



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 05/12/2013 to 05/12/2013

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
2013/12/05	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/12/05	2025	06/02/2014			Bond Future	110.8650	110.8650	109.8788	109.8788	(0.890)	0.0000	0.0000	0
2013/12/05	2025	06/02/2014	110.99	Put	Bond Future	125.0000	0.1250	1,111.2100	1.1112	788.968	0	0	0
2013/12/05	2025	06/02/2014	111.01	Put	Bond Future	145.0000	0.1450	1,131.2100	1.1312	680.145	0	0	0
2013/12/05	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2025	06/02/2014	111.00	Put	Bond Future	135.0000	0.1350	1,121.2100	1.1212	730.526	0	0	0
2013/12/05	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2037	06/02/2014			Bond Future	9.3579	92.2065	9.3568	92.2162	(0.012)	0.0000	0.0000	1,652
2013/12/05	2037	06/02/2014	9.38	Call	Bond Future	192.9500	0.1930	202.5900	0.2026	4.996	0	0	0
2013/12/05	2037	06/02/2014	9.39	Call	Bond Future	280.2400	0.2802	289.8800	0.2899	3.440	0	0	0
2013/12/05	2037	06/02/2014	9.37	Call	Bond Future	105.5200	0.1055	115.1600	0.1152	9.136	0	0	0
2013/12/05	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2037	08/05/2014	9.39	Put	Bond Future	653.7400	0.6537	643.4200	0.6434	(1.579)	0	0	0
2013/12/05	2037	08/05/2014			Bond Future	9.4656	93.4177	9.4644	93.4280	(0.013)	0.0000	0.0000	0
2013/12/05	2037	08/05/2014	9.38	Put	Bond Future	740.8000	0.7408	730.4800	0.7305	(1.393)	0	0	0
2013/12/05	2037	08/05/2014	9.37	Put	Bond Future	828.0000	0.8280	817.6800	0.8177	(1.246)	0	0	0
2013/12/05	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2037	07/08/2014	9.06	Put	Bond Future	4,490.8100	4.4908	4,480.5200	4.4805	(0.229)	0	0	0
2013/12/05	2037	07/08/2014			Bond Future	9.5718	90.4439	9.5706	90.4542	(0.013)	0.0000	0.0000	0
2013/12/05	2037	07/08/2014	9.05	Put	Bond Future	4,582.1100	4.5821	4,571.8200	4.5718	(0.225)	0	0	0
2013/12/05	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2037	07/08/2014	9.04	Put	Bond Future	4,673.5500	4.6736	4,663.2600	4.6633	(0.220)	0	0	0
2013/12/05	2038	06/02/2014	107.00	Call	Bond Future	121.9300	0.1219	528.0400	0.5280	333.068	0	0	0
2013/12/05	2038	06/02/2014			Bond Future	107.1219	107.1219	107.5280	107.5280	0.379	0.0000	0.0000	24
2013/12/05	2038	06/02/2014	107.01	Call	Bond Future	111.9300	0.1119	518.0400	0.5180	362.825	0	0	0
2013/12/05	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2038	06/02/2014	106.99	Call	Bond Future	131.9300	0.1319	538.0400	0.5380	307.822	0	0	0
2013/12/05	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2050	06/02/2014			Bond Future	111.5451	111.5451	111.5532	111.5532	0.007	0.0000	0.0000	472
2013/12/05	2050	06/02/2014	110.00	Call	Bond Future	1,545.0800	1.5451	1,553.1500	1.5531	0.522	0	0	0
2013/12/05	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	2050	06/02/2014	110.01	Call	Bond Future	1,535.0800	1.5351	1,543.1500	1.5431	0.526	0	0	0
2013/12/05	2050	06/02/2014	109.99	Call	Bond Future	1,555.0800	1.5551	1,563.1500	1.5631	0.519	0	0	0
2013/12/05	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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2013/12/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	AL37	06/02/2014			Index Future	409.9370	409.9370	409.8220	409.8220	(0.028)	0.0000	0.0000	0
2013/12/05	AL37	08/05/2014			Index Future	415.3220	415.3220	415.2080	415.2080	(0.027)	0.0000	0.0000	0
2013/12/05	AL7T	06/02/2014			Index Future	480.7920	480.7920	480.1280	480.1280	(0.138)	0.0000	0.0000	1
2013/12/05	AL7T	08/05/2014			Index Future	487.1080	487.1080	486.4380	486.4380	(0.138)	0.0000	0.0000	0
2013/12/05	ALBI	06/02/2014			Index Future	432.9950	432.9950	432.6730	432.6730	(0.074)	0.0000	0.0000	790
2013/12/05	ALBI	08/05/2014			Index Future	438.6830	438.6830	438.3590	438.3590	(0.074)	0.0000	0.0000	85
2013/12/05	ALBI	07/08/2014			Index Future	444.7100	444.7100	444.3810	444.3810	(0.074)	0.0000	0.0000	0
2013/12/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	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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2013/12/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/05	EL28	06/02/2014			Bond Future	113.1409	113.1409	113.1490	113.1490	0.007	0.0000	0.0000	0
2013/12/05	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	EL28	06/02/2014	111.01	Call	Bond Future	2,130.8700	2.1309	2,139.0200	2.1390	0.382	0	0	0
2013/12/05	EL28	06/02/2014	110.99	Call	Bond Future	2,150.8700	2.1509	2,159.0200	2.1590	0.379	0	0	0
2013/12/05	EL28	06/02/2014	111.00	Call	Bond Future	2,140.8700	2.1409	2,149.0200	2.1490	0.381	0	0	0
2013/12/05	ES33	06/02/2014	9.54	Put	Bond Future	2,794.8900	2.7949	2,858.3800	2.8584	2.272	0	0	0
2013/12/05	ES33	06/02/2014			Bond Future	9.9198	82.3413	9.9287	82.2778	0.089	0.0000	0.0000	6,292
2013/12/05	ES33	06/02/2014	9.56	Put	Bond Future	2,643.9400	2.6439	2,707.4300	2.7074	2.401	0	0	0
2013/12/05	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	ES33	06/02/2014	9.55	Put	Bond Future	2,719.3600	2.7194	2,782.8500	2.7829	2.335	0	0	0
2013/12/05	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	ES33	08/05/2014	9.55	Put	Bond Future	3,609.9100	3.6099	3,673.8700	3.6739	1.772	0	0	0
2013/12/05	ES33	08/05/2014			Bond Future	10.0467	79.6410	10.0559	79.5770	0.091	0.0000	0.0000	0
2013/12/05	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	ES33	08/05/2014	9.54	Put	Bond Future	3,685.2000	3.6852	3,749.1600	3.7492	1.736	0	0	0
