



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 13/12/2013 to 13/12/2013

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
2013/12/13	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	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
2013/12/13	2025	06/02/2014			Bond Future	109.7140	109.7140	110.4883	110.4883	0.706	0.0000	0.0000	0
2013/12/13	2025	06/02/2014	110.99	Put	Bond Future	1,276.0200	1.2760	501.7100	0.5017	(60.682)	0	0	0
2013/12/13	2025	06/02/2014	111.01	Put	Bond Future	1,296.0200	1.2960	521.7100	0.5217	(59.745)	0	0	0
2013/12/13	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2025	06/02/2014	111.00	Put	Bond Future	1,286.0200	1.2860	511.7100	0.5117	(60.210)	0	0	0
2013/12/13	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2037	06/02/2014			Bond Future	9.1744	93.8382	9.1734	93.8477	(0.011)	0.0000	0.0000	1,652
2013/12/13	2037	06/02/2014	9.38	Call	Bond Future	1,824.6500	1.8247	1,834.1200	1.8341	0.519	0	0	0
2013/12/13	2037	06/02/2014	9.39	Call	Bond Future	1,911.9400	1.9119	1,921.4100	1.9214	0.495	0	0	0
2013/12/13	2037	06/02/2014	9.37	Call	Bond Future	1,737.2200	1.7372	1,746.6900	1.7467	0.545	0	0	0
2013/12/13	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2037	08/05/2014			Bond Future	9.2763	95.0695	9.2751	95.0796	(0.012)	0.0000	0.0000	0
2013/12/13	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2037	08/05/2014	9.38	Call	Bond Future	911.0500	0.9111	921.0600	0.9211	1.099	0	0	0
2013/12/13	2037	08/05/2014	9.39	Call	Bond Future	998.1100	0.9981	1,008.1200	1.0081	1.003	0	0	0
2013/12/13	2037	08/05/2014	9.37	Call	Bond Future	823.8500	0.8239	833.8600	0.8339	1.215	0	0	0
2013/12/13	2037	07/08/2014	9.06	Put	Bond Future	2,822.3800	2.8224	2,812.3800	2.8124	(0.354)	0	0	0
2013/12/13	2037	07/08/2014			Bond Future	9.3770	92.1123	9.3758	92.1223	(0.012)	0.0000	0.0000	0
2013/12/13	2037	07/08/2014	9.05	Put	Bond Future	2,913.6800	2.9137	2,903.6800	2.9037	(0.343)	0	0	0
2013/12/13	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2037	07/08/2014	9.04	Put	Bond Future	3,005.1200	3.0051	2,995.1200	2.9951	(0.333)	0	0	0
2013/12/13	2038	06/02/2014	107.00	Call	Bond Future	790.6800	0.7907	798.2200	0.7982	0.954	0	0	0
2013/12/13	2038	06/02/2014			Bond Future	107.7907	107.7907	107.7982	107.7982	0.007	0.0000	0.0000	24
2013/12/13	2038	06/02/2014	107.01	Call	Bond Future	780.6800	0.7807	788.2200	0.7882	0.966	0	0	0
2013/12/13	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2038	06/02/2014	106.99	Call	Bond Future	800.6800	0.8007	808.2200	0.8082	0.942	0	0	0
2013/12/13	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2050	06/02/2014			Bond Future	111.6204	111.6204	112.1721	112.1721	0.494	0.0000	0.0000	472
2013/12/13	2050	06/02/2014	110.00	Call	Bond Future	1,620.4200	1.6204	2,172.1100	2.1721	34.046	0	0	0
2013/12/13	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	2050	06/02/2014	110.01	Call	Bond Future	1,610.4200	1.6104	2,162.1100	2.1621	34.258	0	0	0
2013/12/13	2050	06/02/2014	109.99	Call	Bond Future	1,630.4200	1.6304	2,182.1100	2.1821	33.837	0	0	0
2013/12/13	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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2013/12/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	AL37	06/02/2014			Index Future	414.1530	414.1530	414.5400	414.5400	0.093	0.0000	0.0000	0
2013/12/13	AL37	08/05/2014			Index Future	419.5880	419.5880	419.9810	419.9810	0.094	0.0000	0.0000	0
2013/12/13	AL7T	06/02/2014			Index Future	489.0040	489.0040	489.3970	489.3970	0.080	0.0000	0.0000	1
2013/12/13	AL7T	08/05/2014			Index Future	495.4210	495.4210	495.8220	495.8220	0.081	0.0000	0.0000	0
2013/12/13	ALBI	06/02/2014			Index Future	438.8930	438.8930	439.0950	439.0950	0.046	0.0000	0.0000	796
2013/12/13	ALBI	08/05/2014			Index Future	444.6530	444.6530	444.8600	444.8600	0.047	0.0000	0.0000	35
2013/12/13	ALBI	07/08/2014			Index Future	450.7340	450.7340	450.9430	450.9430	0.046	0.0000	0.0000	0
2013/12/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	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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2013/12/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/13	EL28	06/02/2014			Bond Future	113.2175	113.2175	113.4970	113.4970	0.247	0.0000	0.0000	0
2013/12/13	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	EL28	06/02/2014	111.01	Call	Bond Future	2,207.4800	2.2075	2,487.0400	2.4870	12.664	0	0	0
2013/12/13	EL28	06/02/2014	110.99	Call	Bond Future	2,227.4800	2.2275	2,507.0400	2.5070	12.551	0	0	0
2013/12/13	EL28	06/02/2014	111.00	Call	Bond Future	2,217.4800	2.2175	2,497.0400	2.4970	12.607	0	0	0
2013/12/13	ES33	06/02/2014	9.54	Put	Bond Future	1,594.1700	1.5942	1,584.5600	1.5846	(0.603)	0	0	0
2013/12/13	ES33	06/02/2014			Bond Future	9.7541	83.5420	9.7528	83.5516	(0.013)	0.0000	0.0000	6,292
2013/12/13	ES33	06/02/2014	9.56	Put	Bond Future	1,443.2200	1.4432	1,433.6100	1.4336	(0.666)	0	0	0
