



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 04/12/2013 to 04/12/2013

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
2013/12/04	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	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
2013/12/04	2025	06/02/2014			Bond Future	110.8451	110.8451	110.8650	110.8650	0.018	0.0000	0.0000	0
2013/12/04	2025	06/02/2014	110.99	Put	Bond Future	144.9300	0.1449	125.0000	0.1250	(13.751)	0	0	0
2013/12/04	2025	06/02/2014	111.01	Put	Bond Future	164.9300	0.1649	145.0000	0.1450	(12.084)	0	0	0
2013/12/04	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2025	06/02/2014	111.00	Put	Bond Future	154.9300	0.1549	135.0000	0.1350	(12.864)	0	0	0
2013/12/04	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2037	06/02/2014			Bond Future	9.3204	92.5362	9.3579	92.2065	0.402	0.0000	0.0000	1,652
2013/12/04	2037	06/02/2014	9.38	Call	Bond Future	522.6100	0.5226	192.9500	0.1930	(63.080)	0	0	0
2013/12/04	2037	06/02/2014	9.39	Call	Bond Future	609.9000	0.6099	280.2400	0.2802	(54.051)	0	0	0
2013/12/04	2037	06/02/2014	9.37	Call	Bond Future	435.1800	0.4352	105.5200	0.1055	(75.753)	0	0	0
2013/12/04	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2037	08/05/2014	9.39	Put	Bond Future	319.8600	0.3199	653.7400	0.6537	104.383	0	0	0
2013/12/04	2037	08/05/2014			Bond Future	9.4269	93.7516	9.4656	93.4177	0.411	0.0000	0.0000	0
2013/12/04	2037	08/05/2014	9.38	Put	Bond Future	406.9200	0.4069	740.8000	0.7408	82.051	0	0	0
2013/12/04	2037	08/05/2014	9.37	Put	Bond Future	494.1200	0.4941	828.0000	0.8280	67.571	0	0	0
2013/12/04	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2037	07/08/2014	9.06	Put	Bond Future	4,150.3700	4.1504	4,490.8100	4.4908	8.203	0	0	0
2013/12/04	2037	07/08/2014			Bond Future	9.5316	90.7843	9.5718	90.4439	0.422	0.0000	0.0000	0
2013/12/04	2037	07/08/2014	9.05	Put	Bond Future	4,241.6700	4.2417	4,582.1100	4.5821	8.026	0	0	0
2013/12/04	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2037	07/08/2014	9.04	Put	Bond Future	4,333.1100	4.3331	4,673.5500	4.6736	7.857	0	0	0
2013/12/04	2038	06/02/2014	107.00	Call	Bond Future	97.9100	0.0979	121.9300	0.1219	24.533	0	0	0
2013/12/04	2038	06/02/2014			Bond Future	107.0979	107.0979	107.1219	107.1219	0.022	0.0000	0.0000	24
2013/12/04	2038	06/02/2014	107.01	Call	Bond Future	87.9100	0.0879	111.9300	0.1119	27.323	0	0	0
2013/12/04	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2038	06/02/2014	106.99	Call	Bond Future	107.9100	0.1079	131.9300	0.1319	22.259	0	0	0
2013/12/04	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2050	06/02/2014			Bond Future	111.5193	111.5193	111.5451	111.5451	0.023	0.0000	0.0000	472
2013/12/04	2050	06/02/2014	110.00	Call	Bond Future	1,519.2700	1.5193	1,545.0800	1.5451	1.699	0	0	0
2013/12/04	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	2050	06/02/2014	110.01	Call	Bond Future	1,509.2700	1.5093	1,535.0800	1.5351	1.710	0	0	0
2013/12/04	2050	06/02/2014	109.99	Call	Bond Future	1,529.2700	1.5293	1,555.0800	1.5551	1.688	0	0	0
2013/12/04	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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2013/12/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	AL37	06/02/2014			Index Future	411.0780	411.0780	409.9370	409.9370	(0.278)	0.0000	0.0000	0
2013/12/04	AL37	08/05/2014			Index Future	416.4780	416.4780	415.3220	415.3220	(0.278)	0.0000	0.0000	0
2013/12/04	AL7T	06/02/2014			Index Future	482.6290	482.6290	480.7920	480.7920	(0.381)	0.0000	0.0000	1
2013/12/04	AL7T	08/05/2014			Index Future	488.9690	488.9690	487.1080	487.1080	(0.381)	0.0000	0.0000	0
2013/12/04	ALBI	06/02/2014			Index Future	434.4760	434.4760	432.9950	432.9950	(0.341)	0.0000	0.0000	790
2013/12/04	ALBI	08/05/2014			Index Future	440.1840	440.1840	438.6830	438.6830	(0.341)	0.0000	0.0000	85
2013/12/04	ALBI	07/08/2014			Index Future	446.2390	446.2390	444.7100	444.7100	(0.343)	0.0000	0.0000	0
2013/12/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	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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2013/12/04	C207	15/01/2020			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C208	31/03/2021			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/04	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C211	31/01/2017			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/04	EL28	06/02/2014			Bond Future	113.1148		113.1148	113.1409	113.1409	0.023	0.0000	0.0000	0
2013/12/04	EL28	06/02/2014	110.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	EL28	06/02/2014	111.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	EL28	06/02/2014	111.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	EL28	06/02/2014	111.01	Call	Bond Future	2,104.8100		2.1048	2,130.8700	2.1309	1.238	0	0	0
2013/12/04	EL28	06/02/2014	110.99	Call	Bond Future	2,124.8100		2.1248	2,150.8700	2.1509	1.226	0	0	0
2013/12/04	EL28	06/02/2014	111.00	Call	Bond Future	2,114.8100		2.1148	2,140.8700	2.1409	1.232	0	0	0
2013/12/04	ES33	06/02/2014	9.54	Put	Bond Future	2,493.9000		2.4939	2,794.8900	2.7949	12.069	0	0	0
2013/12/04	ES33	06/02/2014			Bond Future	9.8779		82.6423	9.9198	82.3413	0.424	0.0000	0.0000	6,292
2013/12/04	ES33	06/02/2014	9.56	Put	Bond Future	2,342.9500		2.3429	2,643.9400	2.6439	12.847	0	0	0
2013/12/04	ES33	06/02/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	ES33	06/02/2014	9.55	Put	Bond Future	2,418.3700		2.4184	2,719.3600	2.7194	12.446	0	0	0