2013/12/05	ES33	08/05/2014	9.56	Put	Bond Future	3,534.7200	3.5347	3,598.6800	3.5987	1.809	0	0	0

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2013/12/05	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	GOVI	06/02/2014			GOVI	432.6460	432.6460	432.3360	432.3360	(0.072)	0.0000	0.0000	465
2013/12/05	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	GOVI	06/02/2014	439.99	Put	GOVI	73,440.0000	7.3440	76,540.0000	7.6540	4.221	0	0	0
2013/12/05	GOVI	06/02/2014	440.01	Put	GOVI	73,640.0000	7.3640	76,740.0000	7.6740	4.210	0	0	0
2013/12/05	GOVI	06/02/2014	440.00	Put	GOVI	73,540.0000	7.3540	76,640.0000	7.6640	4.215	0	0	0
2013/12/05	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	GOVI	08/05/2014			GOVI	438.3300	438.3300	438.0180	438.0180	(0.071)	0.0000	0.0000	0
2013/12/05	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	GOVI	08/05/2014	441.99	Put	GOVI	36,600.0000	3.6600	39,720.0000	3.9720	8.525	0	0	0
2013/12/05	GOVI	08/05/2014	442.01	Put	GOVI	36,800.0000	3.6800	39,920.0000	3.9920	8.478	0	0	0
2013/12/05	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	GOVI	08/05/2014	442.00	Put	GOVI	36,700.0000	3.6700	39,820.0000	3.9820	8.501	0	0	0
2013/12/05	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	GOVI	07/08/2014			GOVI	444.3520	444.3520	444.0340	444.0340	(0.072)	0.0000	0.0000	0
2013/12/05	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	GOVI	07/08/2014	459.99	Put	GOVI	156,380.0000	15.6380	159,560.0000	15.9560	2.034	0	0	0
2013/12/05	GOVI	07/08/2014	460.01	Put	GOVI	156,580.0000	15.6580	159,760.0000	15.9760	2.031	0	0	0
2013/12/05	GOVI	07/08/2014	460.00	Put	GOVI	156,480.0000	15.6480	159,660.0000	15.9660	2.032	0	0	0
2013/12/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/05	IGOV	06/02/2014			Index Future	200.6260	200.6260	199.9590	199.9590	(0.332)	0.0000	0.0000	1,330
2013/12/05	IGOV	08/05/2014			Index Future	203.2860	203.2860	202.6120	202.6120	(0.332)	0.0000	0.0000	7
2013/12/05	ILBI	06/02/2014			Index Future	538.5740	538.5740	543.4810	543.4810	0.911	0.0000	0.0000	190
2013/12/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/05	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/05	JBAF	18/12/2013			Jibar Tradeable Future	5.2100	94.7900	5.2200	94.7800	0.192	0.0000	0.0000	1,500
2013/12/05	JBAF	15/01/2014			Jibar Tradeable Future	5.2500	94.7500	5.2600	94.7400	0.190	0.0000	0.0000	1,000
2013/12/05	JBAF	19/02/2014			Jibar Tradeable Future	5.3500	94.6500	5.3600	94.6400	0.187	0.0000	0.0000	0
2013/12/05	JBAF	19/03/2014			Jibar Tradeable Future	5.4300	94.5700	5.4400	94.5600	0.184	0.0000	0.0000	0
2013/12/05	JBAF	16/04/2014			Jibar Tradeable Future	5.5300	94.4700	5.5500	94.4500	0.362	0.0000	0.0000	0
2013/12/05	JBAF	21/05/2014			Jibar Tradeable Future	5.6800	94.3200	5.6900	94.3100	0.176	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
2013/12/05	JBAF	18/06/2014			Jibar Tradeable Future	5.8000	94.2000	5.8100	94.1900	0.172	0.0000	0.0000	6,000
2013/12/05	JBAF	17/09/2014			Jibar Tradeable Future	6.1400	93.8600	6.1500	93.8500	0.163	0.0000	0.0000	1,000
2013/12/05	JBAF	17/12/2014			Jibar Tradeable Future	6.5600	93.4400	6.5400	93.4600	(0.305)	0.0000	0.0000	0
2013/12/05	JBAF	18/03/2015			Jibar Tradeable Future	6.9000	93.1000	6.8700	93.1300	(0.435)	0.0000	0.0000	150
2013/12/05	JBAF	17/06/2015			Jibar Tradeable Future	7.2200	92.7800	7.2000	92.8000	(0.277)	0.0000	0.0000	2,200
2013/12/05	JBAF	16/09/2015			Jibar Tradeable Future	7.5200	92.4800	7.4900	92.5100	(0.399)	0.0000	0.0000	0
2013/12/05	R023	06/02/2014			Bond Future	8.2260	100.5081	8.2505	100.3569	0.298	0.0000	0.0000	11,257
2013/12/05	R023	06/02/2014	7.84	Put	Bond Future	2,421.1000	2.4211	2,572.2600	2.5723	6.243	0	0	0
2013/12/05	R023	06/02/2014	7.86	Put	Bond Future	2,293.7800	2.2938	2,444.9400	2.4449	6.590	0	0	0
2013/12/05	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R023	06/02/2014	7.85	Put	Bond Future	2,357.4200	2.3574	2,508.5800	2.5086	6.412	0	0	0
2013/12/05	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R023	08/05/2014			Bond Future	8.3400	97.9120	8.3655	97.7593	0.305	0.0000	0.0000	0
2013/12/05	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R023	08/05/2014	7.59	Put	Bond Future	4,642.6600	4.6427	4,795.3000	4.7953	3.288	0	0	0
2013/12/05	R023	08/05/2014	7.61	Put	Bond Future	4,515.2100	4.5152	4,667.8500	4.6679	3.381	0	0	0
2013/12/05	R023	08/05/2014	7.60	Put	Bond Future	4,578.9100	4.5789	4,731.5500	4.7315	3.334	0	0	0
2013/12/05	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R157	06/02/2014	5.64	Call	Bond Future	61.7300	0.0617	54.3900	0.0544	(11.890)	0	0	0
2013/12/05	R157	06/02/2014	5.65	Put	Bond Future	1,322.7800	1.3228	1,366.1100	1.3661	3.276	0	0	0
2013/12/05	R157	06/02/2014			Bond Future	6.4334	116.0515	6.4652	116.0007	0.496	6.4650	6.4650	32,002
2013/12/05	R157	06/02/2014	5.65	Call	Bond Future	63.7400	0.0637	56.2200	0.0562	(11.798)	0	0	0
2013/12/05	R157	06/02/2014	5.66	Call	Bond Future	65.8000	0.0658	58.0900	0.0581	(11.717)	0	0	0
2013/12/05	R157	06/02/2014	5.64	Put	Bond Future	1,336.9700	1.3370	1,380.4800	1.3805	3.254	0	0	0
2013/12/05	R157	06/02/2014	5.66	Put	Bond Future	1,308.6500	1.3087	1,351.7900	1.3518	3.297	0	0	0
2013/12/05	R157	08/05/2014	5.20	Call	Bond Future	72.4300	0.0724	66.6300	0.0666	(8.008)	0	0	0
2013/12/05	R157	08/05/2014			Bond Future	6.6613	110.7685	6.6993	110.7175	0.570	0.0000	0.0000	0