2013/12/13	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	ES33	06/02/2014	9.55	Put	Bond Future	1,518.6400	1.5186	1,509.0300	1.5090	(0.633)	0	0	0
2013/12/13	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	ES33	08/05/2014	9.55	Put	Bond Future	2,394.4900	2.3945	2,384.4300	2.3844	(0.420)	0	0	0
2013/12/13	ES33	08/05/2014			Bond Future	9.8756	80.8564	9.8742	80.8665	(0.014)	0.0000	0.0000	0
2013/12/13	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	ES33	08/05/2014	9.54	Put	Bond Future	2,469.7800	2.4698	2,459.7200	2.4597	(0.407)	0	0	0
2013/12/13	ES33	08/05/2014	9.56	Put	Bond Future	2,319.3000	2.3193	2,309.2400	2.3092	(0.434)	0	0	0

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2013/12/13	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	GOVI	06/02/2014			GOVI	438.3640	438.3640	438.5740	438.5740	0.048	0.0000	0.0000	469
2013/12/13	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	GOVI	06/02/2014	439.99	Put	GOVI	16,260.0000	1.6260	14,160.0000	1.4160	(12.915)	0	0	0
2013/12/13	GOVI	06/02/2014	440.01	Put	GOVI	16,460.0000	1.6460	14,360.0000	1.4360	(12.758)	0	0	0
2013/12/13	GOVI	06/02/2014	440.00	Put	GOVI	16,360.0000	1.6360	14,260.0000	1.4260	(12.836)	0	0	0
2013/12/13	GOVI	08/05/2014	442.00	Call	GOVI	21,170.0000	2.1170	23,320.0000	2.3320	10.156	0	0	0
2013/12/13	GOVI	08/05/2014			GOVI	444.1170	444.1170	444.3320	444.3320	0.048	0.0000	0.0000	0
2013/12/13	GOVI	08/05/2014	442.01	Call	GOVI	21,070.0000	2.1070	23,220.0000	2.3220	10.204	0	0	0
2013/12/13	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	GOVI	08/05/2014	441.99	Call	GOVI	21,270.0000	2.1270	23,420.0000	2.3420	10.108	0	0	0
2013/12/13	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	GOVI	07/08/2014			GOVI	450.1900	450.1900	450.4080	450.4080	0.048	0.0000	0.0000	0
2013/12/13	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	GOVI	07/08/2014	459.99	Put	GOVI	98,000.0000	9.8000	95,820.0000	9.5820	(2.224)	0	0	0
2013/12/13	GOVI	07/08/2014	460.01	Put	GOVI	98,200.0000	9.8200	96,020.0000	9.6020	(2.220)	0	0	0
2013/12/13	GOVI	07/08/2014	460.00	Put	GOVI	98,100.0000	9.8100	95,920.0000	9.5920	(2.222)	0	0	0
2013/12/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/13	IGOV	06/02/2014			Index Future	200.8560	200.8560	201.6830	201.6830	0.412	0.0000	0.0000	1,334
2013/12/13	IGOV	08/05/2014			Index Future	203.5160	203.5160	204.3550	204.3550	0.412	0.0000	0.0000	7
2013/12/13	ILBI	06/02/2014			Index Future	543.5020	543.5020	544.1000	544.1000	0.110	0.0000	0.0000	190
2013/12/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/13	JBAF	18/12/2013			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	1,500
2013/12/13	JBAF	15/01/2014			Jibar Tradeable Future	5.2100	94.7900	5.2400	94.7600	0.576	0.0000	0.0000	1,000
2013/12/13	JBAF	19/02/2014			Jibar Tradeable Future	5.2800	94.7200	5.2900	94.7100	0.189	0.0000	0.0000	0
2013/12/13	JBAF	19/03/2014			Jibar Tradeable Future	5.3200	94.6800	5.3300	94.6700	0.188	0.0000	0.0000	0
2013/12/13	JBAF	16/04/2014			Jibar Tradeable Future	5.4200	94.5800	5.4200	94.5800	0.000	0.0000	0.0000	0
2013/12/13	JBAF	21/05/2014			Jibar Tradeable Future	5.5100	94.4900	5.5200	94.4800	0.181	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
2013/12/13	JBAF	18/06/2014			Jibar Tradeable Future	5.6500	94.3500	5.6800	94.3200	0.531	0.0000	0.0000	1,000
2013/12/13	JBAF	17/09/2014			Jibar Tradeable Future	5.9600	94.0400	5.9700	94.0300	0.168	0.0000	0.0000	1,000
2013/12/13	JBAF	17/12/2014			Jibar Tradeable Future	6.3600	93.6400	6.3700	93.6300	0.157	0.0000	0.0000	0
2013/12/13	JBAF	18/03/2015			Jibar Tradeable Future	6.6600	93.3400	6.6900	93.3100	0.450	0.0000	0.0000	150
2013/12/13	JBAF	17/06/2015			Jibar Tradeable Future	6.9600	93.0400	6.9800	93.0200	0.287	0.0000	0.0000	3,200
2013/12/13	JBAF	16/09/2015			Jibar Tradeable Future	7.2500	92.7500	7.2700	92.7300	0.276	0.0000	0.0000	0
2013/12/13	R023	06/02/2014			Bond Future	7.9021	102.5346	7.8908	102.6064	(0.143)	0.0000	0.0000	11,257
2013/12/13	R023	06/02/2014	7.84	Put	Bond Future	394.6500	0.3947	322.8600	0.3229	(18.191)	0	0	0
2013/12/13	R023	06/02/2014	7.86	Put	Bond Future	267.3300	0.2673	195.5400	0.1955	(26.854)	0	0	0
2013/12/13	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R023	06/02/2014	7.85	Put	Bond Future	330.9700	0.3310	259.1800	0.2592	(21.691)	0	0	0
2013/12/13	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R023	08/05/2014			Bond Future	8.0030	99.9637	7.9912	100.0369	(0.148)	0.0000	0.0000	0
2013/12/13	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R023	08/05/2014	7.59	Put	Bond Future	2,590.9400	2.5909	2,517.7200	2.5177	(2.826)	0	0	0
2013/12/13	R023	08/05/2014	7.61	Put	Bond Future	2,463.4900	2.4635	2,390.2700	2.3903	(2.972)	0	0	0
2013/12/13	R023	08/05/2014	7.60	Put	Bond Future	2,527.1900	2.5272	2,453.9700	2.4540	(2.897)	0	0	0
2013/12/13	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R157	06/02/2014	5.64	Call	Bond Future	99.9000	0.0999	104.6200	0.1046	4.725	0	0	0
2013/12/13	R157	06/02/2014	5.65	Put	Bond Future	987.4800	0.9875	954.5200	0.9545	(3.338)	0	0	0