2013/12/04	ES33	06/02/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	ES33	06/02/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	ES33	08/05/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	ES33	08/05/2014	9.55	Put	Bond Future	3,305.1400		3.3051	3,609.9100	3.6099	9.221	0	0	0
2013/12/04	ES33	08/05/2014			Bond Future	10.0034		79.9458	10.0467	79.6410	0.433	0.0000	0.0000	0
2013/12/04	ES33	08/05/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	ES33	08/05/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	ES33	08/05/2014	9.54	Put	Bond Future	3,380.4300		3.3804	3,685.2000	3.6852	9.016	0	0	0
2013/12/04	ES33	08/05/2014	9.56	Put	Bond Future	3,229.9500		3.2300	3,534.7200	3.5347	9.436	0	0	0

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2013/12/04	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	GOVI	06/02/2014			GOVI	434.1140	434.1140	432.6460	432.6460	(0.338)	0.0000	0.0000	465
2013/12/04	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	GOVI	06/02/2014	439.99	Put	GOVI	58,760.0000	5.8760	73,440.0000	7.3440	24.983	0	0	0
2013/12/04	GOVI	06/02/2014	440.01	Put	GOVI	58,960.0000	5.8960	73,640.0000	7.3640	24.898	0	0	0
2013/12/04	GOVI	06/02/2014	440.00	Put	GOVI	58,860.0000	5.8860	73,540.0000	7.3540	24.941	0	0	0
2013/12/04	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	GOVI	08/05/2014			GOVI	439.8170	439.8170	438.3300	438.3300	(0.338)	0.0000	0.0000	0
2013/12/04	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	GOVI	08/05/2014	441.99	Put	GOVI	21,730.0000	2.1730	36,600.0000	3.6600	68.431	0	0	0
2013/12/04	GOVI	08/05/2014	442.01	Put	GOVI	21,930.0000	2.1930	36,800.0000	3.6800	67.807	0	0	0
2013/12/04	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	GOVI	08/05/2014	442.00	Put	GOVI	21,830.0000	2.1830	36,700.0000	3.6700	68.117	0	0	0
2013/12/04	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	GOVI	07/08/2014			GOVI	445.8670	445.8670	444.3520	444.3520	(0.340)	0.0000	0.0000	0
2013/12/04	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	GOVI	07/08/2014	459.99	Put	GOVI	141,230.0000	14.1230	156,380.0000	15.6380	10.727	0	0	0
2013/12/04	GOVI	07/08/2014	460.01	Put	GOVI	141,430.0000	14.1430	156,580.0000	15.6580	10.712	0	0	0
2013/12/04	GOVI	07/08/2014	460.00	Put	GOVI	141,330.0000	14.1330	156,480.0000	15.6480	10.720	0	0	0
2013/12/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/04	IGOV	06/02/2014			Index Future	200.6140	200.6140	200.6260	200.6260	0.006	0.0000	0.0000	1,330
2013/12/04	IGOV	08/05/2014			Index Future	203.2740	203.2740	203.2860	203.2860	0.006	0.0000	0.0000	7
2013/12/04	ILBI	06/02/2014			Index Future	543.5450	543.5450	538.5740	538.5740	(0.915)	0.0000	0.0000	190
2013/12/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/04	JBAF	18/12/2013			Jibar Tradeable Future	5.2100	94.7900	5.2100	94.7900	0.000	0.0000	0.0000	1,500
2013/12/04	JBAF	15/01/2014			Jibar Tradeable Future	5.2400	94.7600	5.2500	94.7500	0.191	0.0000	0.0000	1,000
2013/12/04	JBAF	19/02/2014			Jibar Tradeable Future	5.3300	94.6700	5.3500	94.6500	0.375	0.0000	0.0000	0
2013/12/04	JBAF	19/03/2014			Jibar Tradeable Future	5.4100	94.5900	5.4300	94.5700	0.370	0.0000	0.0000	0
2013/12/04	JBAF	16/04/2014			Jibar Tradeable Future	5.5000	94.5000	5.5300	94.4700	0.545	0.0000	0.0000	0
2013/12/04	JBAF	21/05/2014			Jibar Tradeable Future	5.6400	94.3600	5.6800	94.3200	0.709	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
2013/12/04	JBAF	18/06/2014			Jibar Tradeable Future	5.7500	94.2500	5.8000	94.2000	0.870	0.0000	0.0000	6,000
2013/12/04	JBAF	17/09/2014			Jibar Tradeable Future	6.1000	93.9000	6.1400	93.8600	0.656	0.0000	0.0000	1,000
2013/12/04	JBAF	17/12/2014			Jibar Tradeable Future	6.5200	93.4800	6.5600	93.4400	0.613	0.0000	0.0000	0
2013/12/04	JBAF	18/03/2015			Jibar Tradeable Future	6.8500	93.1500	6.9000	93.1000	0.730	0.0000	0.0000	150
2013/12/04	JBAF	17/06/2015			Jibar Tradeable Future	7.1700	92.8300	7.2200	92.7800	0.697	0.0000	0.0000	2,200
2013/12/04	JBAF	16/09/2015			Jibar Tradeable Future	7.4700	92.5300	7.5200	92.4800	0.669	0.0000	0.0000	0
2013/12/04	R023	06/02/2014			Bond Future	8.1526	100.9630	8.2260	100.5081	0.901	0.0000	0.0000	11,257
2013/12/04	R023	06/02/2014	7.84	Put	Bond Future	1,966.2600	1.9663	2,421.1000	2.4211	23.132	0	0	0
2013/12/04	R023	06/02/2014	7.86	Put	Bond Future	1,838.9400	1.8389	2,293.7800	2.2938	24.734	0	0	0
2013/12/04	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R023	06/02/2014	7.85	Put	Bond Future	1,902.5800	1.9026	2,357.4200	2.3574	23.906	0	0	0
2013/12/04	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R023	08/05/2014			Bond Future	8.2636	98.3727	8.3400	97.9120	0.925	0.0000	0.0000	0
2013/12/04	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R023	08/05/2014	7.59	Put	Bond Future	4,181.9500	4.1819	4,642.6600	4.6427	11.017	0	0	0
2013/12/04	R023	08/05/2014	7.61	Put	Bond Future	4,054.5000	4.0545	4,515.2100	4.5152	11.363	0	0	0
2013/12/04	R023	08/05/2014	7.60	Put	Bond Future	4,118.2000	4.1182	4,578.9100	4.5789	11.187	0	0	0
2013/12/04	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R157	06/02/2014	5.64	Call	Bond Future	74.7000	0.0747	61.7300	0.0617	(17.363)	0	0	0
2013/12/04	R157	06/02/2014	5.65	Put	Bond Future	1,219.9300	1.2199	1,322.7800	1.3228	8.431	0	0	0
2013/12/04	R157	06/02/2014			Bond Future	6.3606	116.1677	6.4334	116.0515	1.144	0.0000	0.0000	32,002
2013/12/04	R157	06/02/2014	5.65	Call	Bond Future	77.0600	0.0771	63.7400	0.0637	(17.285)	0	0	0