2013/12/05	R157	08/05/2014	5.21	Call	Bond Future	73.7900	0.0738	67.9000	0.0679	(7.982)	0	0	0
2013/12/05	R157	08/05/2014	5.19	Call	Bond Future	71.0900	0.0711	65.3700	0.0654	(8.046)	0	0	0
2013/12/05	R157	08/05/2014	5.20	Put	Bond Future	2,057.7700	2.0578	2,102.9300	2.1029	2.195	0	0	0
2013/12/05	R157	08/05/2014	5.19	Put	Bond Future	2,070.1900	2.0702	2,115.4300	2.1154	2.185	0	0	0
2013/12/05	R157	08/05/2014	5.21	Put	Bond Future	2,045.3700	2.0454	2,090.4400	2.0904	2.204	0	0	0
2013/12/05	R157	07/08/2014	6.76	Put	Bond Future	788.7200	0.7887	815.5000	0.8155	3.395	0	0	0
2013/12/05	R157	07/08/2014			Bond Future	6.9240	112.2912	6.9716	112.2394	0.687	0.0000	0.0000	0
2013/12/05	R157	07/08/2014	6.75	Put	Bond Future	794.6800	0.7947	821.5800	0.8216	3.385	0	0	0
2013/12/05	R157	07/08/2014	6.74	Call	Bond Future	599.5800	0.5996	574.7900	0.5748	(4.135)	0	0	0
2013/12/05	R157	07/08/2014	6.75	Call	Bond Future	604.8900	0.6049	579.9600	0.5800	(4.121)	0	0	0
2013/12/05	R157	07/08/2014	6.76	Call	Bond Future	609.8500	0.6098	584.8000	0.5848	(4.108)	0	0	0
2013/12/05	R157	07/08/2014	6.74	Put	Bond Future	800.2900	0.8003	827.3300	0.8273	3.379	0	0	0
2013/12/05	R157	06/11/2014	6.19	Put	Bond Future	1,274.5500	1.2745	1,311.6400	1.3116	2.910	0	0	0
2013/12/05	R157	06/11/2014			Bond Future	7.3482	107.0380	7.4110	106.9854	0.855	0.0000	0.0000	0
2013/12/05	R157	06/11/2014	6.21	Put	Bond Future	1,262.3200	1.2623	1,299.2300	1.2992	2.924	0	0	0
2013/12/05	R157	06/11/2014	6.20	Put	Bond Future	1,268.4300	1.2684	1,305.4200	1.3054	2.916	0	0	0
2013/12/05	R157	06/11/2014	6.21	Call	Bond Future	301.3300	0.3013	285.6200	0.2856	(5.214)	0	0	0

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2013/12/05	R157	06/11/2014	6.19	Call	Bond Future	296.5500	0.2966	281.0200	0.2810	(5.237)	0	0	0
2013/12/05	R157	06/11/2014	6.20	Call	Bond Future	298.9400	0.2989	283.3100	0.2833	(5.228)	0	0	0
2013/12/05	R186	06/02/2014	8.75	Put	Bond Future	1,832.1600	1.8322	1,841.2100	1.8412	0.494	0	0	250
2013/12/05	R186	06/02/2014			Bond Future	8.5193	116.7734	8.5284	116.6957	0.107	8.5800	8.5800	60,385
2013/12/05	R186	06/02/2014	7.75	Call	Bond Future	560.5500	0.5605	535.2700	0.5353	(4.510)	0	0	0
2013/12/05	R186	06/02/2014	7.74	Put	Bond Future	7,479.6100	7.4796	7,532.5200	7.5325	0.707	0	0	0
2013/12/05	R186	06/02/2014	7.76	Put	Bond Future	7,323.2300	7.3232	7,375.2700	7.3753	0.711	0	0	0
2013/12/05	R186	06/02/2014	7.75	Put	Bond Future	7,401.2900	7.4013	7,453.7700	7.4538	0.709	0	0	0
2013/12/05	R186	06/02/2014	8.75	Call	Bond Future	3,778.6600	3.7787	3,709.9500	3.7100	(1.818)	0	0	0
2013/12/05	R186	06/02/2014	7.76	Call	Bond Future	575.0000	0.5750	549.2800	0.5493	(4.473)	0	0	0
2013/12/05	R186	06/02/2014	7.74	Call	Bond Future	546.2700	0.5463	521.4200	0.5214	(4.549)	0	0	0
2013/12/05	R186	08/05/2014	7.50	Put	Bond Future	11,095.8400	11.0958	11,149.4100	11.1494	0.483	0	0	0
2013/12/05	R186	08/05/2014	8.25	Put	Bond Future	6,178.8800	6.1789	6,212.2600	6.2123	0.540	0	0	0
2013/12/05	R186	08/05/2014			Bond Future	8.6299	118.3075	8.6392	118.2293	0.109	8.6910	8.6910	740
2013/12/05	R186	08/05/2014	9.25	Put	Bond Future	2,304.9500	2.3050	2,316.3100	2.3163	0.493	0	0	8,000
2013/12/05	R186	08/05/2014	7.09	Put	Bond Future	14,497.6700	14.4977	14,560.1800	14.5602	0.431	0	0	0
2013/12/05	R186	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	3,028.9600	3.0290	100.000	0	0	400
2013/12/05	R186	08/05/2014	7.10	Call	Bond Future	591.4700	0.5915	575.6000	0.5756	(2.683)	0	0	0
2013/12/05	R186	08/05/2014	8.50	Call	Bond Future	3,840.9500	3.8410	3,789.6300	3.7896	(1.336)	0	0	0
2013/12/05	R186	08/05/2014	7.11	Call	Bond Future	601.4100	0.6014	585.3500	0.5853	(2.670)	0	0	0
2013/12/05	R186	08/05/2014	9.25	Call	Bond Future	7,315.8800	7.3159	7,249.0600	7.2491	(0.913)	0	0	0
2013/12/05	R186	08/05/2014	8.25	Call	Bond Future	2,948.7600	2.9488	2,903.9600	2.9040	(1.519)	0	0	8,000
2013/12/05	R186	08/05/2014	7.09	Call	Bond Future	581.6500	0.5816	565.9800	0.5660	(2.694)	0	0	0
2013/12/05	R186	08/05/2014	8.50	Put	Bond Future	4,931.1400	4.9311	4,958.0000	4.9580	0.545	0	0	1,933
2013/12/05	R186	08/05/2014	7.11	Put	Bond Future	14,322.0600	14.3221	14,384.1800	14.3842	0.434	0	0	0
2013/12/05	R186	08/05/2014	7.50	Call	Bond Future	1,104.6400	1.1046	1,080.0300	1.0800	(2.228)	0	0	1,933
2013/12/05	R186	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	5,979.5900	5.9796	100.000	0	0	0
2013/12/05	R186	08/05/2014	7.10	Put	Bond Future	14,409.7500	14.4097	14,472.0600	14.4721	0.432	0	0	0
2013/12/05	R186	07/08/2014	8.31	Call	Bond Future	3,576.1500	3.5762	3,533.3100	3.5333	(1.198)	0	0	0
2013/12/05	R186	07/08/2014			Bond Future	8.7360	114.6424	8.7458	114.5629	0.112	0.0000	0.0000	0
2013/12/05	R186	07/08/2014	8.92	Put	Bond Future	4,426.1400	4.4261	4,450.1800	4.4502	0.543	0	0	840
2013/12/05	R186	07/08/2014	8.29	Call	Bond Future	3,510.5000	3.5105	3,468.1100	3.4681	(1.208)	0	0	0
2013/12/05	R186	07/08/2014	8.30	Call	Bond Future	3,543.2300	3.5432	3,500.6200	3.5006	(1.203)	0	0	0
2013/12/05	R186	07/08/2014	8.29	Put	Bond Future	7,227.0400	7.2270	7,264.1300	7.2641	0.513	0	0	0
2013/12/05	R186	07/08/2014	8.92	Call	Bond Future	5,911.5200	5.9115	5,856.0800	5.8561	(0.938)	0	0	0
2013/12/05	R186	07/08/2014	8.31	Put	Bond Future	7,122.4100	7.1224	7,159.0500	7.1590	0.514	0	0	0
2013/12/05	R186	07/08/2014	8.30	Put	Bond Future	7,174.5900	7.1746	7,211.4600	7.2115	0.514	0	0	0
