.1393	3,340.9500	3.3410	6.423	0	0	0
2013/12/02	R207	07/08/2014	7.71	Put	Bond Future	3,091.9900	3.0920	3,291.5700	3.2916	6.455	0	0	0
2013/12/02	R207	06/11/2014	7.36	Put	Bond Future	4,790.8600	4.7909	5,027.7500	5.0277	4.945	0	0	0
2013/12/02	R207	06/11/2014			Bond Future	8.0266	99.0905	8.1241	98.6930	1.214	0.0000	0.0000	0
2013/12/02	R207	06/11/2014	7.35	Put	Bond Future	4,817.6500	4.8176	5,055.3600	5.0554	4.934	0	0	0
2013/12/02	R207	06/11/2014	7.36	Call	Bond Future	2,018.4100	2.0184	1,857.8200	1.8578	(7.956)	0	0	0
2013/12/02	R207	06/11/2014	7.34	Call	Bond Future	1,987.4400	1.9874	1,828.4900	1.8285	(7.998)	0	0	0
2013/12/02	R207	06/11/2014	7.35	Call	Bond Future	2,002.8800	2.0029	1,843.1100	1.8431	(7.977)	0	0	0
2013/12/02	R207	06/11/2014	7.34	Put	Bond Future	4,844.5500	4.8445	5,083.0800	5.0831	4.924	0	0	0
2013/12/02	R208	06/02/2014	6.74	Put	Bond Future	5,961.6200	5.9616	6,368.2400	6.3682	6.821	0	0	0
2013/12/02	R208	06/02/2014			Bond Future	7.8194	96.7098	7.9062	96.2601	1.110	0.0000	0.0000	11,400
2013/12/02	R208	06/02/2014	6.75	Put	Bond Future	5,909.9000	5.9099	6,315.4700	6.3155	6.863	0	0	0
2013/12/02	R208	06/02/2014	6.76	Put	Bond Future	5,858.5300	5.8585	6,262.9900	6.2630	6.904	0	0	0
2013/12/02	R208	06/02/2014	6.74	Call	Bond Future	141.5300	0.1415	98.5000	0.0985	(30.403)	0	0	0
2013/12/02	R208	06/02/2014	6.75	Call	Bond Future	145.7200	0.1457	101.6400	0.1016	(30.250)	0	0	0
2013/12/02	R208	06/02/2014	6.76	Call	Bond Future	150.2200	0.1502	105.0300	0.1050	(30.083)	0	0	0

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2013/12/02	R208	08/05/2014	6.31	Call	Bond Future	198.7900	0.1988	158.5000	0.1585	(20.268)	0	0	0
2013/12/02	R208	08/05/2014			Bond Future	7.9356	94.5857	8.0266	94.1296	1.147	0.0000	0.0000	0
2013/12/02	R208	08/05/2014	6.29	Call	Bond Future	191.0600	0.1911	152.0700	0.1521	(20.407)	0	0	0
2013/12/02	R208	08/05/2014	6.31	Put	Bond Future	8,822.7300	8.8227	9,238.5700	9.2386	4.713	0	0	0
2013/12/02	R208	08/05/2014	6.30	Put	Bond Future	8,874.8200	8.8748	9,291.3200	9.2913	4.693	0	0	0
2013/12/02	R208	08/05/2014	6.29	Put	Bond Future	8,927.0000	8.9270	9,344.1400	9.3441	4.673	0	0	0
2013/12/02	R208	08/05/2014	6.30	Call	Bond Future	194.8900	0.1949	155.2600	0.1553	(20.335)	0	0	0
2013/12/02	R208	07/08/2014	8.28	Call	Bond Future	3,488.1700	3.4882	3,207.9800	3.2080	(8.033)	0	0	0
2013/12/02	R208	07/08/2014			Bond Future	8.0470	95.8908	8.1432	95.4245	1.196	0.0000	0.0000	0
2013/12/02	R208	07/08/2014	7.80	Call	Bond Future	2,315.1000	2.3151	2,095.3200	2.0953	(9.493)	0	0	0
2013/12/02	R208	07/08/2014	7.79	Put	Bond Future	3,552.4600	3.5525	3,800.2800	3.8003	6.976	0	0	0
2013/12/02	R208	07/08/2014	7.81	Put	Bond Future	3,496.3600	3.4964	3,741.6100	3.7416	7.014	0	0	0