2013/12/04	R157	06/02/2014	5.66	Call	Bond Future	79.4800	0.0795	65.8000	0.0658	(17.212)	0	0	0
2013/12/04	R157	06/02/2014	5.64	Put	Bond Future	1,233.7700	1.2338	1,336.9700	1.3370	8.365	0	0	0
2013/12/04	R157	06/02/2014	5.66	Put	Bond Future	1,206.1600	1.2062	1,308.6500	1.3087	8.497	0	0	0
2013/12/04	R157	08/05/2014	5.20	Call	Bond Future	76.3800	0.0764	72.4300	0.0724	(5.172)	0	0	0
2013/12/04	R157	08/05/2014			Bond Future	6.5738	110.8860	6.6613	110.7685	1.332	0.0000	0.0000	0
2013/12/04	R157	08/05/2014	5.21	Call	Bond Future	77.8400	0.0778	73.7900	0.0738	(5.203)	0	0	0
2013/12/04	R157	08/05/2014	5.19	Call	Bond Future	74.9400	0.0749	71.0900	0.0711	(5.137)	0	0	0
2013/12/04	R157	08/05/2014	5.20	Put	Bond Future	1,944.2000	1.9442	2,057.7700	2.0578	5.841	0	0	0
2013/12/04	R157	08/05/2014	5.19	Put	Bond Future	1,956.5200	1.9565	2,070.1900	2.0702	5.810	0	0	0
2013/12/04	R157	08/05/2014	5.21	Put	Bond Future	1,931.9000	1.9319	2,045.3700	2.0454	5.873	0	0	0
2013/12/04	R157	07/08/2014	6.76	Put	Bond Future	719.4400	0.7194	788.7200	0.7887	9.630	0	0	0
2013/12/04	R157	07/08/2014			Bond Future	6.8125	112.4128	6.9240	112.2912	1.637	0.0000	0.0000	0
2013/12/04	R157	07/08/2014	6.75	Put	Bond Future	724.7200	0.7247	794.6800	0.7947	9.653	0	0	0
2013/12/04	R157	07/08/2014	6.74	Call	Bond Future	651.2600	0.6513	599.5800	0.5996	(7.935)	0	0	0
2013/12/04	R157	07/08/2014	6.75	Call	Bond Future	656.5000	0.6565	604.8900	0.6049	(7.861)	0	0	0
2013/12/04	R157	07/08/2014	6.76	Call	Bond Future	662.1400	0.6621	609.8500	0.6098	(7.897)	0	0	0
2013/12/04	R157	07/08/2014	6.74	Put	Bond Future	730.4000	0.7304	800.2900	0.8003	9.569	0	0	0
2013/12/04	R157	06/11/2014	6.19	Put	Bond Future	1,177.3700	1.1774	1,274.5500	1.2745	8.254	0	0	0
2013/12/04	R157	06/11/2014			Bond Future	7.2004	107.1620	7.3482	107.0380	2.054	0.0000	0.0000	0
2013/12/04	R157	06/11/2014	6.21	Put	Bond Future	1,165.5200	1.1655	1,262.3200	1.2623	8.305	0	0	0
2013/12/04	R157	06/11/2014	6.20	Put	Bond Future	1,171.4300	1.1714	1,268.4300	1.2684	8.280	0	0	0
2013/12/04	R157	06/11/2014	6.21	Call	Bond Future	328.5700	0.3286	301.3300	0.3013	(8.290)	0	0	0

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2013/12/04	R157	06/11/2014	6.19	Call	Bond Future	323.4100	0.3234	296.5500	0.2966	(8.305)	0	0	0
2013/12/04	R157	06/11/2014	6.20	Call	Bond Future	325.9800	0.3260	298.9400	0.2989	(8.295)	0	0	0
2013/12/04	R186	06/02/2014	8.75	Put	Bond Future	1,627.5300	1.6275	1,832.1600	1.8322	12.573	0	0	250
2013/12/04	R186	06/02/2014			Bond Future	8.4562	117.3144	8.5193	116.7734	0.747	0.0000	0.0000	60,345
2013/12/04	R186	06/02/2014	7.75	Call	Bond Future	647.6600	0.6477	560.5500	0.5605	(13.450)	0	0	0
2013/12/04	R186	06/02/2014	7.74	Put	Bond Future	7,023.9700	7.0240	7,479.6100	7.4796	6.487	0	0	0
2013/12/04	R186	06/02/2014	7.76	Put	Bond Future	6,871.3000	6.8713	7,323.2300	7.3232	6.577	0	0	0
2013/12/04	R186	06/02/2014	7.75	Put	Bond Future	6,947.4300	6.9474	7,401.2900	7.4013	6.533	0	0	0
2013/12/04	R186	06/02/2014	8.75	Call	Bond Future	4,115.0000	4.1150	3,778.6600	3.7787	(8.174)	0	0	0
2013/12/04	R186	06/02/2014	7.76	Call	Bond Future	664.0400	0.6640	575.0000	0.5750	(13.409)	0	0	0
2013/12/04	R186	06/02/2014	7.74	Call	Bond Future	631.6000	0.6316	546.2700	0.5463	(13.510)	0	0	0
2013/12/04	R186	08/05/2014	7.50	Put	Bond Future	10,461.2800	10.4613	11,095.8400	11.0958	6.066	0	0	0
2013/12/04	R186	08/05/2014	8.25	Put	Bond Future	5,582.0100	5.5820	6,178.8800	6.1789	10.693	0	0	0
2013/12/04	R186	08/05/2014			Bond Future	8.5644	118.8553	8.6299	118.3075	0.765	0.0000	0.0000	640
2013/12/04	R186	08/05/2014	9.25	Put	Bond Future	1,900.9200	1.9009	2,304.9500	2.3050	21.254	0	0	8,000
2013/12/04	R186	08/05/2014	7.09	Put	Bond Future	13,877.1300	13.8771	14,497.6700	14.4977	4.472	0	0	0
2013/12/04	R186	08/05/2014	7.10	Call	Bond Future	518.2900	0.5183	591.4700	0.5915	14.120	0	0	0
2013/12/04	R186	08/05/2014	8.50	Call	Bond Future	3,828.2400	3.8282	3,840.9500	3.8410	0.332	0	0	0
2013/12/04	R186	08/05/2014	7.11	Call	Bond Future	527.7500	0.5277	601.4100	0.6014	13.957	0	0	0
2013/12/04	R186	08/05/2014	9.25	Call	Bond Future	7,459.7100	7.4597	7,315.8800	7.3159	(1.928)	0	0	0
2013/12/04	R186	08/05/2014	8.25	Call	Bond Future	2,899.7500	2.8998	2,948.7600	2.9488	1.690	0	0	8,000
2013/12/04	R186	08/05/2014	7.09	Call	Bond Future	508.9700	0.5090	581.6500	0.5816	14.280	0	0	0
2013/12/04	R186	08/05/2014	8.50	Put	Bond Future	4,370.5700	4.3706	4,931.1400	4.9311	12.826	0	0	1,933
2013/12/04	R186	08/05/2014	7.11	Put	Bond Future	13,700.5400	13.7005	14,322.0600	14.3221	4.536	0	0	0
2013/12/04	R186	08/05/2014	7.50	Call	Bond Future	1,017.9400	1.0179	1,104.6400	1.1046	8.517	0	0	1,933
2013/12/04	R186	08/05/2014	7.10	Put	Bond Future	13,788.7100	13.7887	14,409.7500	14.4097	4.504	0	0	0
2013/12/04	R186	07/08/2014	8.31	Call	Bond Future	3,836.7000	3.8367	3,576.1500	3.5762	(6.791)	0	0	0
2013/12/04	R186	07/08/2014			Bond Future	8.6677	115.2003	8.7360	114.6424	0.787	0.0000	0.0000	0
2013/12/04	R186	07/08/2014	8.92	Put	Bond Future	4,229.8000	4.2298	4,426.1400	4.4261	4.642	0	0	840
2013/12/04	R186	07/08/2014	8.29	Call	Bond Future	3,768.1300	3.7681	3,510.5000	3.5105	(6.837)	0	0	0
2013/12/04	R186	07/08/2014	8.30	Call	Bond Future	3,802.3200	3.8023	3,543.2300	3.5432	(6.814)	0	0	0
2013/12/04	R186	07/08/2014	8.29	Put	Bond Future	6,926.7100	6.9267	7,227.0400	7.2270	4.336	0	0	0
2013/12/04	R186	07/08/2014	8.31	Put	Bond Future	6,825.0000	6.8250	7,122.4100	7.1224	4.358	0	0	0