2013/12/13	R157	06/02/2014			Bond Future	6.1990	116.4261	6.1754	116.4639	(0.381)	0.0000	0.0000	32,191
2013/12/13	R157	06/02/2014	5.65	Call	Bond Future	103.0100	0.1030	107.8700	0.1079	4.718	0	0	0
2013/12/13	R157	06/02/2014	5.66	Call	Bond Future	106.1900	0.1062	111.1900	0.1112	4.709	0	0	0
2013/12/13	R157	06/02/2014	5.64	Put	Bond Future	1,000.5700	1.0006	967.4700	0.9675	(3.308)	0	0	0
2013/12/13	R157	06/02/2014	5.66	Put	Bond Future	974.4700	0.9745	941.6500	0.9417	(3.368)	0	0	0
2013/12/13	R157	08/05/2014	5.20	Call	Bond Future	107.0300	0.1070	111.5000	0.1115	4.176	0	0	0
2013/12/13	R157	08/05/2014			Bond Future	6.3802	111.1464	6.3514	111.1852	(0.451)	0.0000	0.0000	0
2013/12/13	R157	08/05/2014	5.21	Call	Bond Future	108.9600	0.1090	113.5000	0.1135	4.167	0	0	0
2013/12/13	R157	08/05/2014	5.19	Call	Bond Future	105.1300	0.1051	109.5300	0.1095	4.185	0	0	0
2013/12/13	R157	08/05/2014	5.20	Put	Bond Future	1,714.4100	1.7144	1,680.0700	1.6801	(2.003)	0	0	0
2013/12/13	R157	08/05/2014	5.19	Put	Bond Future	1,726.2700	1.7263	1,691.8600	1.6919	(1.993)	0	0	0
2013/12/13	R157	08/05/2014	5.21	Put	Bond Future	1,702.5800	1.7026	1,668.3100	1.6683	(2.013)	0	0	0
2013/12/13	R157	07/08/2014	6.76	Put	Bond Future	584.5100	0.5845	565.6000	0.5656	(3.235)	0	0	0
2013/12/13	R157	07/08/2014			Bond Future	6.5798	112.6672	6.5440	112.7063	(0.544)	0.0000	0.0000	0
2013/12/13	R157	07/08/2014	6.75	Put	Bond Future	589.1500	0.5891	570.1400	0.5701	(3.227)	0	0	0
2013/12/13	R157	07/08/2014	6.74	Call	Bond Future	769.3900	0.7694	789.4700	0.7895	2.610	0	0	0
2013/12/13	R157	07/08/2014	6.75	Call	Bond Future	775.2800	0.7753	795.4600	0.7955	2.603	0	0	0
2013/12/13	R157	07/08/2014	6.76	Call	Bond Future	781.5600	0.7816	801.8400	0.8018	2.595	0	0	0
2013/12/13	R157	07/08/2014	6.74	Put	Bond Future	594.1800	0.5942	575.0700	0.5751	(3.216)	0	0	0
2013/12/13	R157	06/11/2014	6.19	Put	Bond Future	1,001.3500	1.0014	975.3300	0.9753	(2.598)	0	0	0
2013/12/13	R157	06/11/2014			Bond Future	6.8904	107.4228	6.8434	107.4625	(0.682)	0.0000	0.0000	0
2013/12/13	R157	06/11/2014	6.21	Put	Bond Future	991.2200	0.9912	965.3600	0.9654	(2.609)	0	0	0
2013/12/13	R157	06/11/2014	6.20	Put	Bond Future	996.2700	0.9963	970.3400	0.9703	(2.603)	0	0	0
2013/12/13	R157	06/11/2014	6.21	Call	Bond Future	415.0800	0.4151	428.8700	0.4289	3.322	0	0	0

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2013/12/13	R157	06/11/2014	6.19	Call	Bond Future	408.2000	0.4082	421.8300	0.4218	3.339	0	0	0
2013/12/13	R157	06/11/2014	6.20	Call	Bond Future	411.6300	0.4116	425.3500	0.4253	3.333	0	0	0
2013/12/13	R186	06/02/2014	8.75	Put	Bond Future	1,018.8900	1.0189	998.0300	0.9980	(2.047)	0	0	250
2013/12/13	R186	06/02/2014			Bond Future	8.2787	118.8545	8.2776	118.8634	(0.012)	0.0000	0.0000	60,695
2013/12/13	R186	06/02/2014	7.75	Call	Bond Future	847.1200	0.8471	831.8900	0.8319	(1.798)	0	0	0
2013/12/13	R186	06/02/2014	7.74	Put	Bond Future	5,678.5600	5.6786	5,654.6300	5.6546	(0.421)	0	0	0
2013/12/13	R186	06/02/2014	7.76	Put	Bond Future	5,535.4100	5.5354	5,511.1900	5.5112	(0.438)	0	0	0
2013/12/13	R186	06/02/2014	7.75	Put	Bond Future	5,606.7500	5.6067	5,582.6700	5.5827	(0.429)	0	0	0
2013/12/13	R186	06/02/2014	8.75	Call	Bond Future	5,046.5000	5.0465	5,034.4900	5.0345	(0.238)	0	0	0
2013/12/13	R186	06/02/2014	7.76	Call	Bond Future	868.2900	0.8683	852.9200	0.8529	(1.770)	0	0	0
2013/12/13	R186	06/02/2014	7.74	Call	Bond Future	826.3300	0.8263	811.2500	0.8113	(1.825)	0	0	0
2013/12/13	R186	08/05/2014	7.50	Put	Bond Future	9,349.5800	9.3496	9,331.2500	9.3313	(0.196)	0	0	0
2013/12/13	R186	08/05/2014	8.25	Put	Bond Future	4,856.3400	4.8563	4,836.9400	4.8369	(0.399)	0	0	0
2013/12/13	R186	08/05/2014			Bond Future	8.3804	120.4143	8.3793	120.4237	(0.013)	0.0000	0.0000	740
2013/12/13	R186	08/05/2014	9.25	Put	Bond Future	1,609.5500	1.6096	1,595.7300	1.5957	(0.859)	1,609	1,609	8,223
2013/12/13	R186	08/05/2014	7.09	Put	Bond Future	12,596.0400	12.5960	12,579.7200	12.5797	(0.130)	0	0	0
2013/12/13	R186	08/05/2014	9.00	Put	Bond Future	2,171.5400	2.1715	2,155.8300	2.1558	(0.723)	0	0	400
2013/12/13	R186	08/05/2014	7.10	Call	Bond Future	799.7600	0.7998	792.7900	0.7928	(0.872)	0	0	0
2013/12/13	R186	08/05/2014	8.50	Call	Bond Future	4,788.3300	4.7883	4,779.1200	4.7791	(0.192)	0	0	0
2013/12/13	R186	08/05/2014	7.11	Call	Bond Future	812.8400	0.8128	805.8300	0.8058	(0.862)	0	0	0
2013/12/13	R186	08/05/2014	9.25	Call	Bond Future	8,727.3000	8.7273	8,722.8900	8.7229	(0.051)	0	0	0
2013/12/13	R186	08/05/2014	8.25	Call	Bond Future	3,733.0400	3.7330	3,723.0500	3.7231	(0.268)	3,733	3,733	8,223
2013/12/13	R186	08/05/2014	7.09	Call	Bond Future	786.8400	0.7868	779.9300	0.7799	(0.878)	0	0	0
2013/12/13	R186	08/05/2014	8.50	Put	Bond Future	3,771.7000	3.7717	3,753.0800	3.7531	(0.494)	0	0	1,933
2013/12/13	R186	08/05/2014	7.11	Put	Bond Future	12,426.6700	12.4267	12,410.2500	12.4103	(0.132)	0	0	0
2013/12/13	R186	08/05/2014	7.50	Call	Bond Future	1,465.2000	1.4652	1,456.2800	1.4563	(0.609)	0	0	1,933