2013/12/02	R208	07/08/2014	7.80	Put	Bond Future	3,524.3300	3.5243	3,770.8700	3.7709	6.995	0	0	0
2013/12/02	R208	07/08/2014	8.28	Put	Bond Future	2,364.3200	2.3643	2,550.4500	2.5504	7.872	0	0	630
2013/12/02	R208	07/08/2014	7.81	Call	Bond Future	2,336.4600	2.3365	2,115.3900	2.1154	(9.462)	0	0	0
2013/12/02	R208	07/08/2014	7.79	Call	Bond Future	2,293.8600	2.2939	2,075.3600	2.0754	(9.525)	0	0	0
2013/12/02	R208	06/11/2014	7.46	Call	Bond Future	1,887.0200	1.8870	1,711.0000	1.7110	(9.328)	0	0	0
2013/12/02	R208	06/11/2014			Bond Future	8.1679	93.8201	8.2685	93.3500	1.231	0.0000	0.0000	0
2013/12/02	R208	06/11/2014	7.44	Call	Bond Future	1,853.2800	1.8533	1,679.4000	1.6794	(9.382)	0	0	0
2013/12/02	R208	06/11/2014	7.45	Call	Bond Future	1,870.1000	1.8701	1,695.1500	1.6951	(9.355)	0	0	0
2013/12/02	R208	06/11/2014	8.50	Put	Bond Future	2,615.6600	2.6157	2,798.7100	2.7987	6.998	0	0	1,520
2013/12/02	R208	06/11/2014	7.44	Put	Bond Future	5,344.2700	5.3443	5,640.5000	5.6405	5.543	0	0	0
2013/12/02	R208	06/11/2014	7.46	Put	Bond Future	5,279.9700	5.2800	5,574.0600	5.5741	5.570	0	0	0
2013/12/02	R208	06/11/2014	8.50	Call	Bond Future	4,157.1100	4.1571	3,870.0500	3.8700	(6.905)	0	0	0
2013/12/02	R208	06/11/2014	7.45	Put	Bond Future	5,312.0600	5.3121	5,607.2200	5.6072	5.556	0	0	0
2013/12/02	R209	06/02/2014	8.56	Call	Bond Future	926.1100	0.9261	696.0000	0.6960	(24.847)	0	0	0
2013/12/02	R209	06/02/2014			Bond Future	9.1561	74.9238	9.2676	74.1110	1.218	0.0000	0.0000	23,302
2013/12/02	R209	06/02/2014	8.54	Call	Bond Future	888.7600	0.8888	665.5100	0.6655	(25.119)	0	0	0
2013/12/02	R209	06/02/2014	8.55	Call	Bond Future	907.3000	0.9073	680.6300	0.6806	(24.983)	0	0	0
2013/12/02	R209	06/02/2014	8.54	Put	Bond Future	5,650.9000	5.6509	6,240.4300	6.2404	10.432	0	0	0
2013/12/02	R209	06/02/2014	8.56	Put	Bond Future	5,526.1300	5.5261	6,108.8000	6.1088	10.544	0	0	0
2013/12/02	R209	06/02/2014	8.55	Put	Bond Future	5,588.3100	5.5883	6,174.4200	6.1744	10.488	0	0	0
2013/12/02	R209	08/05/2014			Bond Future	9.2511	72.7648	9.3661	71.9409	1.243	0.0000	0.0000	0
2013/12/02	R209	08/05/2014	7.85	Call	Bond Future	682.9200	0.6829	550.9200	0.5509	(19.329)	0	0	0
2013/12/02	R209	08/05/2014	7.86	Call	Bond Future	693.8200	0.6938	560.1400	0.5601	(19.267)	0	0	0
2013/12/02	R209	08/05/2014	7.84	Call	Bond Future	672.1600	0.6722	541.8200	0.5418	(19.391)	0	0	0
2013/12/02	R209	08/05/2014	7.85	Put	Bond Future	12,039.5500	12.0395	12,731.4700	12.7315	5.747	0	0	0
2013/12/02	R209	08/05/2014	7.84	Put	Bond Future	12,119.4500	12.1194	12,813.0300	12.8130	5.723	0	0	0
2013/12/02	R209	08/05/2014	7.86	Put	Bond Future	11,959.9300	11.9599	12,650.1700	12.6502	5.771	0	0	0