2013/12/04	R186	07/08/2014	8.92	Call	Bond Future	6,273.1400	6.2731	5,911.5200	5.9115	(5.765)	0	0	0
2013/12/04	R186	07/08/2014	8.30	Put	Bond Future	6,875.7200	6.8757	7,174.5900	7.1746	4.347	0	0	0
2013/12/04	R186	06/11/2014	8.14	Call	Bond Future	3,656.8000	3.6568	3,443.1200	3.4431	(5.843)	0	0	0
2013/12/04	R186	06/11/2014	8.15	Put	Bond Future	8,850.0000	8.8500	9,201.5800	9.2016	3.973	0	0	0
2013/12/04	R186	06/11/2014			Bond Future	8.7745	116.7965	8.8455	116.2300	0.809	0.0000	0.0000	0
2013/12/04	R186	06/11/2014	9.17	Call	Bond Future	7,573.4200	7.5734	7,233.1600	7.2332	(4.493)	0	0	0
2013/12/04	R186	06/11/2014	8.15	Call	Bond Future	3,687.5100	3.6875	3,472.5900	3.4726	(5.828)	0	0	0
2013/12/04	R186	06/11/2014	8.16	Call	Bond Future	3,717.9300	3.7179	3,501.7800	3.5018	(5.814)	0	0	0
2013/12/04	R186	06/11/2014	9.17	Put	Bond Future	4,465.6600	4.4657	4,691.9000	4.6919	5.066	0	0	2,010
2013/12/04	R186	06/11/2014	8.14	Put	Bond Future	8,904.6000	8.9046	9,257.4200	9.2574	3.962	0	0	0
2013/12/04	R186	06/11/2014	8.16	Put	Bond Future	8,795.2000	8.7952	9,145.5500	9.1455	3.983	0	0	0
2013/12/04	R197	06/02/2014			Bond Future	276.2712	276.2712	276.3193	276.3193	0.017	0.0000	0.0000	2,049
2013/12/04	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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2013/12/04	R197	06/02/2014	279.99	Put	Bond Future	3,718.7900		3.7188	3,670.6600	3.6707	(1.294)	0	0	0
2013/12/04	R197	06/02/2014	280.01	Put	Bond Future	3,738.7900		3.7388	3,690.6600	3.6907	(1.287)	0	0	0
2013/12/04	R197	06/02/2014	280.00	Put	Bond Future	3,728.7900		3.7288	3,680.6600	3.6807	(1.291)	0	0	0
2013/12/04	R197	06/02/2014	280.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R197	06/02/2014	279.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R201	06/02/2014	5.24	Put	Bond Future	32.9900		0.0330	55.5600	0.0556	68.415	0	0	0
2013/12/04	R201	06/02/2014			Bond Future	4.5620		104.7216	4.7193	104.5870	3.447	0.0000	0.0000	0
2013/12/04	R201	06/02/2014	5.26	Put	Bond Future	30.9400		0.0309	52.4400	0.0524	69.489	0	0	0
2013/12/04	R201	06/02/2014	5.24	Call	Bond Future	611.1100		0.6111	499.1300	0.4991	(18.324)	0	0	0
2013/12/04	R201	06/02/2014	5.25	Put	Bond Future	31.9000		0.0319	54.0400	0.0540	69.404	0	0	0
2013/12/04	R201	06/02/2014	5.25	Call	Bond Future	618.5100		0.6185	506.1000	0.5061	(18.174)	0	0	0
2013/12/04	R201	06/02/2014	5.26	Call	Bond Future	626.0400		0.6260	512.9900	0.5130	(18.058)	0	0	0
2013/12/04	R201	08/05/2014			Bond Future	4.2531		106.0971	4.4768	105.9610	5.259	0.0000	0.0000	0
2013/12/04	R201	08/05/2014	4.75	Call	Bond Future	430.7600		0.4308	347.4000	0.3474	(19.352)	0	0	0
2013/12/04	R201	08/05/2014	4.76	Call	Bond Future	434.9100		0.4349	351.0500	0.3510	(19.282)	0	0	0
2013/12/04	R201	08/05/2014	4.74	Call	Bond Future	426.6300		0.4266	343.7700	0.3438	(19.422)	0	0	0
2013/12/04	R201	08/05/2014	4.76	Put	Bond Future	126.8700		0.1269	179.1600	0.1792	41.215	0	0	0
2013/12/04	R201	08/05/2014	4.75	Put	Bond Future	128.7800		0.1288	181.5700	0.1816	40.992	0	0	0
2013/12/04	R201	08/05/2014	4.74	Put	Bond Future	130.7100		0.1307	184.0000	0.1840	40.770	0	0	0
2013/12/04	R201	07/08/2014	5.31	Put	Bond Future	17.4200		0.0174	36.3700	0.0364	108.783	0	0	0
2013/12/04	R201	07/08/2014			Bond Future	3.3136		103.1483	3.6976	103.0080	11.588	0.0000	0.0000	0
2013/12/04	R201	07/08/2014	5.30	Put	Bond Future	17.7000		0.0177	36.8700	0.0369	108.305	0	0	0
2013/12/04	R201	07/08/2014	5.31	Call	Bond Future	742.6600		0.7427	621.3300	0.6213	(16.337)	0	0	0
2013/12/04	R201	07/08/2014	5.29	Call	Bond Future	736.0200		0.7360	615.1200	0.6151	(16.426)	0	0	0
2013/12/04	R201	07/08/2014	5.30	Call	Bond Future	739.3400		0.7393	618.2300	0.6182	(16.381)	0	0	0
2013/12/04	R201	07/08/2014	5.29	Put	Bond Future	17.9900		0.0180	37.3700	0.0374	107.727	0	0	0
2013/12/04	R202	06/02/2014	208.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R202	06/02/2014			Bond Future	210.0662		210.0662	210.1101	210.1101	0.021	0.0000	0.0000	44,679
2013/12/04	R202	06/02/2014	209.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R202	06/02/2014	208.99	Call	Bond Future	1,076.2100		1.0762	1,120.1200	1.1201	4.080	0	0	0
2013/12/04	R202	06/02/2014	209.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R202	06/02/2014	209.00	Call	Bond Future	1,066.2100		1.0662	1,110.1200	1.1101	4.118	0	0	0
2013/12/04	R202	06/02/2014	209.01	Call	Bond Future	1,056.2100		1.0562	1,100.1200	1.1001	4.157	0	0	0
2013/12/04	R203	06/02/2014			Bond Future	7.1754		106.7324	7.2551	106.4795	1.110	0.0000	0.0000	8,517
2013/12/04	R203	06/02/2014	5.95	Put	Bond Future	4,012.5100		4.0125	4,258.4600	4.2585	6.130	0	0	0
2013/12/04	R203	06/02/2014	6.14	Put	Bond Future	3,407.0500		3.4070	3,646.7800	3.6468	7.036	0	0	0
2013/12/04	R203	06/02/2014	6.16	Put	Bond Future	3,344.6000		3.3446	3,583.4600	3.5835	7.142	0	0	0
2013/12/04	R203	06/02/2014	6.84	Put	Bond Future	1,485.0900		1.4851	1,664.1900	1.6642	12.060	0	0	0
2013/12/04	R203	06/02/2014	6.15	Put	Bond Future	3,375.7900		3.3758	3,615.0900	3.6151	7.089	0	0	0
2013/12/04	R203	06/02/2014	5.95	Call	Bond Future	23.6300		0.0236	16.7000	0.0167	(29.327)	0	0	16
2013/12/04	R203	06/02/2014	6.16	Call	Bond Future	52.5500		0.0525	38.5300	0.0385	(26.679)	0	0	0
2013/12/04	R203	06/02/2014	6.84	Call	Bond Future	411.6300		0.4116	337.8500	0.3378	(17.924)	0	0	13
2013/12/04	R203	06/02/2014	6.14	Call	Bond Future	48.8700		0.0489	35.7200	0.0357	(26.908)	0	0	0