2013/12/05	R186	06/11/2014	8.14	Call	Bond Future	3,443.1200	3.4431	3,405.2600	3.4053	(1.100)	0	0	0
2013/12/05	R186	06/11/2014	8.15	Put	Bond Future	9,201.5800	9.2016	9,244.1600	9.2442	0.463	0	0	0
2013/12/05	R186	06/11/2014			Bond Future	8.8455	116.2300	8.8556	116.1494	0.115	0.0000	0.0000	0
2013/12/05	R186	06/11/2014	9.17	Call	Bond Future	7,233.1600	7.2332	7,176.7900	7.1768	(0.779)	0	0	0
2013/12/05	R186	06/11/2014	8.15	Call	Bond Future	3,472.5900	3.4726	3,434.5300	3.4345	(1.096)	0	0	0
2013/12/05	R186	06/11/2014	8.16	Call	Bond Future	3,501.7800	3.5018	3,463.5300	3.4635	(1.092)	0	0	0
2013/12/05	R186	06/11/2014	9.17	Put	Bond Future	4,691.9000	4.6919	4,716.1700	4.7162	0.517	0	0	2,010
2013/12/05	R186	06/11/2014	8.14	Put	Bond Future	9,257.4200	9.2574	9,300.2000	9.3002	0.462	0	0	0
2013/12/05	R186	06/11/2014	8.16	Put	Bond Future	9,145.5500	9.1455	9,187.9400	9.1879	0.464	0	0	0

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2013/12/05	R197	06/02/2014			Bond Future	276.3193	276.3193	275.7758	275.7758	(0.197)	0.0000	0.0000	2,049
2013/12/05	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R197	06/02/2014	279.99	Put	Bond Future	3,670.6600	3.6707	4,214.1900	4.2142	14.807	0	0	0
2013/12/05	R197	06/02/2014	280.01	Put	Bond Future	3,690.6600	3.6907	4,234.1900	4.2342	14.727	0	0	0
2013/12/05	R197	06/02/2014	280.00	Put	Bond Future	3,680.6600	3.6807	4,224.1900	4.2242	14.767	0	0	0
2013/12/05	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R201	06/02/2014	5.24	Put	Bond Future	55.5600	0.0556	71.4000	0.0714	28.510	0	0	0
2013/12/05	R201	06/02/2014			Bond Future	4.7193	104.5870	4.8119	104.5079	1.963	0.0000	0.0000	0
2013/12/05	R201	06/02/2014	5.26	Put	Bond Future	52.4400	0.0524	67.5700	0.0676	28.852	0	0	0
2013/12/05	R201	06/02/2014	5.24	Call	Bond Future	499.1300	0.4991	435.8200	0.4358	(12.684)	0	0	0
2013/12/05	R201	06/02/2014	5.25	Put	Bond Future	54.0400	0.0540	69.5300	0.0695	28.664	0	0	0
2013/12/05	R201	06/02/2014	5.25	Call	Bond Future	506.1000	0.5061	442.4400	0.4424	(12.579)	0	0	0
2013/12/05	R201	06/02/2014	5.26	Call	Bond Future	512.9900	0.5130	448.9700	0.4490	(12.480)	0	0	0
2013/12/05	R201	08/05/2014			Bond Future	4.4768	105.9610	4.6080	105.8813	2.929	0.0000	0.0000	0
2013/12/05	R201	08/05/2014	4.75	Call	Bond Future	347.4000	0.3474	300.4600	0.3005	(13.512)	0	0	0
2013/12/05	R201	08/05/2014	4.76	Call	Bond Future	351.0500	0.3510	303.8100	0.3038	(13.457)	0	0	0
2013/12/05	R201	08/05/2014	4.74	Call	Bond Future	343.7700	0.3438	297.1200	0.2971	(13.570)	0	0	0
2013/12/05	R201	08/05/2014	4.76	Put	Bond Future	179.1600	0.1792	211.5900	0.2116	18.101	0	0	0
2013/12/05	R201	08/05/2014	4.75	Put	Bond Future	181.5700	0.1816	214.3000	0.2143	18.026	0	0	0
2013/12/05	R201	08/05/2014	4.74	Put	Bond Future	184.0000	0.1840	217.0200	0.2170	17.946	0	0	0
2013/12/05	R201	07/08/2014	5.31	Put	Bond Future	36.3700	0.0364	48.4200	0.0484	33.132	0	0	0
2013/12/05	R201	07/08/2014			Bond Future	3.6976	103.0080	3.9196	102.9271	6.004	0.0000	0.0000	0
2013/12/05	R201	07/08/2014	5.30	Put	Bond Future	36.8700	0.0369	49.0400	0.0490	33.008	0	0	0
2013/12/05	R201	07/08/2014	5.31	Call	Bond Future	621.3300	0.6213	552.4400	0.5524	(11.088)	0	0	0
2013/12/05	R201	07/08/2014	5.29	Call	Bond Future	615.1200	0.6151	546.4800	0.5465	(11.159)	0	0	0
2013/12/05	R201	07/08/2014	5.30	Call	Bond Future	618.2300	0.6182	549.4600	0.5495	(11.124)	0	0	0
2013/12/05	R201	07/08/2014	5.29	Put	Bond Future	37.3700	0.0374	49.6700	0.0497	32.914	0	0	0
2013/12/05	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R202	06/02/2014			Bond Future	210.1101	210.1101	209.1812	209.1812	(0.442)	0.0000	0.0000	44,679
2013/12/05	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R202	06/02/2014	208.99	Call	Bond Future	1,120.1200	1.1201	191.2200	0.1912	(82.929)	0	0	0
2013/12/05	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R202	06/02/2014	209.00	Call	Bond Future	1,110.1200	1.1101	181.2200	0.1812	(83.676)	0	0	0
2013/12/05	R202	06/02/2014	209.01	Call	Bond Future	1,100.1200	1.1001	171.2200	0.1712	(84.436)	0	0	0
2013/12/05	R203	06/02/2014			Bond Future	7.2551	106.4795	7.2535	106.4845	(0.022)	0.0000	0.0000	8,545
2013/12/05	R203	06/02/2014	5.95	Put	Bond Future	4,258.4600	4.2585	4,252.6700	4.2527	(0.136)	0	0	0
2013/12/05	R203	06/02/2014	6.14	Put	Bond Future	3,646.7800	3.6468	3,640.4700	3.6405	(0.173)	0	0	0
2013/12/05	R203	06/02/2014	6.16	Put	Bond Future	3,583.4600	3.5835	3,577.0900	3.5771	(0.178)	0	0	0
2013/12/05	R203	06/02/2014	6.84	Put	Bond Future	1,664.1900	1.6642	1,655.0800	1.6551	(0.547)	0	0	0
2013/12/05	R203	06/02/2014	6.15	Put	Bond Future	3,615.0900	3.6151	3,608.7500	3.6088	(0.175)	0	0	0
2013/12/05	R203	06/02/2014	5.95	Call	Bond Future	16.7000	0.0167	15.9800	0.0160	(4.311)	0	0	16
2013/12/05	R203	06/02/2014	6.16	Call	Bond Future	38.5300	0.0385	37.2300	0.0372	(3.374)	0	0	0
2013/12/05	R203	06/02/2014	6.84	Call	Bond Future	337.8500	0.3378	333.8100	0.3338	(1.196)	0	0	13
2013/12/05	R203	06/02/2014	6.14	Call	Bond Future	35.7200	0.0357	34.4800	0.0345	(3.471)	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
2013/12/05	R203	06/02/2014	6.15	Call	Bond Future	37.1000		0.0371	35.8300	0.0358	(3.423)	0	0	0
2013/12/05	R203	08/05/2014	7.40	Put	Bond Future	1,349.1800		1.3492	1,342.1000	1.3421	(0.525)	0	0	0
2013/12/05	R203	08/05/2014	5.76	Call	Bond Future	86.4700		0.0865	85.5500	0.0855	(1.064)	0	0	0
2013/12/05	R203	08/05/2014	6.84	Call	Bond Future	619.0300		0.6190	617.0700	0.6171	(0.317)	0	0	13