2013/12/02	R209	07/08/2014	9.04	Put	Bond Future	6,074.7800	6.0748	6,509.6700	6.5097	7.159	0	0	0
2013/12/02	R209	07/08/2014			Bond Future	9.3419	73.7689	9.4607	72.9306	1.272	0.0000	0.0000	0
2013/12/02	R209	07/08/2014	9.06	Put	Bond Future	5,987.6800	5.9877	6,418.4800	6.4185	7.195	0	0	0
2013/12/02	R209	07/08/2014	9.05	Put	Bond Future	6,031.1100	6.0311	6,463.9500	6.4639	7.177	0	0	0
2013/12/02	R209	07/08/2014	9.05	Call	Bond Future	3,905.3200	3.9053	3,499.8300	3.4998	(10.383)	0	0	0
2013/12/02	R209	07/08/2014	9.06	Call	Bond Future	3,936.3500	3.9363	3,528.8200	3.5288	(10.353)	0	0	0
2013/12/02	R209	07/08/2014	9.04	Call	Bond Future	3,874.4100	3.8744	3,470.9700	3.4710	(10.413)	0	0	0
2013/12/02	R209	06/11/2014			Bond Future	9.4361	71.6440	9.5583	70.7961	1.295	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/12/02	R209	06/11/2014	8.99	Put	Bond Future	7,373.0400	7.3730	7,828.9800	7.8290	6.184	0	0	0
2013/12/02	R209	06/11/2014	9.01	Put	Bond Future	7,281.9900	7.2820	7,734.3300	7.7343	6.212	0	0	0
2013/12/02	R209	06/11/2014	9.00	Put	Bond Future	7,327.4100	7.3274	7,781.5500	7.7815	6.198	0	0	0
2013/12/02	R209	06/11/2014	8.99	Call	Bond Future	4,138.0300	4.1380	3,746.1200	3.7461	(9.471)	0	0	0
2013/12/02	R209	06/11/2014	9.00	Call	Bond Future	4,167.4000	4.1674	3,773.6900	3.7737	(9.447)	0	0	0
2013/12/02	R209	06/11/2014	9.01	Call	Bond Future	4,196.8700	4.1969	3,801.3600	3.8014	(9.424)	0	0	0
2013/12/02	R210	06/02/2014	161.51	Put	Bond Future	311.3400	0.3113	301.4600	0.3015	(3.173)	0	0	0
2013/12/02	R210	06/02/2014			Bond Future	161.1987	161.1987	161.2085	161.2085	0.006	0.0000	0.0000	1,319
2013/12/02	R210	06/02/2014	161.50	Put	Bond Future	301.3400	0.3013	291.4600	0.2915	(3.279)	0	0	0
2013/12/02	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R210	06/02/2014	161.49	Put	Bond Future	291.3400	0.2913	281.4600	0.2815	(3.391)	0	0	0
2013/12/02	R211	06/02/2014	129.00	Call	Bond Future	22.6100	0.0226	24.3500	0.0244	7.696	0	0	0
2013/12/02	R211	06/02/2014			Bond Future	129.0226	129.0226	129.0243	129.0243	0.001	0.0000	0.0000	522
2013/12/02	R211	06/02/2014	129.01	Call	Bond Future	12.6100	0.0126	14.3500	0.0144	13.799	0	0	0
2013/12/02	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R211	06/02/2014	128.99	Call	Bond Future	32.6100	0.0326	34.3500	0.0344	5.336	0	0	0
2013/12/02	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R212	06/02/2014			Bond Future	131.5155	131.5155	131.5218	131.5218	0.005	0.0000	0.0000	21,791
2013/12/02	R212	06/02/2014	132.99	Put	Bond Future	1,474.5400	1.4745	1,468.2100	1.4682	(0.429)	0	0	0
2013/12/02	R212	06/02/2014	133.01	Put	Bond Future	1,494.5400	1.4945	1,488.2100	1.4882	(0.424)	0	0	0