2013/12/13	R186	08/05/2014	9.00	Call	Bond Future	7,307.1700	7.3072	7,300.8700	7.3009	(0.086)	0	0	0
2013/12/13	R186	08/05/2014	7.10	Put	Bond Future	12,511.2200	12.5112	12,494.8400	12.4948	(0.131)	0	0	0
2013/12/13	R186	07/08/2014	8.31	Call	Bond Future	4,437.0500	4.4370	4,430.8400	4.4308	(0.140)	0	0	0
2013/12/13	R186	07/08/2014			Bond Future	8.4782	116.7705	8.4770	116.7799	(0.013)	0.0000	0.0000	0
2013/12/13	R186	07/08/2014	8.92	Put	Bond Future	3,503.8200	3.5038	3,490.0700	3.4901	(0.392)	0	0	840
2013/12/13	R186	07/08/2014	8.29	Call	Bond Future	4,360.5100	4.3605	4,354.2800	4.3543	(0.143)	0	0	0
2013/12/13	R186	07/08/2014	8.30	Call	Bond Future	4,398.6900	4.3987	4,392.4700	4.3925	(0.141)	0	0	0
2013/12/13	R186	07/08/2014	8.29	Put	Bond Future	5,948.9300	5.9489	5,933.3300	5.9333	(0.262)	0	0	0
2013/12/13	R186	07/08/2014	8.92	Call	Bond Future	7,117.3200	7.1173	7,112.9400	7.1129	(0.062)	0	0	0
2013/12/13	R186	07/08/2014	8.31	Put	Bond Future	5,855.1900	5.8552	5,839.6100	5.8396	(0.266)	0	0	0
2013/12/13	R186	07/08/2014	8.30	Put	Bond Future	5,901.9300	5.9019	5,886.3400	5.8863	(0.264)	0	0	0
2013/12/13	R186	06/11/2014	8.14	Call	Bond Future	4,174.7600	4.1748	4,170.1900	4.1702	(0.109)	0	0	0
2013/12/13	R186	06/11/2014	8.15	Put	Bond Future	7,776.4400	7.7764	7,762.4800	7.7625	(0.180)	0	0	0
2013/12/13	R186	06/11/2014			Bond Future	8.5774	118.3914	8.5763	118.4008	(0.013)	0.0000	0.0000	0
2013/12/13	R186	06/11/2014	9.17	Call	Bond Future	8,447.1700	8.4472	8,444.9400	8.4449	(0.026)	0	0	0
2013/12/13	R186	06/11/2014	8.15	Call	Bond Future	4,208.8600	4.2089	4,204.3000	4.2043	(0.108)	0	0	0
2013/12/13	R186	06/11/2014	8.16	Call	Bond Future	4,242.6700	4.2427	4,238.1200	4.2381	(0.107)	0	0	0
2013/12/13	R186	06/11/2014	9.17	Put	Bond Future	3,744.5000	3.7445	3,732.8700	3.7329	(0.311)	0	0	2,010
2013/12/13	R186	06/11/2014	8.14	Put	Bond Future	7,827.6500	7.8276	7,813.6800	7.8137	(0.178)	0	0	0
2013/12/13	R186	06/11/2014	8.16	Put	Bond Future	7,725.0300	7.7250	7,711.0800	7.7111	(0.181)	0	0	0

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2013/12/13	R197	06/02/2014			Bond Future	275.9031	275.9031	276.9216	276.9216	0.369	0.0000	0.0000	2,049
2013/12/13	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R197	06/02/2014	279.99	Put	Bond Future	4,086.8900	4.0869	3,068.3700	3.0684	(24.922)	0	0	0
2013/12/13	R197	06/02/2014	280.01	Put	Bond Future	4,106.8900	4.1069	3,088.3700	3.0884	(24.800)	0	0	0
2013/12/13	R197	06/02/2014	280.00	Put	Bond Future	4,096.8900	4.0969	3,078.3700	3.0784	(24.861)	0	0	0
2013/12/13	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R201	06/02/2014	5.24	Put	Bond Future	77.1300	0.0771	73.4900	0.0735	(4.719)	0	0	0
2013/12/13	R201	06/02/2014			Bond Future	4.8705	104.4579	4.8603	104.4666	(0.210)	0.0000	0.0000	0
2013/12/13	R201	06/02/2014	5.26	Put	Bond Future	72.9200	0.0729	69.4000	0.0694	(4.827)	0	0	0
2013/12/13	R201	06/02/2014	5.24	Call	Bond Future	391.5700	0.3916	396.6500	0.3966	1.297	0	0	0
2013/12/13	R201	06/02/2014	5.25	Put	Bond Future	75.0700	0.0751	71.4800	0.0715	(4.782)	0	0	0
2013/12/13	R201	06/02/2014	5.25	Call	Bond Future	398.0000	0.3980	403.1300	0.4031	1.289	0	0	0
2013/12/13	R201	06/02/2014	5.26	Call	Bond Future	404.3400	0.4043	409.5400	0.4095	1.286	0	0	0
2013/12/13	R201	08/05/2014			Bond Future	4.6946	105.8287	4.6793	105.8380	(0.326)	0.0000	0.0000	0
2013/12/13	R201	08/05/2014	4.75	Call	Bond Future	271.6400	0.2716	275.6500	0.2757	1.476	0	0	0
2013/12/13	R201	08/05/2014	4.76	Call	Bond Future	274.8000	0.2748	278.8400	0.2788	1.470	0	0	0
2013/12/13	R201	08/05/2014	4.74	Call	Bond Future	268.5000	0.2685	272.4700	0.2725	1.479	0	0	0
2013/12/13	R201	08/05/2014	4.76	Put	Bond Future	235.1600	0.2352	229.9200	0.2299	(2.228)	0	0	0
2013/12/13	R201	08/05/2014	4.75	Put	Bond Future	238.0600	0.2381	232.7900	0.2328	(2.214)	0	0	0
2013/12/13	R201	08/05/2014	4.74	Put	Bond Future	240.9800	0.2410	235.6700	0.2357	(2.204)	0	0	0
2013/12/13	R201	07/08/2014	5.31	Put	Bond Future	66.7800	0.0668	64.5100	0.0645	(3.399)	0	0	0
2013/12/13	R201	07/08/2014			Bond Future	4.0840	102.8672	4.0586	102.8765	(0.623)	0.0000	0.0000	0
2013/12/13	R201	07/08/2014	5.30	Put	Bond Future	67.5500	0.0675	65.2600	0.0653	(3.390)	0	0	0
2013/12/13	R201	07/08/2014	5.31	Call	Bond Future	510.9400	0.5109	517.9200	0.5179	1.366	0	0	0
2013/12/13	R201	07/08/2014	5.29	Call	Bond Future	505.2700	0.5053	512.2200	0.5122	1.376	0	0	0
2013/12/13	R201	07/08/2014	5.30	Call	Bond Future	508.1100	0.5081	515.0700	0.5151	1.370	0	0	0
2013/12/13	R201	07/08/2014	5.29	Put	Bond Future	68.3200	0.0683	66.0200	0.0660	(3.367)	0	0	0
2013/12/13	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R202	06/02/2014			Bond Future	211.6629	211.6629	213.7524	213.7524	0.987	0.0000	0.0000	44,679
2013/12/13	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R202	06/02/2014	208.99	Call	Bond Future	2,672.9200	2.6729	4,762.4200	4.7624	78.173	0	0	0
2013/12/13	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R202	06/02/2014	209.00	Call	Bond Future	2,662.9200	2.6629	4,752.4200	4.7524	78.466	0	0	0