2013/12/04	R203	06/02/2014	6.15	Call	Bond Future	50.6800		0.0507	37.1000	0.0371	(26.796)	0	0	0
2013/12/04	R203	08/05/2014	7.40	Put	Bond Future	1,201.9800		1.2020	1,349.1800	1.3492	12.246	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
2013/12/04	R203	08/05/2014	5.76	Call	Bond Future	96.0400		0.0960	86.4700	0.0865	(9.965)	0	0	0
2013/12/04	R203	08/05/2014	6.84	Call	Bond Future	677.8000		0.6778	619.0300	0.6190	(8.671)	0	0	13
2013/12/04	R203	08/05/2014	5.74	Call	Bond Future	91.9800		0.0920	82.8100	0.0828	(9.970)	0	0	0
2013/12/04	R203	08/05/2014			Bond Future	7.3349		103.9741	7.4214	103.7181	1.179	0.0000	0.0000	0
2013/12/04	R203	08/05/2014	5.76	Put	Bond Future	4,899.6800		4.8997	5,146.1400	5.1461	5.030	0	0	0
2013/12/04	R203	08/05/2014	6.84	Put	Bond Future	2,158.3400		2.1583	2,355.6000	2.3556	9.139	0	0	0
2013/12/04	R203	08/05/2014	5.75	Put	Bond Future	4,929.0100		4.9290	5,175.6700	5.1757	5.004	0	0	0
2013/12/04	R203	08/05/2014	5.74	Put	Bond Future	4,958.3800		4.9584	5,205.2400	5.2052	4.979	0	0	0
2013/12/04	R203	08/05/2014	7.40	Call	Bond Future	1,394.6700		1.3947	1,285.8400	1.2858	(7.803)	0	0	16
2013/12/04	R203	08/05/2014	5.75	Call	Bond Future	93.9900		0.0940	84.6200	0.0846	(9.969)	0	0	0
2013/12/04	R203	07/08/2014	7.30	Call	Bond Future	1,285.9700		1.2860	1,181.5900	1.1816	(8.117)	0	0	0
2013/12/04	R203	07/08/2014			Bond Future	7.4935		105.4054	7.5888	105.1436	1.272	0.0000	0.0000	0
2013/12/04	R203	07/08/2014	7.31	Call	Bond Future	1,298.4700		1.2985	1,193.3600	1.1934	(8.095)	0	0	0
2013/12/04	R203	07/08/2014	6.84	Put	Bond Future	2,606.1900		2.6062	2,795.7300	2.7957	7.273	0	0	0
2013/12/04	R203	07/08/2014	7.29	Put	Bond Future	1,835.3600		1.8354	1,993.5500	1.9935	8.619	0	0	0
2013/12/04	R203	07/08/2014	7.31	Put	Bond Future	1,804.9100		1.8049	1,961.6300	1.9616	8.683	0	0	0
2013/12/04	R203	07/08/2014	7.30	Put	Bond Future	1,820.0900		1.8201	1,977.5400	1.9775	8.651	0	0	0
2013/12/04	R203	07/08/2014	7.29	Call	Bond Future	1,273.5400		1.2735	1,169.9000	1.1699	(8.138)	0	0	0
2013/12/04	R203	07/08/2014	6.84	Call	Bond Future	788.4200		0.7884	716.1300	0.7161	(9.169)	0	0	30
2013/12/04	R203	06/11/2014	6.86	Call	Bond Future	840.8800		0.8409	762.6100	0.7626	(9.308)	0	0	0
2013/12/04	R203	06/11/2014			Bond Future	7.6833		102.7050	7.7885	102.4389	1.369	0.0000	0.0000	0
2013/12/04	R203	06/11/2014	6.84	Call	Bond Future	823.8800		0.8239	747.4400	0.7474	(9.278)	0	0	0
2013/12/04	R203	06/11/2014	6.85	Call	Bond Future	832.3500		0.8323	755.0000	0.7550	(9.293)	0	0	0
2013/12/04	R203	06/11/2014	6.84	Put	Bond Future	2,990.1200		2.9901	3,179.8500	3.1799	6.345	0	0	0
2013/12/04	R203	06/11/2014	6.86	Put	Bond Future	2,955.0800		2.9551	3,142.9800	3.1430	6.359	0	0	0
2013/12/04	R203	06/11/2014	6.85	Put	Bond Future	2,972.5700		2.9726	3,161.3900	3.1614	6.352	0	0	0
2013/12/04	R204	06/02/2014	6.39	Call	Bond Future	106.9600		0.1070	73.4800	0.0735	(31.301)	0	0	0
2013/12/04	R204	06/02/2014			Bond Future	7.4293		103.4198	7.5085	103.0978	1.066	0.0000	0.0000	28,279
2013/12/04	R204	06/02/2014	6.40	Call	Bond Future	110.2400		0.1102	75.9300	0.0759	(31.123)	0	0	0
2013/12/04	R204	06/02/2014	6.41	Call	Bond Future	113.6100		0.1136	78.4400	0.0784	(30.957)	0	0	0
2013/12/04	R204	06/02/2014	6.39	Put	Bond Future	4,450.1300		4.4501	4,738.6700	4.7387	6.484	0	0	0
2013/12/04	R204	06/02/2014	6.41	Put	Bond Future	4,371.1000		4.3711	4,657.9500	4.6580	6.562	0	0	0
2013/12/04	R204	06/02/2014	6.40	Put	Bond Future	4,410.5600		4.4106	4,698.2700	4.6983	6.523	0	0	0
2013/12/04	R204	08/05/2014			Bond Future	7.5697		104.7783	7.6541	104.4522	1.116	0.0000	0.0000	0
2013/12/04	R204	08/05/2014	6.05	Call	Bond Future	166.3100		0.1663	165.1500	0.1652	(0.697)	0	0	0
2013/12/04	R204	08/05/2014	6.06	Call	Bond Future	169.6600		0.1697	168.3600	0.1684	(0.766)	0	0	0
2013/12/04	R204	08/05/2014	6.04	Call	Bond Future	163.0200		0.1630	161.9900	0.1620	(0.632)	0	0	0
2013/12/04	R204	08/05/2014	6.05	Put	Bond Future	6,260.3500		6.2603	6,585.2900	6.5853	5.190	0	0	0
2013/12/04	R204	08/05/2014	6.04	Put	Bond Future	6,298.6100		6.2986	6,623.6800	6.6237	5.161	0	0	0
2013/12/04	R204	08/05/2014	6.06	Put	Bond Future	6,222.1600		6.2222	6,546.9600	6.5470	5.220	0	0	0
2013/12/04	R204	07/08/2014			Bond Future	7.7068		102.1892	7.7977	101.8564	1.179	0.0000	0.0000	0
2013/12/04	R204	07/08/2014	7.44	Put	Bond Future	2,756.7600		2.7568	2,971.7800	2.9718	7.800	0	0	0
2013/12/04	R204	07/08/2014	7.46	Put	Bond Future	2,715.1900		2.7152	2,928.5300	2.9285	7.857	0	0	0
2013/12/04	R204	07/08/2014	7.45	Put	Bond Future	2,735.9200		2.7359	2,950.1000	2.9501	7.828	0	0	0
2013/12/04	R204	07/08/2014	7.78	Call	Bond Future	2,375.5400		2.3755	2,228.9200	2.2289	(6.172)	0	0	0
2013/12/04	R204	07/08/2014	7.46	Call	Bond Future	1,804.6100		1.8046	1,685.1500	1.6851	(6.620)	0	0	0
2013/12/04	R204	07/08/2014	7.44	Call	Bond Future	1,771.9700		1.7720	1,654.1900	1.6542	(6.647)	0	0	0

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2013/12/04	R204	07/08/2014	7.78	Put	Bond Future	2,107.6200	2.1076	2,293.8000	2.2938	8.834	0	0	530
2013/12/04	R204	07/08/2014	7.45	Call	Bond Future	1,788.2400	1.7882	1,669.6200	1.6696	(6.633)	0	0	0
2013/12/04	R204	06/11/2014	7.99	Put	Bond Future	2,399.2800	2.3993	2,589.8600	2.5899	7.943	0	0	1,270
2013/12/04	R204	06/11/2014			Bond Future	7.8575	103.6050	7.9552	103.2668	1.244	0.0000	0.0000	0
2013/12/04	R204	06/11/2014	6.99	Put	Bond Future	4,404.5100	4.4045	4,662.6500	4.6626	5.861	0	0	0
2013/12/04	R204	06/11/2014	7.01	Put	Bond Future	4,356.3100	4.3563	4,613.2400	4.6132	5.898	0	0	0