2013/12/05	R203	08/05/2014	5.74	Call	Bond Future	82.8100		0.0828	81.9200	0.0819	(1.075)	0	0	0
2013/12/05	R203	08/05/2014			Bond Future	7.4214		103.7181	7.4195	103.7237	(0.026)	0.0000	0.0000	0
2013/12/05	R203	08/05/2014	5.76	Put	Bond Future	5,146.1400		5.1461	5,139.5700	5.1396	(0.128)	0	0	0
2013/12/05	R203	08/05/2014	6.84	Put	Bond Future	2,355.6000		2.3556	2,347.9900	2.3480	(0.323)	0	0	0
2013/12/05	R203	08/05/2014	5.75	Put	Bond Future	5,175.6700		5.1757	5,169.1200	5.1691	(0.127)	0	0	0
2013/12/05	R203	08/05/2014	5.74	Put	Bond Future	5,205.2400		5.2052	5,198.7000	5.1987	(0.126)	0	0	0
2013/12/05	R203	08/05/2014	7.40	Call	Bond Future	1,285.8400		1.2858	1,284.4100	1.2844	(0.111)	0	0	16
2013/12/05	R203	08/05/2014	5.75	Call	Bond Future	84.6200		0.0846	83.7200	0.0837	(1.064)	0	0	0
2013/12/05	R203	07/08/2014	7.30	Call	Bond Future	1,181.5900		1.1816	1,180.8900	1.1809	(0.059)	0	0	0
2013/12/05	R203	07/08/2014			Bond Future	7.5888		105.1436	7.5868	105.1491	(0.027)	0.0000	0.0000	0
2013/12/05	R203	07/08/2014	7.31	Call	Bond Future	1,193.3600		1.1934	1,192.6600	1.1927	(0.059)	0	0	0
2013/12/05	R203	07/08/2014	6.84	Put	Bond Future	2,795.7300		2.7957	2,789.1300	2.7891	(0.236)	0	0	0
2013/12/05	R203	07/08/2014	7.29	Put	Bond Future	1,993.5500		1.9935	1,987.2600	1.9873	(0.316)	0	0	0
2013/12/05	R203	07/08/2014	7.31	Put	Bond Future	1,961.6300		1.9616	1,955.3600	1.9554	(0.320)	0	0	0
2013/12/05	R203	07/08/2014	7.30	Put	Bond Future	1,977.5400		1.9775	1,971.2700	1.9713	(0.317)	0	0	0
2013/12/05	R203	07/08/2014	7.29	Call	Bond Future	1,169.9000		1.1699	1,169.1800	1.1692	(0.062)	0	0	0
2013/12/05	R203	07/08/2014	6.84	Call	Bond Future	716.1300		0.7161	715.1000	0.7151	(0.144)	0	0	30
2013/12/05	R203	06/11/2014	6.86	Call	Bond Future	762.6100		0.7626	762.1000	0.7621	(0.067)	0	0	0
2013/12/05	R203	06/11/2014			Bond Future	7.7885		102.4389	7.7863	102.4444	(0.028)	0.0000	0.0000	0
2013/12/05	R203	06/11/2014	6.84	Call	Bond Future	747.4400		0.7474	746.9300	0.7469	(0.068)	0	0	0
2013/12/05	R203	06/11/2014	6.85	Call	Bond Future	755.0000		0.7550	754.4900	0.7545	(0.068)	0	0	0
2013/12/05	R203	06/11/2014	6.84	Put	Bond Future	3,179.8500		3.1799	3,173.7600	3.1738	(0.192)	0	0	0
2013/12/05	R203	06/11/2014	6.86	Put	Bond Future	3,142.9800		3.1430	3,136.8900	3.1369	(0.194)	0	0	0
2013/12/05	R203	06/11/2014	6.85	Put	Bond Future	3,161.3900		3.1614	3,155.3000	3.1553	(0.193)	0	0	0
2013/12/05	R204	06/02/2014	6.39	Call	Bond Future	73.4800		0.0735	69.9200	0.0699	(4.845)	0	0	0
2013/12/05	R204	06/02/2014			Bond Future	7.5085		103.0978	7.5123	103.0823	0.051	0.0000	0.0000	28,298
2013/12/05	R204	06/02/2014	6.40	Call	Bond Future	75.9300		0.0759	72.2800	0.0723	(4.807)	0	0	0
2013/12/05	R204	06/02/2014	6.41	Call	Bond Future	78.4400		0.0784	74.7100	0.0747	(4.755)	0	0	0
2013/12/05	R204	06/02/2014	6.39	Put	Bond Future	4,738.6700		4.7387	4,750.6500	4.7506	0.253	0	0	0
2013/12/05	R204	06/02/2014	6.41	Put	Bond Future	4,657.9500		4.6580	4,669.7600	4.6698	0.254	0	0	0
2013/12/05	R204	06/02/2014	6.40	Put	Bond Future	4,698.2700		4.6983	4,710.1600	4.7102	0.253	0	0	0
2013/12/05	R204	08/05/2014			Bond Future	7.6541		104.4522	7.6580	104.4369	0.052	0.0000	0.0000	0
2013/12/05	R204	08/05/2014	6.05	Call	Bond Future	165.1500		0.1652	161.7200	0.1617	(2.077)	0	0	0
2013/12/05	R204	08/05/2014	6.06	Call	Bond Future	168.3600		0.1684	164.8800	0.1649	(2.067)	0	0	0
2013/12/05	R204	08/05/2014	6.04	Call	Bond Future	161.9900		0.1620	158.6000	0.1586	(2.093)	0	0	0
2013/12/05	R204	08/05/2014	6.05	Put	Bond Future	6,585.2900		6.5853	6,597.0900	6.5971	0.179	0	0	0
2013/12/05	R204	08/05/2014	6.04	Put	Bond Future	6,623.6800		6.6237	6,635.5200	6.6355	0.179	0	0	0
2013/12/05	R204	08/05/2014	6.06	Put	Bond Future	6,546.9600		6.5470	6,558.7100	6.5587	0.179	0	0	0
2013/12/05	R204	07/08/2014			Bond Future	7.7977		101.8564	7.8020	101.8408	0.055	0.0000	0.0000	0
2013/12/05	R204	07/08/2014	7.44	Put	Bond Future	2,971.7800		2.9718	2,976.4000	2.9764	0.155	0	0	0
2013/12/05	R204	07/08/2014	7.46	Put	Bond Future	2,928.5300		2.9285	2,933.0600	2.9331	0.155	0	0	0
2013/12/05	R204	07/08/2014	7.45	Put	Bond Future	2,950.1000		2.9501	2,954.6800	2.9547	0.155	0	0	0
2013/12/05	R204	07/08/2014	7.78	Call	Bond Future	2,228.9200		2.2289	2,216.4300	2.2164	(0.560)	0	0	0

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2013/12/05	R204	07/08/2014	7.46	Call	Bond Future	1,685.1500	1.6851	1,674.0800	1.6741	(0.657)	0	0	0
2013/12/05	R204	07/08/2014	7.44	Call	Bond Future	1,654.1900	1.6542	1,643.2100	1.6432	(0.664)	0	0	0
2013/12/05	R204	07/08/2014	7.78	Put	Bond Future	2,293.8000	2.2938	2,296.9100	2.2969	0.136	0	0	530
2013/12/05	R204	07/08/2014	7.45	Call	Bond Future	1,669.6200	1.6696	1,658.6000	1.6586	(0.660)	0	0	0
2013/12/05	R204	06/11/2014	7.99	Put	Bond Future	2,589.8600	2.5899	2,593.5500	2.5936	0.142	0	0	1,270
2013/12/05	R204	06/11/2014			Bond Future	7.9552	103.2668	7.9598	103.2509	0.058	0.0000	0.0000	0
2013/12/05	R204	06/11/2014	6.99	Put	Bond Future	4,662.6500	4.6626	4,670.1700	4.6702	0.161	0	0	0
2013/12/05	R204	06/11/2014	7.01	Put	Bond Future	4,613.2400	4.6132	4,620.6800	4.6207	0.161	0	0	0
2013/12/05	R204	06/11/2014	6.99	Call	Bond Future	1,261.3500	1.2614	1,252.9900	1.2530	(0.663)	0	0	0
2013/12/05	R204	06/11/2014	7.00	Put	Bond Future	4,637.9100	4.6379	4,645.3900	4.6454	0.161	0	0	0