2013/12/13	R202	06/02/2014	209.01	Call	Bond Future	2,652.9200	2.6529	4,742.4200	4.7424	78.762	0	0	0
2013/12/13	R203	06/02/2014			Bond Future	6.9825	107.3479	6.9549	107.4365	(0.396)	0.0000	0.0000	8,589
2013/12/13	R203	06/02/2014	5.95	Put	Bond Future	3,406.2000	3.4062	3,319.9700	3.3200	(2.532)	0	0	0
2013/12/13	R203	06/02/2014	6.14	Put	Bond Future	2,813.2600	2.8133	2,729.4900	2.7295	(2.978)	0	0	0
2013/12/13	R203	06/02/2014	6.16	Put	Bond Future	2,752.7500	2.7527	2,669.3400	2.6693	(3.030)	0	0	0
2013/12/13	R203	06/02/2014	6.84	Put	Bond Future	1,035.2900	1.0353	977.0600	0.9771	(5.625)	0	0	0
2013/12/13	R203	06/02/2014	6.15	Put	Bond Future	2,782.9500	2.7830	2,699.3700	2.6994	(3.003)	0	0	0
2013/12/13	R203	06/02/2014	5.95	Call	Bond Future	32.9000	0.0329	35.1900	0.0352	6.960	0	0	16
2013/12/13	R203	06/02/2014	6.16	Call	Bond Future	76.2800	0.0763	81.3900	0.0814	6.699	0	0	0
2013/12/13	R203	06/02/2014	6.84	Call	Bond Future	577.4100	0.5774	607.7000	0.6077	5.246	0	0	13
2013/12/13	R203	06/02/2014	6.14	Call	Bond Future	70.6600	0.0707	75.4100	0.0754	6.722	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/12/13	R203	06/02/2014	6.15	Call	Bond Future	73.4200	0.0734	78.3600	0.0784	6.728	0	0	0
2013/12/13	R203	08/05/2014	7.40	Put	Bond Future	906.2000	0.9062	867.0800	0.8671	(4.317)	0	0	0
2013/12/13	R203	08/05/2014	5.76	Call	Bond Future	138.2700	0.1383	145.2800	0.1453	5.070	0	0	0
2013/12/13	R203	08/05/2014	6.84	Call	Bond Future	880.2800	0.8803	912.5500	0.9125	3.666	0	0	13
2013/12/13	R203	08/05/2014	5.74	Call	Bond Future	132.6600	0.1327	139.4100	0.1394	5.088	0	0	0
2013/12/13	R203	08/05/2014			Bond Future	7.1258	104.5965	7.0957	104.6867	(0.423)	0.0000	0.0000	0
2013/12/13	R203	08/05/2014	5.76	Put	Bond Future	4,319.4900	4.3195	4,236.3800	4.2364	(1.924)	0	0	0
2013/12/13	R203	08/05/2014	6.84	Put	Bond Future	1,738.4000	1.7384	1,680.5500	1.6806	(3.328)	0	0	0
2013/12/13	R203	08/05/2014	5.75	Put	Bond Future	4,348.0400	4.3480	4,264.8000	4.2648	(1.914)	0	0	0
2013/12/13	R203	08/05/2014	5.74	Put	Bond Future	4,376.6400	4.3766	4,293.2700	4.2933	(1.905)	0	0	0
2013/12/13	R203	08/05/2014	7.40	Call	Bond Future	1,721.3100	1.7213	1,772.3100	1.7723	2.963	0	0	16
2013/12/13	R203	08/05/2014	5.75	Call	Bond Future	135.4400	0.1354	142.3200	0.1423	5.080	0	0	0
2013/12/13	R203	07/08/2014	7.30	Call	Bond Future	1,551.9600	1.5520	1,596.3200	1.5963	2.858	0	0	0
2013/12/13	R203	07/08/2014			Bond Future	7.2683	106.0274	7.2354	106.1185	(0.452)	0.0000	0.0000	0
2013/12/13	R203	07/08/2014	7.31	Call	Bond Future	1,566.2400	1.5662	1,610.8700	1.6109	2.849	0	0	0
2013/12/13	R203	07/08/2014	6.84	Put	Bond Future	2,171.1100	2.1711	2,112.1300	2.1121	(2.717)	0	0	0
2013/12/13	R203	07/08/2014	7.29	Put	Bond Future	1,477.6200	1.4776	1,430.5200	1.4305	(3.188)	0	0	0
2013/12/13	R203	07/08/2014	7.31	Put	Bond Future	1,450.7300	1.4507	1,404.1600	1.4042	(3.210)	0	0	0
2013/12/13	R203	07/08/2014	7.30	Put	Bond Future	1,464.1300	1.4641	1,417.2900	1.4173	(3.199)	0	0	0
2013/12/13	R203	07/08/2014	7.29	Call	Bond Future	1,537.7500	1.5378	1,581.8500	1.5819	2.868	0	0	0
2013/12/13	R203	07/08/2014	6.84	Call	Bond Future	975.2900	0.9753	1,007.5100	1.0075	3.304	0	0	30
2013/12/13	R203	06/11/2014	6.86	Call	Bond Future	1,031.6000	1.0316	1,063.7000	1.0637	3.112	0	0	0
2013/12/13	R203	06/11/2014			Bond Future	7.4345	103.3383	7.3983	103.4307	(0.486)	0.0000	0.0000	0
2013/12/13	R203	06/11/2014	6.84	Call	Bond Future	1,012.5500	1.0125	1,044.2300	1.0442	3.129	0	0	0
2013/12/13	R203	06/11/2014	6.85	Call	Bond Future	1,022.0500	1.0220	1,053.9300	1.0539	3.119	0	0	0
2013/12/13	R203	06/11/2014	6.84	Put	Bond Future	2,545.4900	2.5455	2,484.7700	2.4848	(2.385)	0	0	0
2013/12/13	R203	06/11/2014	6.86	Put	Bond Future	2,512.5000	2.5125	2,452.2000	2.4522	(2.400)	0	0	0
2013/12/13	R203	06/11/2014	6.85	Put	Bond Future	2,528.9700	2.5290	2,468.4500	2.4684	(2.393)	0	0	0
2013/12/13	R204	06/02/2014	6.39	Call	Bond Future	131.4100	0.1314	141.0600	0.1411	7.343	0	0	0
2013/12/13	R204	06/02/2014			Bond Future	7.2305	104.2335	7.1982	104.3665	(0.447)	0.0000	0.0000	28,489
2013/12/13	R204	06/02/2014	6.40	Call	Bond Future	135.8200	0.1358	145.7700	0.1458	7.326	0	0	0
2013/12/13	R204	06/02/2014	6.41	Call	Bond Future	140.3500	0.1404	150.6100	0.1506	7.310	0	0	0
2013/12/13	R204	06/02/2014	6.39	Put	Bond Future	3,660.8600	3.6609	3,537.5800	3.5376	(3.368)	0	0	0
2013/12/13	R204	06/02/2014	6.41	Put	Bond Future	3,584.1200	3.5841	3,461.4500	3.4614	(3.423)	0	0	0
2013/12/13	R204	06/02/2014	6.40	Put	Bond Future	3,622.4200	3.6224	3,499.4400	3.4994	(3.395)	0	0	0
2013/12/13	R204	08/05/2014			Bond Future	7.3580	105.6014	7.3234	105.7366	(0.470)	0.0000	0.0000	0
2013/12/13	R204	08/05/2014	6.05	Call	Bond Future	249.5900	0.2496	263.1900	0.2632	5.449	0	0	0
2013/12/13	R204	08/05/2014	6.06	Call	Bond Future	254.2800	0.2543	268.1000	0.2681	5.435	0	0	0
2013/12/13	R204	08/05/2014	6.04	Call	Bond Future	244.9700	0.2450	258.3500	0.2584	5.462	0	0	0