2013/12/04	R204	06/11/2014	6.99	Call	Bond Future	1,341.3600	1.3414	1,261.3500	1.2614	(5.965)	0	0	0
2013/12/04	R204	06/11/2014	7.00	Put	Bond Future	4,380.3700	4.3804	4,637.9100	4.6379	5.879	0	0	0
2013/12/04	R204	06/11/2014	7.99	Call	Bond Future	2,857.5200	2.8575	2,709.9500	2.7100	(5.164)	0	0	0
2013/12/04	R204	06/11/2014	7.00	Call	Bond Future	1,353.1700	1.3532	1,272.5600	1.2726	(5.957)	0	0	0
2013/12/04	R204	06/11/2014	7.01	Call	Bond Future	1,365.0600	1.3651	1,283.8400	1.2838	(5.950)	0	0	0
2013/12/04	R207	06/02/2014			Bond Future	7.7153	98.3522	7.7735	98.0836	0.754	0.0000	0.0000	19,992
2013/12/04	R207	06/02/2014	6.65	Call	Bond Future	129.5600	0.1296	107.0200	0.1070	(17.397)	0	0	0
2013/12/04	R207	06/02/2014	6.64	Put	Bond Future	5,255.3400	5.2553	5,502.0000	5.5020	4.694	0	0	0
2013/12/04	R207	06/02/2014	6.66	Put	Bond Future	5,164.5300	5.1645	5,410.0900	5.4101	4.755	0	0	0
2013/12/04	R207	06/02/2014	6.65	Put	Bond Future	5,209.8700	5.2099	5,455.9900	5.4560	4.724	0	0	0
2013/12/04	R207	06/02/2014	6.66	Call	Bond Future	133.3800	0.1334	110.2800	0.1103	(17.319)	0	0	0
2013/12/04	R207	06/02/2014	6.64	Call	Bond Future	125.8300	0.1258	103.8300	0.1038	(17.484)	0	0	0
2013/12/04	R207	08/05/2014	6.19	Put	Bond Future	7,886.1100	7.8861	8,170.4100	8.1704	3.605	0	0	0
2013/12/04	R207	08/05/2014	6.21	Put	Bond Future	7,795.6800	7.7957	8,080.1100	8.0801	3.649	0	0	0
2013/12/04	R207	08/05/2014			Bond Future	7.8495	99.6441	7.9110	99.3721	0.782	0.0000	0.0000	0
2013/12/04	R207	08/05/2014	6.20	Put	Bond Future	7,840.8600	7.8409	8,125.2300	8.1252	3.627	0	0	0
2013/12/04	R207	08/05/2014	6.20	Call	Bond Future	175.4500	0.1755	187.8200	0.1878	7.050	0	0	0
2013/12/04	R207	08/05/2014	6.21	Call	Bond Future	178.9100	0.1789	191.3400	0.1913	6.948	0	0	0
2013/12/04	R207	08/05/2014	6.19	Call	Bond Future	172.0400	0.1720	184.3400	0.1843	7.150	0	0	0
2013/12/04	R207	07/08/2014	7.69	Call	Bond Future	2,072.4600	2.0725	1,985.0300	1.9850	(4.219)	0	0	0
2013/12/04	R207	07/08/2014	7.70	Put	Bond Future	3,293.6000	3.2936	3,483.3800	3.4834	5.762	0	0	0
2013/12/04	R207	07/08/2014			Bond Future	7.9808	97.3753	8.0463	97.0974	0.821	0.0000	0.0000	0
2013/12/04	R207	07/08/2014	7.70	Call	Bond Future	2,090.9400	2.0909	2,002.8400	2.0028	(4.213)	0	0	0
2013/12/04	R207	07/08/2014	7.71	Call	Bond Future	2,109.5300	2.1095	2,020.7500	2.0207	(4.209)	0	0	0
2013/12/04	R207	07/08/2014	7.69	Put	Bond Future	3,318.2800	3.3183	3,508.7300	3.5087	5.739	0	0	0
2013/12/04	R207	07/08/2014	7.71	Put	Bond Future	3,269.0500	3.2690	3,458.1500	3.4581	5.785	0	0	0
2013/12/04	R207	06/11/2014	7.36	Put	Bond Future	5,003.3400	5.0033	5,149.5900	5.1496	2.923	0	0	0
2013/12/04	R207	06/11/2014			Bond Future	8.1164	98.7244	8.1859	98.4420	0.857	0.0000	0.0000	0
2013/12/04	R207	06/11/2014	7.35	Put	Bond Future	5,030.9000	5.0309	5,177.7900	5.1778	2.920	0	0	0
2013/12/04	R207	06/11/2014	7.36	Call	Bond Future	1,864.8100	1.8648	1,728.6100	1.7286	(7.304)	0	0	0
2013/12/04	R207	06/11/2014	7.34	Call	Bond Future	1,835.3700	1.8354	1,700.4400	1.7004	(7.352)	0	0	0
2013/12/04	R207	06/11/2014	7.35	Call	Bond Future	1,850.0500	1.8500	1,714.4900	1.7145	(7.327)	0	0	0
2013/12/04	R207	06/11/2014	7.34	Put	Bond Future	5,058.5600	5.0586	5,206.0800	5.2061	2.916	0	0	0
2013/12/04	R208	06/02/2014	6.74	Put	Bond Future	6,308.3000	6.3083	6,587.9500	6.5879	4.433	0	0	0
2013/12/04	R208	06/02/2014			Bond Future	7.8946	96.3202	7.9527	96.0202	0.736	0.0000	0.0000	10,960
2013/12/04	R208	06/02/2014	6.75	Put	Bond Future	6,255.5600	6.2556	6,534.6700	6.5347	4.462	0	0	0
2013/12/04	R208	06/02/2014	6.76	Put	Bond Future	6,203.1000	6.2031	6,481.4900	6.4815	4.488	0	0	0
2013/12/04	R208	06/02/2014	6.74	Call	Bond Future	98.6100	0.0986	78.2800	0.0783	(20.617)	0	0	0
2013/12/04	R208	06/02/2014	6.75	Call	Bond Future	101.7800	0.1018	80.9100	0.0809	(20.505)	0	0	0
2013/12/04	R208	06/02/2014	6.76	Call	Bond Future	105.1900	0.1052	83.6000	0.0836	(20.525)	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
2013/12/04	R208	08/05/2014	6.31	Call	Bond Future	160.1500	0.1602	174.1100	0.1741	8.717	0	0	0
2013/12/04	R208	08/05/2014			Bond Future	8.0147	94.1894	8.0755	93.8857	0.760	0.0000	0.0000	0
2013/12/04	R208	08/05/2014	6.29	Call	Bond Future	153.6400	0.1536	167.4000	0.1674	8.956	0	0	0
2013/12/04	R208	08/05/2014	6.31	Put	Bond Future	9,180.3600	9.1804	9,498.0600	9.4981	3.461	0	0	0
2013/12/04	R208	08/05/2014	6.30	Put	Bond Future	9,233.0700	9.2331	9,550.6700	9.5507	3.440	0	0	0
2013/12/04	R208	08/05/2014	6.29	Put	Bond Future	9,285.8500	9.2859	9,603.3500	9.6034	3.419	0	0	0
2013/12/04	R208	08/05/2014	6.30	Call	Bond Future	156.8700	0.1569	170.7300	0.1707	8.835	0	0	0
2013/12/04	R208	07/08/2014	8.28	Call	Bond Future	3,236.2900	3.2363	3,101.1900	3.1012	(4.175)	0	0	0
2013/12/04	R208	07/08/2014			Bond Future	8.1305	95.4861	8.1948	95.1761	0.791	0.0000	0.0000	0
2013/12/04	R208	07/08/2014	7.80	Call	Bond Future	2,115.7900	2.1158	2,024.1900	2.0242	(4.329)	0	0	0
2013/12/04	R208	07/08/2014	7.79	Put	Bond Future	3,759.0100	3.7590	3,977.8800	3.9779	5.823	0	0	0
2013/12/04	R208	07/08/2014	7.81	Put	Bond Future	3,700.6500	3.7006	3,918.5800	3.9186	5.889	0	0	0
2013/12/04	R208	07/08/2014	7.80	Put	Bond Future	3,729.7500	3.7298	3,948.1500	3.9481	5.856	0	0	0
2013/12/04	R208	07/08/2014	8.28	Put	Bond Future	2,517.1700	2.5172	2,692.0700	2.6921	6.948	0	0	630
2013/12/04	R208	07/08/2014	7.81	Call	Bond Future	2,136.0200	2.1360	2,043.9500	2.0440	(4.310)	0	0	0