2013/12/05	R204	06/11/2014	7.99	Call	Bond Future	2,709.9500	2.7100	2,697.7600	2.6978	(0.450)	0	0	0
2013/12/05	R204	06/11/2014	7.00	Call	Bond Future	1,272.5600	1.2726	1,264.1600	1.2642	(0.660)	0	0	0
2013/12/05	R204	06/11/2014	7.01	Call	Bond Future	1,283.8400	1.2838	1,275.4000	1.2754	(0.657)	0	0	0
2013/12/05	R207	06/02/2014			Bond Future	7.7735	98.0836	7.7878	98.0179	0.183	0.0000	0.0000	20,119
2013/12/05	R207	06/02/2014	6.65	Call	Bond Future	107.0200	0.1070	98.9400	0.0989	(7.550)	0	0	0
2013/12/05	R207	06/02/2014	6.64	Put	Bond Future	5,502.0000	5.5020	5,559.7900	5.5598	1.050	0	0	0
2013/12/05	R207	06/02/2014	6.66	Put	Bond Future	5,410.0900	5.4101	5,467.5000	5.4675	1.061	0	0	0
2013/12/05	R207	06/02/2014	6.65	Put	Bond Future	5,455.9900	5.4560	5,513.5900	5.5136	1.056	0	0	0
2013/12/05	R207	06/02/2014	6.66	Call	Bond Future	110.2800	0.1103	102.0100	0.1020	(7.499)	0	0	0
2013/12/05	R207	06/02/2014	6.64	Call	Bond Future	103.8300	0.1038	95.9400	0.0959	(7.599)	0	0	0
2013/12/05	R207	08/05/2014	6.19	Put	Bond Future	8,170.4100	8.1704	8,228.8900	8.2289	0.716	0	0	0
2013/12/05	R207	08/05/2014	6.21	Put	Bond Future	8,080.1100	8.0801	8,138.3700	8.1384	0.721	0	0	0
2013/12/05	R207	08/05/2014			Bond Future	7.9110	99.3721	7.9259	99.3060	0.189	0.0000	0.0000	0
2013/12/05	R207	08/05/2014	6.20	Put	Bond Future	8,125.2300	8.1252	8,183.6000	8.1836	0.718	0	0	0
2013/12/05	R207	08/05/2014	6.20	Call	Bond Future	187.8200	0.1878	180.1300	0.1801	(4.094)	0	0	0
2013/12/05	R207	08/05/2014	6.21	Call	Bond Future	191.3400	0.1913	183.5400	0.1835	(4.077)	0	0	0
2013/12/05	R207	08/05/2014	6.19	Call	Bond Future	184.3400	0.1843	176.7600	0.1768	(4.112)	0	0	0
2013/12/05	R207	07/08/2014	7.69	Call	Bond Future	1,985.0300	1.9850	1,951.4300	1.9514	(1.693)	0	0	0
2013/12/05	R207	07/08/2014	7.70	Put	Bond Future	3,483.3800	3.4834	3,516.7200	3.5167	0.957	0	0	0
2013/12/05	R207	07/08/2014			Bond Future	8.0463	97.0974	8.0622	97.0303	0.197	0.0000	0.0000	0
2013/12/05	R207	07/08/2014	7.70	Call	Bond Future	2,002.8400	2.0028	1,969.0700	1.9691	(1.686)	0	0	0
2013/12/05	R207	07/08/2014	7.71	Call	Bond Future	2,020.7500	2.0207	1,986.8000	1.9868	(1.680)	0	0	0
2013/12/05	R207	07/08/2014	7.69	Put	Bond Future	3,508.7300	3.5087	3,542.2400	3.5422	0.955	0	0	0
2013/12/05	R207	07/08/2014	7.71	Put	Bond Future	3,458.1500	3.4581	3,491.3100	3.4913	0.959	0	0	0
2013/12/05	R207	06/11/2014	7.36	Put	Bond Future	5,149.5900	5.1496	5,189.9500	5.1900	0.784	0	0	0
2013/12/05	R207	06/11/2014			Bond Future	8.1859	98.4420	8.2027	98.3739	0.205	0.0000	0.0000	0
2013/12/05	R207	06/11/2014	7.35	Put	Bond Future	5,177.7900	5.1778	5,218.2900	5.2183	0.782	0	0	0
2013/12/05	R207	06/11/2014	7.36	Call	Bond Future	1,728.6100	1.7286	1,700.8800	1.7009	(1.604)	0	0	0
2013/12/05	R207	06/11/2014	7.34	Call	Bond Future	1,700.4400	1.7004	1,673.0000	1.6730	(1.614)	0	0	0
2013/12/05	R207	06/11/2014	7.35	Call	Bond Future	1,714.4900	1.7145	1,686.9000	1.6869	(1.609)	0	0	0
2013/12/05	R207	06/11/2014	7.34	Put	Bond Future	5,206.0800	5.2061	5,246.7300	5.2467	0.781	0	0	0
2013/12/05	R208	06/02/2014	6.74	Put	Bond Future	6,587.9500	6.5879	6,705.3800	6.7054	1.782	0	0	0
2013/12/05	R208	06/02/2014			Bond Future	7.9527	96.0202	7.9773	95.8938	0.309	0.0000	0.0000	10,982
2013/12/05	R208	06/02/2014	6.75	Put	Bond Future	6,534.6700	6.5347	6,651.8400	6.6518	1.793	0	0	0
2013/12/05	R208	06/02/2014	6.76	Put	Bond Future	6,481.4900	6.4815	6,598.4200	6.5984	1.804	0	0	0
2013/12/05	R208	06/02/2014	6.74	Call	Bond Future	78.2800	0.0783	69.2900	0.0693	(11.484)	0	0	0

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2013/12/05	R208	06/02/2014	6.75	Call	Bond Future	80.9100		0.0809	71.6600	0.0717	(11.432)	0	0	0
2013/12/05	R208	06/02/2014	6.76	Call	Bond Future	83.6000		0.0836	74.1100	0.0741	(11.352)	0	0	0
2013/12/05	R208	08/05/2014	6.31	Call	Bond Future	174.1100		0.1741	163.0700	0.1631	(6.341)	0	0	0
2013/12/05	R208	08/05/2014			Bond Future	8.0755		93.8857	8.1012	93.7580	0.318	0.0000	0.0000	0
2013/12/05	R208	08/05/2014	6.29	Call	Bond Future	167.4000		0.1674	156.7000	0.1567	(6.392)	0	0	0
2013/12/05	R208	08/05/2014	6.31	Put	Bond Future	9,498.0600		9.4981	9,614.7300	9.6147	1.228	0	0	0
2013/12/05	R208	08/05/2014	6.30	Put	Bond Future	9,550.6700		9.5507	9,667.5100	9.6675	1.223	0	0	0
2013/12/05	R208	08/05/2014	6.29	Put	Bond Future	9,603.3500		9.6034	9,720.3600	9.7204	1.218	0	0	0
2013/12/05	R208	08/05/2014	6.30	Call	Bond Future	170.7300		0.1707	159.8600	0.1599	(6.367)	0	0	0
2013/12/05	R208	07/08/2014	8.28	Call	Bond Future	3,101.1900		3.1012	3,026.1300	3.0261	(2.420)	0	0	0
2013/12/05	R208	07/08/2014			Bond Future	8.1948		95.1761	8.2217	95.0465	0.329	0.0000	0.0000	0
2013/12/05	R208	07/08/2014	7.80	Call	Bond Future	2,024.1900		2.0242	1,965.9500	1.9659	(2.877)	0	0	0
2013/12/05	R208	07/08/2014	7.79	Put	Bond Future	3,977.8800		3.9779	4,049.5400	4.0495	1.801	0	0	0
2013/12/05	R208	07/08/2014	7.81	Put	Bond Future	3,918.5800		3.9186	3,989.5200	3.9895	1.810	0	0	0
2013/12/05	R208	07/08/2014	7.80	Put	Bond Future	3,948.1500		3.9481	4,019.4500	4.0194	1.806	0	0	0
2013/12/05	R208	07/08/2014	8.28	Put	Bond Future	2,692.0700		2.6921	2,746.5500	2.7465	2.024	0	0	630
2013/12/05	R208	07/08/2014	7.81	Call	Bond Future	2,043.9500		2.0440	1,985.3500	1.9853	(2.867)	0	0	0
2013/12/05	R208	07/08/2014	7.79	Call	Bond Future	2,004.5500		2.0046	1,946.6700	1.9467	(2.887)	0	0	0
2013/12/05	R208	06/11/2014	7.46	Call	Bond Future	1,680.4000		1.6804	1,633.4000	1.6334	(2.797)	0	0	0