2013/12/13	R204	08/05/2014	6.05	Put	Bond Future	5,520.4900	5.5205	5,398.9600	5.3990	(2.201)	0	0	0
2013/12/13	R204	08/05/2014	6.04	Put	Bond Future	5,557.4200	5.5574	5,435.6700	5.4357	(2.191)	0	0	0
2013/12/13	R204	08/05/2014	6.06	Put	Bond Future	5,483.6400	5.4836	5,362.3300	5.3623	(2.212)	0	0	0
2013/12/13	R204	07/08/2014			Bond Future	7.4829	103.0147	7.4461	103.1515	(0.493)	0.0000	0.0000	0
2013/12/13	R204	07/08/2014	7.44	Put	Bond Future	2,291.5100	2.2915	2,219.0400	2.2190	(3.163)	0	0	0
2013/12/13	R204	07/08/2014	7.46	Put	Bond Future	2,254.2900	2.2543	2,182.5400	2.1825	(3.183)	0	0	0
2013/12/13	R204	07/08/2014	7.45	Put	Bond Future	2,272.8500	2.2728	2,200.7400	2.2007	(3.173)	0	0	0
2013/12/13	R204	07/08/2014	7.78	Call	Bond Future	2,813.2400	2.8132	2,889.8100	2.8898	2.722	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
2013/12/13	R204	07/08/2014	7.46	Call	Bond Future	2,169.2100	2.1692	2,234.2600	2.2343	2.999	0	0	0
2013/12/13	R204	07/08/2014	7.44	Call	Bond Future	2,132.2200	2.1322	2,196.5500	2.1966	3.017	0	0	0
2013/12/13	R204	07/08/2014	7.78	Put	Bond Future	1,719.8200	1.7198	1,659.5900	1.6596	(3.502)	0	0	530
2013/12/13	R204	07/08/2014	7.45	Call	Bond Future	2,150.6700	2.1507	2,215.3600	2.2154	3.008	0	0	0
2013/12/13	R204	06/11/2014	7.99	Put	Bond Future	1,996.0200	1.9960	1,936.1000	1.9361	(3.002)	0	0	1,270
2013/12/13	R204	06/11/2014			Bond Future	7.6165	104.4446	7.5770	104.5832	(0.519)	0.0000	0.0000	0
2013/12/13	R204	06/11/2014	6.99	Put	Bond Future	3,825.2900	3.8253	3,735.7000	3.7357	(2.342)	0	0	0
2013/12/13	R204	06/11/2014	7.01	Put	Bond Future	3,780.4400	3.7804	3,691.4300	3.6914	(2.354)	0	0	0
2013/12/13	R204	06/11/2014	6.99	Call	Bond Future	1,601.7700	1.6018	1,650.7700	1.6508	3.059	0	0	0
2013/12/13	R204	06/11/2014	7.00	Put	Bond Future	3,802.8300	3.8028	3,713.5300	3.7135	(2.348)	0	0	0
2013/12/13	R204	06/11/2014	7.99	Call	Bond Future	3,293.8900	3.2939	3,372.5600	3.3726	2.388	0	0	0
2013/12/13	R204	06/11/2014	7.00	Call	Bond Future	1,615.2600	1.6153	1,664.5500	1.6646	3.052	0	0	0
2013/12/13	R204	06/11/2014	7.01	Call	Bond Future	1,628.8200	1.6288	1,678.4000	1.6784	3.044	0	0	0
2013/12/13	R207	06/02/2014			Bond Future	7.5135	99.2905	7.4969	99.3684	(0.221)	0.0000	0.0000	22,112
2013/12/13	R207	06/02/2014	6.65	Call	Bond Future	175.5600	0.1756	178.7000	0.1787	1.789	0	0	0
2013/12/13	R207	06/02/2014	6.64	Put	Bond Future	4,361.5100	4.3615	4,286.6600	4.2867	(1.716)	0	0	0
2013/12/13	R207	06/02/2014	6.66	Put	Bond Future	4,273.8300	4.2738	4,199.2200	4.1992	(1.746)	0	0	0
2013/12/13	R207	06/02/2014	6.65	Put	Bond Future	4,317.5800	4.3176	4,242.8500	4.2429	(1.731)	0	0	0
2013/12/13	R207	06/02/2014	6.66	Call	Bond Future	180.9700	0.1810	184.2300	0.1842	1.801	0	0	0
2013/12/13	R207	06/02/2014	6.64	Call	Bond Future	170.2900	0.1703	173.3100	0.1733	1.773	0	0	0
2013/12/13	R207	08/05/2014	6.19	Put	Bond Future	7,030.5800	7.0306	6,956.6300	6.9566	(1.052)	0	0	0
2013/12/13	R207	08/05/2014	6.21	Put	Bond Future	6,943.0900	6.9431	6,869.3400	6.8693	(1.062)	0	0	0
2013/12/13	R207	08/05/2014			Bond Future	7.6368	100.5935	7.6191	100.6728	(0.231)	0.0000	0.0000	0
2013/12/13	R207	08/05/2014	6.20	Put	Bond Future	6,986.7900	6.9868	6,912.9400	6.9129	(1.057)	0	0	0
2013/12/13	R207	08/05/2014	6.20	Call	Bond Future	270.8200	0.2708	276.2900	0.2763	2.020	0	0	0
2013/12/13	R207	08/05/2014	6.21	Call	Bond Future	275.7600	0.2758	281.3300	0.2813	2.020	0	0	0
2013/12/13	R207	08/05/2014	6.19	Call	Bond Future	265.9500	0.2659	271.3200	0.2713	2.019	0	0	0
2013/12/13	R207	07/08/2014	7.69	Call	Bond Future	2,494.8800	2.4949	2,529.3300	2.5293	1.381	0	0	0
2013/12/13	R207	07/08/2014	7.70	Put	Bond Future	2,764.5400	2.7645	2,718.9300	2.7189	(1.650)	0	0	0
2013/12/13	R207	07/08/2014			Bond Future	7.7577	98.3292	7.7391	98.4095	(0.240)	0.0000	0.0000	0
2013/12/13	R207	07/08/2014	7.70	Call	Bond Future	2,515.8200	2.5158	2,550.4700	2.5505	1.377	0	0	0
2013/12/13	R207	07/08/2014	7.71	Call	Bond Future	2,536.8500	2.5369	2,571.7100	2.5717	1.374	0	0	0
2013/12/13	R207	07/08/2014	7.69	Put	Bond Future	2,786.7600	2.7868	2,740.9500	2.7410	(1.644)	0	0	0
2013/12/13	R207	07/08/2014	7.71	Put	Bond Future	2,742.4300	2.7424	2,697.0300	2.6970	(1.655)	0	0	0
2013/12/13	R207	06/11/2014	7.36	Put	Bond Future	4,314.7500	4.3148	4,262.0100	4.2620	(1.222)	0	0	0
2013/12/13	R207	06/11/2014			Bond Future	7.8795	99.6941	7.8598	99.7754	(0.250)	0.0000	0.0000	0
2013/12/13	R207	06/11/2014	7.35	Put	Bond Future	4,340.4800	4.3405	4,287.5700	4.2876	(1.219)	0	0	0
2013/12/13	R207	06/11/2014	7.36	Call	Bond Future	2,145.9100	2.1459	2,174.4800	2.1745	1.331	0	0	0
2013/12/13	R207	06/11/2014	7.34	Call	Bond Future	2,112.8200	2.1128	2,141.0500	2.1410	1.336	0	0	0
2013/12/13	R207	06/11/2014	7.35	Call	Bond Future	2,129.3200	2.1293	2,157.7200	2.1577	1.334	0	0	0
2013/12/13	R207	06/11/2014	7.34	Put	Bond Future	4,366.3200	4.3663	4,313.2400	4.3132	(1.216)	0	0	0
2013/12/13	R208	06/02/2014	6.74	Put	Bond Future	5,196.8900	5.1969	5,112.6500	5.1126	(1.621)	0	0	0
2013/12/13	R208	06/02/2014			Bond Future	7.6739	97.4697	7.6574	97.5564	(0.215)	0.0000	0.0000	11,054