2013/12/04	R208	07/08/2014	7.79	Call	Bond Future	2,095.6800	2.0957	2,004.5500	2.0046	(4.348)	0	0	0
2013/12/04	R208	06/11/2014	7.46	Call	Bond Future	1,727.6400	1.7276	1,680.4000	1.6804	(2.734)	0	0	0
2013/12/04	R208	06/11/2014			Bond Future	8.2551	93.4124	8.3227	93.0974	0.820	0.0000	0.0000	0
2013/12/04	R208	06/11/2014	7.44	Call	Bond Future	1,695.7900	1.6958	1,649.6200	1.6496	(2.723)	0	0	0
2013/12/04	R208	06/11/2014	7.45	Call	Bond Future	1,711.6700	1.7117	1,664.9600	1.6650	(2.729)	0	0	0
2013/12/04	R208	06/11/2014	8.50	Put	Bond Future	2,767.0900	2.7671	2,966.4900	2.9665	7.206	0	0	1,520
2013/12/04	R208	06/11/2014	7.44	Put	Bond Future	5,594.5200	5.5945	5,863.3000	5.8633	4.804	0	0	0
2013/12/04	R208	06/11/2014	7.46	Put	Bond Future	5,528.3300	5.5283	5,796.0400	5.7960	4.843	0	0	0
2013/12/04	R208	06/11/2014	8.50	Call	Bond Future	3,900.8000	3.9008	3,785.2500	3.7852	(2.962)	0	0	0
2013/12/04	R208	06/11/2014	7.45	Put	Bond Future	5,561.3700	5.5614	5,829.6100	5.8296	4.823	0	0	0
2013/12/04	R209	06/02/2014	8.56	Call	Bond Future	789.8900	0.7899	716.6700	0.7167	(9.270)	0	0	0
2013/12/04	R209	06/02/2014			Bond Future	9.2001	74.6016	9.2429	74.2901	0.465	0.0000	0.0000	23,265
2013/12/04	R209	06/02/2014	8.54	Call	Bond Future	756.0600	0.7561	685.2500	0.6853	(9.366)	0	0	0
2013/12/04	R209	06/02/2014	8.55	Call	Bond Future	772.8500	0.7728	700.8300	0.7008	(9.319)	0	0	0
2013/12/04	R209	06/02/2014	8.54	Put	Bond Future	5,840.4000	5.8404	6,081.1200	6.0811	4.122	0	0	0
2013/12/04	R209	06/02/2014	8.56	Put	Bond Future	5,712.1100	5.7121	5,950.4200	5.9504	4.172	0	0	0
2013/12/04	R209	06/02/2014	8.55	Put	Bond Future	5,776.0600	5.7761	6,015.5700	6.0156	4.147	0	0	0
2013/12/04	R209	08/05/2014			Bond Future	9.2966	72.4371	9.3407	72.1216	0.474	0.0000	0.0000	0
2013/12/04	R209	08/05/2014	7.85	Call	Bond Future	609.6300	0.6096	583.3500	0.5834	(4.311)	0	0	0
2013/12/04	R209	08/05/2014	9.75	Put	Bond Future	0.0000	0.0000	2,557.5700	2.5576	100.000	0	0	5,000
2013/12/04	R209	08/05/2014	9.85	Put	Bond Future	2,176.8600	2.1769	2,305.7400	2.3057	5.920	0	0	10,000
2013/12/04	R209	08/05/2014	7.86	Call	Bond Future	619.6800	0.6197	592.9700	0.5930	(4.310)	0	0	0
2013/12/04	R209	08/05/2014	7.84	Call	Bond Future	599.7200	0.5997	573.8500	0.5738	(4.314)	0	0	0
2013/12/04	R209	08/05/2014	7.85	Put	Bond Future	12,293.9600	12.2940	12,583.1200	12.5831	2.352	0	0	0
2013/12/04	R209	08/05/2014	9.85	Call	Bond Future	5,983.7500	5.9838	5,797.1900	5.7972	(3.118)	0	0	0
2013/12/04	R209	08/05/2014	7.84	Put	Bond Future	12,374.7100	12.3747	12,664.2800	12.6643	2.340	0	0	0
2013/12/04	R209	08/05/2014	9.75	Call	Bond Future	0.0000	0.0000	5,385.1800	5.3852	100.000	0	0	0
2013/12/04	R209	08/05/2014	7.86	Put	Bond Future	12,213.4900	12.2135	12,502.2200	12.5022	2.364	0	0	0
2013/12/04	R209	07/08/2014	9.04	Put	Bond Future	6,218.6600	6.2187	6,370.7600	6.3708	2.446	0	0	0
2013/12/04	R209	07/08/2014			Bond Future	9.3890	73.4344	9.4347	73.1130	0.486	0.0000	0.0000	0
2013/12/04	R209	07/08/2014	9.06	Put	Bond Future	6,129.8800	6.1299	6,280.3800	6.2804	2.455	0	0	0
2013/12/04	R209	07/08/2014	9.05	Put	Bond Future	6,174.1500	6.1741	6,325.4400	6.3254	2.450	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
2013/12/04	R209	07/08/2014	9.05	Call	Bond Future	3,713.8100	3.7138	3,543.7300	3.5437	(4.580)	0	0	0
2013/12/04	R209	07/08/2014	9.06	Call	Bond Future	3,744.0000	3.7440	3,573.1300	3.5731	(4.564)	0	0	0
2013/12/04	R209	07/08/2014	9.04	Call	Bond Future	3,683.7400	3.6837	3,514.4700	3.5145	(4.595)	0	0	0
2013/12/04	R209	06/11/2014			Bond Future	9.4844	71.3068	9.5316	70.9805	0.497	0.0000	0.0000	0
2013/12/04	R209	06/11/2014	8.99	Put	Bond Future	7,529.5100	7.5295	7,707.1300	7.7071	2.359	0	0	0
2013/12/04	R209	06/11/2014	9.01	Put	Bond Future	7,436.9800	7.4370	7,613.2200	7.6132	2.370	0	0	0
2013/12/04	R209	06/11/2014	9.00	Put	Bond Future	7,483.1400	7.4831	7,660.0700	7.6601	2.364	0	0	0
2013/12/04	R209	06/11/2014	8.99	Call	Bond Future	3,957.3600	3.9574	3,808.6300	3.8086	(3.758)	0	0	0
2013/12/04	R209	06/11/2014	9.00	Call	Bond Future	3,985.9900	3.9860	3,836.5700	3.8366	(3.749)	0	0	0
2013/12/04	R209	06/11/2014	9.01	Call	Bond Future	4,014.7200	4.0147	3,864.6100	3.8646	(3.739)	0	0	0
2013/12/04	R210	06/02/2014	161.51	Put	Bond Future	290.8200	0.2908	258.7200	0.2587	(11.038)	0	0	0
2013/12/04	R210	06/02/2014			Bond Future	161.2192	161.2192	161.2513	161.2513	0.020	0.0000	0.0000	1,319
2013/12/04	R210	06/02/2014	161.50	Put	Bond Future	280.8200	0.2808	248.7200	0.2487	(11.431)	0	0	0
2013/12/04	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R210	06/02/2014	161.49	Put	Bond Future	270.8200	0.2708	238.7200	0.2387	(11.853)	0	0	0
2013/12/04	R211	06/02/2014	129.00	Call	Bond Future	26.6600	0.0267	33.5700	0.0336	25.919	0	0	0
2013/12/04	R211	06/02/2014			Bond Future	129.0267	129.0267	129.0336	129.0336	0.005	0.0000	0.0000	2,022
2013/12/04	R211	06/02/2014	129.01	Call	Bond Future	16.6600	0.0167	23.5700	0.0236	41.477	0	0	0
2013/12/04	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R211	06/02/2014	128.99	Call	Bond Future	36.6600	0.0367	43.5700	0.0436	18.849	0	0	0
2013/12/04	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R212	06/02/2014			Bond Future	131.5288	131.5288	131.5496	131.5496	0.016	0.0000	0.0000	21,791
2013/12/04	R212	06/02/2014	132.99	Put	Bond Future	1,461.2100	1.4612	1,440.4000	1.4404	(1.424)	0	0	0
2013/12/04	R212	06/02/2014	133.01	Put	Bond Future	1,481.2100	1.4812	1,460.4000	1.4604	(1.405)	0	0	0