2013/12/05	R208	06/11/2014			Bond Future	8.3227		93.0974	8.3511	92.9660	0.340	0.0000	0.0000	0
2013/12/05	R208	06/11/2014	7.44	Call	Bond Future	1,649.6200		1.6496	1,603.2000	1.6032	(2.814)	0	0	0
2013/12/05	R208	06/11/2014	7.45	Call	Bond Future	1,664.9600		1.6650	1,618.2600	1.6183	(2.805)	0	0	0
2013/12/05	R208	06/11/2014	8.50	Put	Bond Future	2,966.4900		2.9665	3,020.1700	3.0202	1.810	0	0	1,520
2013/12/05	R208	06/11/2014	7.44	Put	Bond Future	5,863.3000		5.8633	5,948.2500	5.9483	1.449	0	0	0
2013/12/05	R208	06/11/2014	7.46	Put	Bond Future	5,796.0400		5.7960	5,880.4100	5.8804	1.456	0	0	0
2013/12/05	R208	06/11/2014	8.50	Call	Bond Future	3,785.2500		3.7852	3,707.5600	3.7076	(2.052)	0	0	0
2013/12/05	R208	06/11/2014	7.45	Put	Bond Future	5,829.6100		5.8296	5,914.2800	5.9143	1.452	0	0	0
2013/12/05	R209	06/02/2014	8.56	Call	Bond Future	716.6700		0.7167	688.7100	0.6887	(3.901)	0	0	0
2013/12/05	R209	06/02/2014			Bond Future	9.2429		74.2901	9.2520	74.2235	0.099	0.0000	0.0000	23,292
2013/12/05	R209	06/02/2014	8.54	Call	Bond Future	685.2500		0.6853	658.0600	0.6581	(3.968)	0	0	0
2013/12/05	R209	06/02/2014	8.55	Call	Bond Future	700.8300		0.7008	673.2600	0.6733	(3.934)	0	0	0
2013/12/05	R209	06/02/2014	8.54	Put	Bond Future	6,081.1200		6.0811	6,120.4800	6.1205	0.647	0	0	0
2013/12/05	R209	06/02/2014	8.56	Put	Bond Future	5,950.4200		5.9504	5,989.0100	5.9890	0.649	0	0	0
2013/12/05	R209	06/02/2014	8.55	Put	Bond Future	6,015.5700		6.0156	6,054.5500	6.0546	0.648	0	0	0
2013/12/05	R209	08/05/2014			Bond Future	9.3407		72.1216	9.3501	72.0545	0.101	0.0000	0.0000	0
2013/12/05	R209	08/05/2014	7.85	Call	Bond Future	583.3500		0.5834	568.2200	0.5682	(2.594)	0	0	0
2013/12/05	R209	08/05/2014	9.75	Put	Bond Future	2,557.5700		2.5576	2,569.9200	2.5699	0.483	0	0	7,262
2013/12/05	R209	08/05/2014	9.85	Put	Bond Future	2,305.7400		2.3057	2,316.6400	2.3166	0.473	0	0	10,000
2013/12/05	R209	08/05/2014	7.86	Call	Bond Future	592.9700		0.5930	577.6700	0.5777	(2.580)	0	0	0
2013/12/05	R209	08/05/2014	7.84	Call	Bond Future	573.8500		0.5738	558.9000	0.5589	(2.605)	0	0	0
2013/12/05	R209	08/05/2014	7.85	Put	Bond Future	12,583.1200		12.5831	12,635.1200	12.6351	0.413	0	0	0
2013/12/05	R209	08/05/2014	9.85	Call	Bond Future	5,797.1900		5.7972	5,740.9600	5.7410	(0.970)	0	0	0
2013/12/05	R209	08/05/2014	7.84	Put	Bond Future	12,664.2800		12.6643	12,716.4600	12.7165	0.412	0	0	0
2013/12/05	R209	08/05/2014	9.75	Call	Bond Future	5,385.1800		5.3852	5,330.4000	5.3304	(1.017)	0	0	0
2013/12/05	R209	08/05/2014	7.86	Put	Bond Future	12,502.2200		12.5022	12,554.0500	12.5540	0.415	0	0	0
2013/12/05	R209	07/08/2014	9.04	Put	Bond Future	6,370.7600		6.3708	6,399.6600	6.3997	0.454	0	0	0
2013/12/05	R209	07/08/2014			Bond Future	9.4347		73.1130	9.4444	73.0448	0.103	0.0000	0.0000	0

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2013/12/05	R209	07/08/2014	9.06	Put	Bond Future	6,280.3800	6.2804	6,308.9200	6.3089	0.454	0	0	0
2013/12/05	R209	07/08/2014	9.05	Put	Bond Future	6,325.4400	6.3254	6,354.1700	6.3542	0.454	0	0	0
2013/12/05	R209	07/08/2014	9.05	Call	Bond Future	3,543.7300	3.5437	3,504.3100	3.5043	(1.112)	0	0	0
2013/12/05	R209	07/08/2014	9.06	Call	Bond Future	3,573.1300	3.5731	3,533.5200	3.5335	(1.109)	0	0	0
2013/12/05	R209	07/08/2014	9.04	Call	Bond Future	3,514.4700	3.5145	3,475.2200	3.4752	(1.117)	0	0	0
2013/12/05	R209	06/11/2014			Bond Future	9.5316	70.9805	9.5416	70.9114	0.105	0.0000	0.0000	0
2013/12/05	R209	06/11/2014	8.99	Put	Bond Future	7,707.1300	7.7071	7,738.9500	7.7389	0.413	0	0	0
2013/12/05	R209	06/11/2014	9.01	Put	Bond Future	7,613.2200	7.6132	7,644.7200	7.6447	0.414	0	0	0
2013/12/05	R209	06/11/2014	9.00	Put	Bond Future	7,660.0700	7.6601	7,691.7300	7.6917	0.413	0	0	0
2013/12/05	R209	06/11/2014	8.99	Call	Bond Future	3,808.6300	3.8086	3,771.3500	3.7713	(0.979)	0	0	0
2013/12/05	R209	06/11/2014	9.00	Call	Bond Future	3,836.5700	3.8366	3,799.1300	3.7991	(0.976)	0	0	0
2013/12/05	R209	06/11/2014	9.01	Call	Bond Future	3,864.6100	3.8646	3,827.0100	3.8270	(0.973)	0	0	0
2013/12/05	R210	06/02/2014	161.51	Put	Bond Future	258.7200	0.2587	1,400.8700	1.4009	441.462	0	0	0
2013/12/05	R210	06/02/2014			Bond Future	161.2513	161.2513	160.1091	160.1091	(0.708)	0.0000	0.0000	1,319
2013/12/05	R210	06/02/2014	161.50	Put	Bond Future	248.7200	0.2487	1,390.8700	1.3909	459.211	0	0	0
2013/12/05	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R210	06/02/2014	161.49	Put	Bond Future	238.7200	0.2387	1,380.8700	1.3809	478.448	0	0	0
2013/12/05	R211	06/02/2014	129.00	Call	Bond Future	33.5700	0.0336	35.3100	0.0353	5.183	0	0	0
2013/12/05	R211	06/02/2014			Bond Future	129.0336	129.0336	129.0353	129.0353	0.001	0.0000	0.0000	2,022
2013/12/05	R211	06/02/2014	129.01	Call	Bond Future	23.5700	0.0236	25.3100	0.0253	7.382	0	0	0
2013/12/05	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R211	06/02/2014	128.99	Call	Bond Future	43.5700	0.0436	45.3100	0.0453	3.994	0	0	0
2013/12/05	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R212	06/02/2014			Bond Future	131.5496	131.5496	130.9280	130.9280	(0.473)	0.0000	0.0000	21,791
2013/12/05	R212	06/02/2014	132.99	Put	Bond Future	1,440.4000	1.4404	2,061.9800	2.0620	43.153	0	0	0
2013/12/05	R212	06/02/2014	133.01	Put	Bond Future	1,460.4000	1.4604	2,081.9800	2.0820	42.562	0	0	0
2013/12/05	R212	06/02/2014	133.00	Put	Bond Future	1,450.4000	1.4504	2,071.9800	2.0720	42.856	0	0	0