2013/12/13	R208	06/02/2014	6.75	Put	Bond Future	5,145.4900	5.1455	5,061.3600	5.0614	(1.635)	0	0	0
2013/12/13	R208	06/02/2014	6.76	Put	Bond Future	5,094.4400	5.0944	5,010.4200	5.0104	(1.649)	0	0	0
2013/12/13	R208	06/02/2014	6.74	Call	Bond Future	136.6600	0.1367	139.1100	0.1391	1.793	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
2013/12/13	R208	06/02/2014	6.75	Call	Bond Future	141.1700	0.1412	143.7300	0.1437	1.813	0	0	0
2013/12/13	R208	06/02/2014	6.76	Call	Bond Future	145.9900	0.1460	148.6600	0.1487	1.829	0	0	0
2013/12/13	R208	08/05/2014	6.31	Call	Bond Future	262.4700	0.2625	267.8800	0.2679	2.061	0	0	0
2013/12/13	R208	08/05/2014			Bond Future	7.7837	95.3528	7.7663	95.4410	(0.223)	0.0000	0.0000	0
2013/12/13	R208	08/05/2014	6.29	Call	Bond Future	252.6500	0.2527	257.8600	0.2579	2.062	0	0	0
2013/12/13	R208	08/05/2014	6.31	Put	Bond Future	8,119.3400	8.1193	8,036.4800	8.0365	(1.021)	0	0	0
2013/12/13	R208	08/05/2014	6.30	Put	Bond Future	8,170.3800	8.1704	8,087.4200	8.0874	(1.015)	0	0	0
2013/12/13	R208	08/05/2014	6.29	Put	Bond Future	8,221.5200	8.2215	8,138.4600	8.1385	(1.010)	0	0	0
2013/12/13	R208	08/05/2014	6.30	Call	Bond Future	257.5200	0.2575	262.8300	0.2628	2.062	0	0	0
2013/12/13	R208	07/08/2014	8.28	Call	Bond Future	3,898.8400	3.8988	3,948.5400	3.9485	1.275	0	0	0
2013/12/13	R208	07/08/2014			Bond Future	7.8900	96.6572	7.8718	96.7465	(0.231)	0.0000	0.0000	0
2013/12/13	R208	07/08/2014	7.80	Call	Bond Future	2,627.8000	2.6278	2,665.8300	2.6658	1.447	0	0	0
2013/12/13	R208	07/08/2014	7.79	Put	Bond Future	3,096.4200	3.0964	3,044.8500	3.0449	(1.665)	0	0	0
2013/12/13	R208	07/08/2014	7.81	Put	Bond Future	3,045.0500	3.0450	2,993.9700	2.9940	(1.677)	0	0	0
2013/12/13	R208	07/08/2014	7.80	Put	Bond Future	3,070.6600	3.0707	3,019.3300	3.0193	(1.672)	0	0	0
2013/12/13	R208	07/08/2014	8.28	Put	Bond Future	2,008.6200	2.0086	1,968.9600	1.9690	(1.974)	0	0	630
2013/12/13	R208	07/08/2014	7.81	Call	Bond Future	2,651.5200	2.6515	2,689.8000	2.6898	1.444	0	0	0
2013/12/13	R208	07/08/2014	7.79	Call	Bond Future	2,604.1900	2.6042	2,641.9800	2.6420	1.451	0	0	0
2013/12/13	R208	06/11/2014	7.46	Call	Bond Future	2,127.2900	2.1273	2,158.1700	2.1582	1.452	0	0	0
2013/12/13	R208	06/11/2014			Bond Future	8.0020	94.6022	7.9828	94.6927	(0.239)	0.0000	0.0000	0
2013/12/13	R208	06/11/2014	7.44	Call	Bond Future	2,090.9400	2.0909	2,121.4200	2.1214	1.458	0	0	0
2013/12/13	R208	06/11/2014	7.45	Call	Bond Future	2,109.0600	2.1091	2,139.7400	2.1397	1.455	0	0	0
2013/12/13	R208	06/11/2014	8.50	Put	Bond Future	2,254.7000	2.2547	2,216.4000	2.2164	(1.699)	0	0	1,520
2013/12/13	R208	06/11/2014	7.44	Put	Bond Future	4,799.8300	4.7998	4,739.7800	4.7398	(1.251)	0	0	0
2013/12/13	R208	06/11/2014	7.46	Put	Bond Future	4,738.1400	4.7381	4,678.4900	4.6785	(1.259)	0	0	0
2013/12/13	R208	06/11/2014	8.50	Call	Bond Future	4,578.2500	4.5782	4,630.4800	4.6305	1.141	0	0	0
2013/12/13	R208	06/11/2014	7.45	Put	Bond Future	4,768.9200	4.7689	4,709.0700	4.7091	(1.255)	0	0	0
2013/12/13	R209	06/02/2014	8.56	Call	Bond Future	879.4300	0.8794	864.4700	0.8645	(1.701)	0	0	0
2013/12/13	R209	06/02/2014			Bond Future	9.0806	75.4822	9.0797	75.4895	(0.011)	0.0000	0.0000	23,385
2013/12/13	R209	06/02/2014	8.54	Call	Bond Future	840.8200	0.8408	826.1000	0.8261	(1.751)	0	0	0
2013/12/13	R209	06/02/2014	8.55	Call	Bond Future	859.9700	0.8600	845.1300	0.8451	(1.726)	0	0	0
2013/12/13	R209	06/02/2014	8.54	Put	Bond Future	5,044.5400	5.0445	5,022.5300	5.0225	(0.436)	0	0	0
2013/12/13	R209	06/02/2014	8.56	Put	Bond Future	4,921.0300	4.9210	4,898.7800	4.8988	(0.452)	0	0	0
2013/12/13	R209	06/02/2014	8.55	Put	Bond Future	4,982.5600	4.9826	4,960.4300	4.9604	(0.444)	0	0	0
2013/12/13	R209	08/05/2014	9.63	Call	Bond Future	5,558.4800	5.5585	5,551.6600	5.5517	(0.123)	0	0	0
2013/12/13	R209	08/05/2014			Bond Future	9.1737	73.3284	9.1726	73.3361	(0.012)	0.0000	0.0000	0
2013/12/13	R209	08/05/2014	7.85	Call	Bond Future	688.2000	0.6882	682.0100	0.6820	(0.899)	0	0	0
2013/12/13	R209	08/05/2014	9.75	Put	Bond Future	2,044.8900	2.0449	2,030.9800	2.0310	(0.680)	0	0	7,262
2013/12/13	R209	08/05/2014	9.85	Put	Bond Future	1,826.5100	1.8265	1,813.1900	1.8132	(0.729)	0	0	10,000
2013/12/13	R209	08/05/2014	7.86	Call	Bond Future	699.5200	0.6995	693.2700	0.6933	(0.893)	0	0	0
2013/12/13	R209	08/05/2014	7.84	Call	Bond Future	677.0300	0.6770	670.8800	0.6709	(0.908)	0	0	0
2013/12/13	R209	08/05/2014	7.85	Put	Bond Future	11,481.2400	11.4812	11,467.2900	11.4673	(0.122)	0	0	0
2013/12/13	R209	08/05/2014	9.63	Put	Bond Future	2,334.4600	2.3345	2,319.8800	2.3199	(0.625)	0	0	883
2013/12/13	R209	08/05/2014	9.85	Call	Bond Future	6,524.6900	6.5247	6,519.1300	6.5191	(0.085)	0	0	0
2013/12/13	R209	08/05/2014	7.84	Put	Bond Future	11,560.7300	11.5607	11,546.8200	11.5468	(0.120)	0	0	0
2013/12/13	R209	08/05/2014	9.75	Call	Bond Future	6,079.2300	6.0792	6,073.0800	6.0731	(0.101)	0	0	0