2013/12/02	R212	06/02/2014	133.00	Put	Bond Future	1,484.5400	1.4845	1,478.2100	1.4782	(0.426)	0	0	0
2013/12/02	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R213	06/02/2014			Bond Future	8.9666	86.1493	9.0884	85.2360	1.359	0.0000	0.0000	21,077
2013/12/02	R213	06/02/2014	8.29	Put	Bond Future	6,155.3400	6.1553	6,846.4500	6.8464	11.228	0	0	0
2013/12/02	R213	06/02/2014	8.31	Put	Bond Future	6,024.8000	6.0248	6,708.7100	6.7087	11.352	0	0	0
2013/12/02	R213	06/02/2014	8.29	Call	Bond Future	803.8500	0.8039	581.7100	0.5817	(27.635)	0	0	0
2013/12/02	R213	06/02/2014	8.30	Put	Bond Future	6,089.8800	6.0899	6,777.4000	6.7774	11.290	0	0	0
2013/12/02	R213	06/02/2014	8.30	Call	Bond Future	821.0700	0.8211	595.3400	0.5953	(27.492)	0	0	0
2013/12/02	R213	06/02/2014	8.31	Call	Bond Future	838.5600	0.8386	609.2200	0.6092	(27.349)	0	0	0
2013/12/02	R213	08/05/2014	7.65	Put	Bond Future	12,252.9300	12.2529	13,034.7200	13.0347	6.380	0	0	0
2013/12/02	R213	08/05/2014			Bond Future	9.0652	83.7448	9.1910	82.8190	1.387	0.0000	0.0000	0
2013/12/02	R213	08/05/2014	7.64	Put	Bond Future	12,331.8500	12.3318	13,115.4400	13.1154	6.354	0	0	0
2013/12/02	R213	08/05/2014	7.66	Put	Bond Future	12,174.2600	12.1743	12,954.2400	12.9542	6.407	0	0	0
2013/12/02	R213	08/05/2014	7.65	Call	Bond Future	695.2100	0.6952	551.2900	0.5513	(20.702)	0	0	0
2013/12/02	R213	08/05/2014	7.64	Call	Bond Future	684.4300	0.6844	542.3100	0.5423	(20.765)	0	0	0
2013/12/02	R213	08/05/2014	7.66	Call	Bond Future	706.1200	0.7061	560.3900	0.5604	(20.638)	0	0	0
2013/12/02	R213	07/08/2014	8.86	Call	Bond Future	4,032.6700	4.0327	3,584.6700	3.5847	(11.109)	0	0	0
2013/12/02	R213	07/08/2014			Bond Future	9.1607	84.9002	9.2909	83.9583	1.421	0.0000	0.0000	0
2013/12/02	R213	07/08/2014	8.84	Call	Bond Future	3,969.8000	3.9698	3,526.3100	3.5263	(11.172)	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
2013/12/02	R213	07/08/2014	8.85	Call	Bond Future	4,001.1700	4.0012	3,555.4200	3.5554	(11.140)	0	0	0
2013/12/02	R213	07/08/2014	8.84	Put	Bond Future	6,359.0200	6.3590	6,857.4800	6.8575	7.839	0	0	0
2013/12/02	R213	07/08/2014	8.86	Put	Bond Future	6,269.9600	6.2700	6,763.9100	6.7639	7.878	0	0	0
2013/12/02	R213	07/08/2014	8.85	Put	Bond Future	6,314.3800	6.3144	6,810.5800	6.8106	7.858	0	0	0
2013/12/02	R213	06/11/2014	8.84	Call	Bond Future	4,374.2400	4.3742	3,934.3900	3.9344	(10.055)	0	0	0
2013/12/02	R213	06/11/2014	8.85	Put	Bond Future	7,433.9900	7.4340	7,944.7600	7.9448	6.871	0	0	0
2013/12/02	R213	06/11/2014			Bond Future	9.2616	82.5359	9.3957	81.5833	1.447	0.0000	0.0000	0
2013/12/02	R213	06/11/2014	8.85	Call	Bond Future	4,404.4700	4.4045	3,962.6500	3.9626	(10.031)	0	0	0
2013/12/02	R213	06/11/2014	8.86	Call	Bond Future	4,434.8100	4.4348	3,991.0200	3.9910	(10.007)	0	0	0