2013/12/05	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R213	06/02/2014			Bond Future	9.0684	85.3849	9.0929	85.2028	0.270	0.0000	0.0000	21,114
2013/12/05	R213	06/02/2014	8.29	Put	Bond Future	6,715.1100	6.7151	6,852.1200	6.8521	2.040	0	0	0
2013/12/05	R213	06/02/2014	8.31	Put	Bond Future	6,578.1300	6.5781	6,713.6300	6.7136	2.060	0	0	0
2013/12/05	R213	06/02/2014	8.29	Call	Bond Future	599.2200	0.5992	554.2200	0.5542	(7.510)	0	0	0
2013/12/05	R213	06/02/2014	8.30	Put	Bond Future	6,646.4400	6.6464	6,782.7000	6.7827	2.050	0	0	0
2013/12/05	R213	06/02/2014	8.30	Call	Bond Future	613.2300	0.6132	567.4800	0.5675	(7.460)	0	0	0
2013/12/05	R213	06/02/2014	8.31	Call	Bond Future	627.4900	0.6275	580.9800	0.5810	(7.412)	0	0	0
2013/12/05	R213	08/05/2014	7.65	Put	Bond Future	12,949.6100	12.9496	13,103.1400	13.1031	1.186	0	0	0
2013/12/05	R213	08/05/2014			Bond Future	9.1704	82.9691	9.1956	82.7851	0.274	0.0000	0.0000	0
2013/12/05	R213	08/05/2014	7.64	Put	Bond Future	13,029.6500	13.0296	13,183.5500	13.1836	1.181	0	0	0
2013/12/05	R213	08/05/2014	7.66	Put	Bond Future	12,869.8000	12.8698	13,022.9600	13.0230	1.190	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
2013/12/05	R213	08/05/2014	7.65	Call	Bond Future	616.2500	0.6163	585.7600	0.5858	(4.948)	0	0	0
2013/12/05	R213	08/05/2014	7.64	Call	Bond Future	606.5900	0.6066	576.4700	0.5765	(4.965)	0	0	0
2013/12/05	R213	08/05/2014	7.66	Call	Bond Future	626.0200	0.6260	595.1600	0.5952	(4.930)	0	0	0
2013/12/05	R213	07/08/2014	8.86	Call	Bond Future	3,625.8600	3.6259	3,535.7700	3.5358	(2.485)	0	0	0
2013/12/05	R213	07/08/2014			Bond Future	9.2699	84.1094	9.2959	83.9228	0.280	0.0000	0.0000	0
2013/12/05	R213	07/08/2014	8.84	Call	Bond Future	3,566.8400	3.5668	3,477.6600	3.4777	(2.500)	0	0	0
2013/12/05	R213	07/08/2014	8.85	Call	Bond Future	3,596.2800	3.5963	3,506.6500	3.5067	(2.492)	0	0	0
2013/12/05	R213	07/08/2014	8.84	Put	Bond Future	6,746.8600	6.7469	6,844.3300	6.8443	1.445	0	0	0
2013/12/05	R213	07/08/2014	8.86	Put	Bond Future	6,653.9500	6.6539	6,750.5100	6.7505	1.451	0	0	0
2013/12/05	R213	07/08/2014	8.85	Put	Bond Future	6,700.2900	6.7003	6,797.3100	6.7973	1.448	0	0	0
2013/12/05	R213	06/11/2014	8.84	Call	Bond Future	3,976.7100	3.9767	3,888.4400	3.8884	(2.220)	0	0	0
2013/12/05	R213	06/11/2014	8.85	Put	Bond Future	7,834.7700	7.8348	7,935.3800	7.9354	1.284	0	0	0
2013/12/05	R213	06/11/2014			Bond Future	9.3741	81.7359	9.4009	81.5466	0.286	0.0000	0.0000	0
2013/12/05	R213	06/11/2014	8.85	Call	Bond Future	4,005.2500	4.0052	3,916.5800	3.9166	(2.214)	0	0	0
2013/12/05	R213	06/11/2014	8.86	Call	Bond Future	4,033.9100	4.0339	3,944.8400	3.9448	(2.208)	0	0	0
2013/12/05	R213	06/11/2014	8.84	Put	Bond Future	7,881.8400	7.8818	7,982.8500	7.9828	1.282	0	0	0
2013/12/05	R213	06/11/2014	8.86	Put	Bond Future	7,787.9100	7.7879	7,888.1200	7.8881	1.287	0	0	0
2013/12/05	R214	06/02/2014			Bond Future	9.3696	74.8853	9.3736	74.8551	0.043	0.0000	0.0000	5,115
2013/12/05	R214	06/02/2014	8.99	Put	Bond Future	4,401.0400	4.4010	4,401.6100	4.4016	0.013	0	0	0
2013/12/05	R214	06/02/2014	9.01	Put	Bond Future	4,294.2100	4.2942	4,294.3400	4.2943	0.003	0	0	0
2013/12/05	R214	06/02/2014	8.99	Call	Bond Future	1,477.7500	1.4778	1,448.0900	1.4481	(2.007)	0	0	0
2013/12/05	R214	06/02/2014	9.00	Put	Bond Future	4,347.4000	4.3474	4,347.7600	4.3478	0.008	0	0	0
2013/12/05	R214	06/02/2014	9.00	Call	Bond Future	1,503.6700	1.5037	1,473.8000	1.4738	(1.986)	0	0	0
2013/12/05	R214	06/02/2014	9.01	Call	Bond Future	1,529.8900	1.5299	1,499.7900	1.4998	(1.967)	0	0	0
2013/12/05	R214	08/05/2014			Bond Future	9.4659	72.5842	9.4700	72.5540	0.044	0.0000	0.0000	0
2013/12/05	R214	08/05/2014	9.00	Call	Bond Future	2,635.3800	2.6354	2,610.8000	2.6108	(0.933)	0	0	0
2013/12/05	R214	08/05/2014	8.99	Put	Bond Future	6,239.7000	6.2397	6,245.4600	6.2455	0.092	0	0	0
2013/12/05	R214	08/05/2014	9.01	Put	Bond Future	6,136.8500	6.1368	6,142.3800	6.1424	0.090	0	0	0
2013/12/05	R214	08/05/2014	9.00	Put	Bond Future	6,188.1300	6.1881	6,193.7700	6.1938	0.091	0	0	0
2013/12/05	R214	08/05/2014	9.01	Call	Bond Future	2,663.4500	2.6635	2,638.7600	2.6388	(0.927)	0	0	0
2013/12/05	R214	08/05/2014	8.99	Call	Bond Future	2,607.4700	2.6075	2,583.0100	2.5830	(0.938)	0	0	0
2013/12/05	R248	06/02/2014	9.11	Put	Bond Future	3,103.4600	3.1035	3,190.4200	3.1904	2.802	0	0	0
2013/12/05	R248	06/02/2014			Bond Future	9.4265	97.0909	9.4356	97.0040	0.097	0.0000	0.0000	10,404
2013/12/05	R248	06/02/2014	9.10	Put	Bond Future	3,204.5400	3.2045	3,291.5000	3.2915	2.714	0	0	0
2013/12/05	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R248	06/02/2014	9.09	Put	Bond Future	3,305.8100	3.3058	3,392.7700	3.3928	2.631	0	0	0
2013/12/05	R248	08/05/2014	9.04	Put	Bond Future	4,745.3100	4.7453	4,833.0600	4.8331	1.849	0	0	0
2013/12/05	R248	08/05/2014			Bond Future	9.5255	93.9446	9.5349	93.8568	0.099	0.0000	0.0000	0
2013/12/05	R248	08/05/2014	9.06	Put	Bond Future	4,541.2400	4.5412	4,628.9900	4.6290	1.932	0	0	0
2013/12/05	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	R248	08/05/2014	9.05	Put	Bond Future	4,643.1800	4.6432	4,730.9300	4.7309	1.890	0	0	0
2013/12/05	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/05	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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<b>Total</b>												<b>371937</b>
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