2013/12/04	R212	06/02/2014	133.00	Put	Bond Future	1,471.2100	1.4712	1,450.4000	1.4504	(1.414)	0	0	0
2013/12/04	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R213	06/02/2014			Bond Future	9.0207	85.7418	9.0684	85.3849	0.529	0.0000	0.0000	21,077
2013/12/04	R213	06/02/2014	8.29	Put	Bond Future	6,422.3900	6.4224	6,715.1100	6.7151	4.558	0	0	0
2013/12/04	R213	06/02/2014	8.31	Put	Bond Future	6,287.8000	6.2878	6,578.1300	6.5781	4.617	0	0	0
2013/12/04	R213	06/02/2014	8.29	Call	Bond Future	663.4300	0.6634	599.2200	0.5992	(9.678)	0	0	0
2013/12/04	R213	06/02/2014	8.30	Put	Bond Future	6,354.9100	6.3549	6,646.4400	6.6464	4.587	0	0	0
2013/12/04	R213	06/02/2014	8.30	Call	Bond Future	678.6300	0.6786	613.2300	0.6132	(9.637)	0	0	0
2013/12/04	R213	06/02/2014	8.31	Call	Bond Future	694.0900	0.6941	627.4900	0.6275	(9.595)	0	0	0
2013/12/04	R213	08/05/2014	7.65	Put	Bond Future	12,582.2200	12.5822	12,949.6100	12.9496	2.920	0	0	0
2013/12/04	R213	08/05/2014			Bond Future	9.1212	83.3306	9.1704	82.9691	0.539	0.0000	0.0000	0
2013/12/04	R213	08/05/2014	7.64	Put	Bond Future	12,662.1300	12.6621	13,029.6500	13.0296	2.903	0	0	0
2013/12/04	R213	08/05/2014	7.66	Put	Bond Future	12,502.5600	12.5026	12,869.8000	12.8698	2.937	0	0	0
2013/12/04	R213	08/05/2014	7.65	Call	Bond Future	610.3100	0.6103	616.2500	0.6163	0.973	0	0	0
2013/12/04	R213	08/05/2014	7.64	Call	Bond Future	600.5200	0.6005	606.5900	0.6066	1.011	0	0	0

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2013/12/04	R213	08/05/2014	7.66	Call	Bond Future	620.2300	0.6202	626.0200	0.6260	0.934	0	0	0
2013/12/04	R213	07/08/2014	8.86	Call	Bond Future	3,801.8100	3.8018	3,625.8600	3.6259	(4.628)	0	0	0
2013/12/04	R213	07/08/2014			Bond Future	9.2188	84.4776	9.2699	84.1094	0.553	0.0000	0.0000	0
2013/12/04	R213	07/08/2014	8.84	Call	Bond Future	3,741.0200	3.7410	3,566.8400	3.5668	(4.656)	0	0	0
2013/12/04	R213	07/08/2014	8.85	Call	Bond Future	3,771.3500	3.7713	3,596.2800	3.5963	(4.642)	0	0	0
2013/12/04	R213	07/08/2014	8.84	Put	Bond Future	6,552.8200	6.5528	6,746.8600	6.7469	2.961	0	0	0
2013/12/04	R213	07/08/2014	8.86	Put	Bond Future	6,461.6800	6.4617	6,653.9500	6.6539	2.976	0	0	0
2013/12/04	R213	07/08/2014	8.85	Put	Bond Future	6,507.1400	6.5071	6,700.2900	6.7003	2.968	0	0	0
2013/12/04	R213	06/11/2014	8.84	Call	Bond Future	4,152.4300	4.1524	3,976.7100	3.9767	(4.232)	0	0	0
2013/12/04	R213	06/11/2014	8.85	Put	Bond Future	7,637.3600	7.6374	7,834.7700	7.8348	2.585	0	0	0
2013/12/04	R213	06/11/2014			Bond Future	9.3213	82.1098	9.3741	81.7359	0.566	0.0000	0.0000	0
2013/12/04	R213	06/11/2014	8.85	Call	Bond Future	4,181.7600	4.1818	4,005.2500	4.0052	(4.221)	0	0	0
2013/12/04	R213	06/11/2014	8.86	Call	Bond Future	4,211.1900	4.2112	4,033.9100	4.0339	(4.210)	0	0	0
2013/12/04	R213	06/11/2014	8.84	Put	Bond Future	7,683.6400	7.6836	7,881.8400	7.8818	2.580	0	0	0
2013/12/04	R213	06/11/2014	8.86	Put	Bond Future	7,591.2700	7.5913	7,787.9100	7.7879	2.590	0	0	0
2013/12/04	R214	06/02/2014			Bond Future	9.3371	75.1282	9.3696	74.8853	0.348	0.0000	0.0000	5,098
2013/12/04	R214	06/02/2014	8.99	Put	Bond Future	4,246.0200	4.2460	4,401.0400	4.4010	3.651	0	0	0
2013/12/04	R214	06/02/2014	9.01	Put	Bond Future	4,141.3300	4.1413	4,294.2100	4.2942	3.692	0	0	0
2013/12/04	R214	06/02/2014	8.99	Call	Bond Future	1,565.6100	1.5656	1,477.7500	1.4778	(5.612)	0	0	0
2013/12/04	R214	06/02/2014	9.00	Put	Bond Future	4,193.4600	4.1935	4,347.4000	4.3474	3.671	0	0	0
2013/12/04	R214	06/02/2014	9.00	Call	Bond Future	1,592.6100	1.5926	1,503.6700	1.5037	(5.585)	0	0	0
2013/12/04	R214	06/02/2014	9.01	Call	Bond Future	1,619.8900	1.6199	1,529.8900	1.5299	(5.556)	0	0	0
2013/12/04	R214	08/05/2014			Bond Future	9.4324	72.8302	9.4659	72.5842	0.355	0.0000	0.0000	0
2013/12/04	R214	08/05/2014	9.00	Call	Bond Future	2,626.5500	2.6265	2,635.3800	2.6354	0.336	0	0	0
2013/12/04	R214	08/05/2014	8.99	Put	Bond Future	5,984.3600	5.9844	6,239.7000	6.2397	4.267	0	0	0
2013/12/04	R214	08/05/2014	9.01	Put	Bond Future	5,882.5300	5.8825	6,136.8500	6.1368	4.323	0	0	0
2013/12/04	R214	08/05/2014	9.00	Put	Bond Future	5,933.2900	5.9333	6,188.1300	6.1881	4.295	0	0	0
2013/12/04	R214	08/05/2014	9.01	Call	Bond Future	2,655.1400	2.6551	2,663.4500	2.6635	0.313	0	0	0
2013/12/04	R214	08/05/2014	8.99	Call	Bond Future	2,598.1400	2.5981	2,607.4700	2.6075	0.359	0	0	0
2013/12/04	R248	06/02/2014	9.11	Put	Bond Future	2,842.3000	2.8423	3,103.4600	3.1035	9.188	0	0	0
2013/12/04	R248	06/02/2014			Bond Future	9.3991	97.3521	9.4265	97.0909	0.291	0.0000	0.0000	10,380
2013/12/04	R248	06/02/2014	9.10	Put	Bond Future	2,943.3800	2.9434	3,204.5400	3.2045	8.873	0	0	0
2013/12/04	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R248	06/02/2014	9.09	Put	Bond Future	3,044.6500	3.0446	3,305.8100	3.3058	8.578	0	0	0
2013/12/04	R248	08/05/2014	9.04	Put	Bond Future	4,480.9400	4.4809	4,745.3100	4.7453	5.900	0	0	0
2013/12/04	R248	08/05/2014			Bond Future	9.4973	94.2090	9.5255	93.9446	0.297	0.0000	0.0000	0
2013/12/04	R248	08/05/2014	9.06	Put	Bond Future	4,276.8700	4.2769	4,541.2400	4.5412	6.181	0	0	0
2013/12/04	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R248	08/05/2014	9.05	Put	Bond Future	4,378.8100	4.3788	4,643.1800	4.6432	6.037	0	0	0
2013/12/04	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/04	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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Total												368834
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