2013/12/02	R213	06/11/2014	8.84	Put	Bond Future	7,479.3700	7.4794	7,992.1100	7.9921	6.855	0	0	0
2013/12/02	R213	06/11/2014	8.86	Put	Bond Future	7,388.8100	7.3888	7,897.6100	7.8976	6.886	0	0	0
2013/12/02	R214	06/02/2014			Bond Future	9.2880	75.4973	9.4098	74.5868	1.311	0.0000	0.0000	5,098
2013/12/02	R214	06/02/2014	8.99	Put	Bond Future	4,091.8900	4.0919	4,617.8000	4.6178	12.852	0	0	0
2013/12/02	R214	06/02/2014	9.01	Put	Bond Future	3,991.0000	3.9910	4,508.6200	4.5086	12.970	0	0	0
2013/12/02	R214	06/02/2014	8.99	Call	Bond Future	1,780.6000	1.7806	1,396.0200	1.3960	(21.598)	0	0	0
2013/12/02	R214	06/02/2014	9.00	Put	Bond Future	4,041.2300	4.0412	4,563.0000	4.5630	12.911	0	0	0
2013/12/02	R214	06/02/2014	9.00	Call	Bond Future	1,809.5000	1.8095	1,420.7800	1.4208	(21.482)	0	0	0
2013/12/02	R214	06/02/2014	9.01	Call	Bond Future	1,838.6800	1.8387	1,445.8100	1.4458	(21.367)	0	0	0
2013/12/02	R214	08/05/2014			Bond Future	9.3817	73.2053	9.5073	72.2825	1.339	0.0000	0.0000	0
2013/12/02	R214	08/05/2014	9.00	Call	Bond Future	2,828.8000	2.8288	2,425.7600	2.4258	(14.248)	0	0	0
2013/12/02	R214	08/05/2014	8.99	Put	Bond Future	5,810.3000	5.8103	6,332.9000	6.3329	8.994	0	0	0
2013/12/02	R214	08/05/2014	9.01	Put	Bond Future	5,710.9100	5.7109	6,227.9000	6.2279	9.053	0	0	0
2013/12/02	R214	08/05/2014	9.00	Put	Bond Future	5,760.4500	5.7604	6,280.2500	6.2802	9.024	0	0	0
2013/12/02	R214	08/05/2014	9.01	Call	Bond Future	2,858.6100	2.8586	2,452.7600	2.4528	(14.197)	0	0	0
2013/12/02	R214	08/05/2014	8.99	Call	Bond Future	2,799.1700	2.7992	2,398.9300	2.3989	(14.299)	0	0	0
2013/12/02	R248	06/02/2014	9.11	Put	Bond Future	2,271.6000	2.2716	3,438.0100	3.4380	51.348	0	0	0
2013/12/02	R248	06/02/2014			Bond Future	9.3398	97.9228	9.4617	96.7564	1.305	0.0000	0.0000	10,220
2013/12/02	R248	06/02/2014	9.10	Put	Bond Future	2,372.6800	2.3727	3,539.0900	3.5391	49.160	0	0	0
2013/12/02	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R248	06/02/2014	9.09	Put	Bond Future	2,473.9500	2.4740	3,640.3600	3.6404	47.148	0	0	0
2013/12/02	R248	08/05/2014	9.04	Put	Bond Future	3,901.2000	3.9012	5,083.4600	5.0835	30.305	0	0	0
2013/12/02	R248	08/05/2014			Bond Future	9.4359	94.7887	9.5618	93.6065	1.334	0.0000	0.0000	0
2013/12/02	R248	08/05/2014	9.06	Put	Bond Future	3,697.1300	3.6971	4,879.3900	4.8794	31.978	0	0	0
2013/12/02	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R248	08/05/2014	9.05	Put	Bond Future	3,799.0700	3.7991	4,981.3300	4.9813	31.120	0	0	0
2013/12/02	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/02	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

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