2013/12/13	R209	08/05/2014	7.86	Put	Bond Future	11,402.0400	11.4020	11,388.0300	11.3880	(0.123)	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
2013/12/13	R209	07/08/2014	9.04	Put	Bond Future	5,661.3100		5.6613	5,647.3100	5.6473	(0.247)	0	0	0
2013/12/13	R209	07/08/2014			Bond Future	9.2633		74.3316	9.2622	74.3393	(0.012)	0.0000	0.0000	0
2013/12/13	R209	07/08/2014	9.06	Put	Bond Future	5,576.7900		5.5768	5,562.8100	5.5628	(0.251)	0	0	0
2013/12/13	R209	07/08/2014	9.05	Put	Bond Future	5,618.9300		5.6189	5,604.9400	5.6049	(0.249)	0	0	0
2013/12/13	R209	07/08/2014	9.05	Call	Bond Future	4,055.8200		4.0558	4,049.5400	4.0495	(0.155)	0	0	0
2013/12/13	R209	07/08/2014	9.06	Call	Bond Future	4,088.1400		4.0881	4,081.8700	4.0819	(0.153)	0	0	0
2013/12/13	R209	07/08/2014	9.04	Call	Bond Future	4,023.6200		4.0236	4,017.3300	4.0173	(0.156)	0	0	0
2013/12/13	R209	06/11/2014			Bond Future	9.3546		72.2184	9.3535	72.2261	(0.012)	0.0000	0.0000	0
2013/12/13	R209	06/11/2014	8.99	Put	Bond Future	6,932.4300		6.9324	6,920.0800	6.9201	(0.178)	0	0	0
2013/12/13	R209	06/11/2014	9.01	Put	Bond Future	6,843.6200		6.8436	6,831.2800	6.8313	(0.180)	0	0	0
2013/12/13	R209	06/11/2014	9.00	Put	Bond Future	6,887.9100		6.8879	6,875.5700	6.8756	(0.179)	0	0	0
2013/12/13	R209	06/11/2014	8.99	Call	Bond Future	4,271.8800		4.2719	4,267.2600	4.2673	(0.108)	0	0	0
2013/12/13	R209	06/11/2014	9.00	Call	Bond Future	4,302.3600		4.3024	4,297.7500	4.2977	(0.107)	0	0	0
2013/12/13	R209	06/11/2014	9.01	Call	Bond Future	4,332.9600		4.3330	4,328.3500	4.3283	(0.106)	0	0	0
2013/12/13	R210	06/02/2014	161.51	Put	Bond Future	549.6500		0.5497	155.1500	0.1552	(71.773)	0	0	0
2013/12/13	R210	06/02/2014			Bond Future	160.9603		160.9603	161.3549	161.3549	0.245	0.0000	0.0000	1,319
2013/12/13	R210	06/02/2014	161.50	Put	Bond Future	539.6500		0.5397	145.1500	0.1452	(73.103)	0	0	0
2013/12/13	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R210	06/02/2014	161.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R210	06/02/2014	161.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R210	06/02/2014	161.49	Put	Bond Future	529.6500		0.5297	135.1500	0.1352	(74.483)	0	0	0
2013/12/13	R211	06/02/2014	129.00	Call	Bond Future	52.5200		0.0525	54.3000	0.0543	3.389	0	0	0
2013/12/13	R211	06/02/2014			Bond Future	129.0525		129.0525	129.0543	129.0543	0.001	0.0000	0.0000	2,022
2013/12/13	R211	06/02/2014	129.01	Call	Bond Future	42.5200		0.0425	44.3000	0.0443	4.186	0	0	0
2013/12/13	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R211	06/02/2014	128.99	Call	Bond Future	62.5200		0.0625	64.3000	0.0643	2.847	0	0	0
2013/12/13	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R212	06/02/2014			Bond Future	131.7553		131.7553	131.5202	131.5202	(0.178)	0.0000	0.0000	21,791
2013/12/13	R212	06/02/2014	132.99	Put	Bond Future	1,234.6800		1.2347	1,469.8200	1.4698	19.045	0	0	0
2013/12/13	R212	06/02/2014	133.01	Put	Bond Future	1,254.6800		1.2547	1,489.8200	1.4898	18.741	0	0	0
2013/12/13	R212	06/02/2014	133.00	Put	Bond Future	1,244.6800		1.2447	1,479.8200	1.4798	18.892	0	0	0
2013/12/13	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R213	06/02/2014			Bond Future	8.8849		86.7704	8.8838	86.7784	(0.012)	0.0000	0.0000	21,229
2013/12/13	R213	06/02/2014	8.29	Put	Bond Future	5,487.5300		5.4875	5,465.3300	5.4653	(0.405)	0	0	0
2013/12/13	R213	06/02/2014	8.31	Put	Bond Future	5,358.1400		5.3581	5,335.6800	5.3357	(0.419)	0	0	0
2013/12/13	R213	06/02/2014	8.29	Call	Bond Future	757.1600		0.7572	742.9800	0.7430	(1.873)	0	0	0
2013/12/13	R213	06/02/2014	8.30	Put	Bond Future	5,422.6300		5.4226	5,400.3000	5.4003	(0.412)	0	0	0
2013/12/13	R213	06/02/2014	8.30	Call	Bond Future	774.9400		0.7749	760.6300	0.7606	(1.847)	0	0	0
2013/12/13	R213	06/02/2014	8.31	Call	Bond Future	793.0200		0.7930	778.5800	0.7786	(1.821)	0	0	0
2013/12/13	R213	08/05/2014	7.65	Put	Bond Future	11,675.6300		11.6756	11,660.6500	11.6607	(0.128)	0	0	0
2013/12/13	R213	08/05/2014			Bond Future	8.9813		84.3717	8.9801	84.3801	(0.013)	0.0000	0.0000	0

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2013/12/13	R213	08/05/2014	7.64	Put	Bond Future	11,753.7400	11.7537	11,738.8000	11.7388	(0.127)	0	0	0
2013/12/13	R213	08/05/2014	7.66	Put	Bond Future	11,597.7900	11.5978	11,582.7500	11.5828	(0.130)	0	0	0
2013/12/13	R213	08/05/2014	7.65	Call	Bond Future	744.8200	0.7448	738.3200	0.7383	(0.873)	0	0	0
2013/12/13	R213	08/05/2014	7.64	Call	Bond Future	733.2300	0.7332	726.7700	0.7268	(0.881)	0	0	0
2013/12/13	R213	08/05/2014	7.66	Call	Bond Future	756.5600	0.7566	750.0000	0.7500	(0.867)	0	0	0
2013/12/13	R213	07/08/2014	8.86	Call	Bond Future	4,203.3100	4.2033	4,197.0500	4.1970	(0.149)	0	0	0
2013/12/13	R213	07/08/2014			Bond Future	9.0754	85.5257	9.0743	85.5343	(0.013)	0.0000	0.0000	0
2013/12/13	R213	07/08/2014	8.84	Call	Bond Future	4,137.6300	4.1376	4,131.3500	4.1313	(0.152)	0	0	0
2013/12/13	R213	07/08/2014	8.85	Call	Bond Future	4,170.4000	4.1704	4,164.1300	4.1641	(0.150)	0	0	0
2013/12/13	R213	07/08/2014	8.84	Put	Bond Future	5,901.3500	5.9013	5,886.5100	5.8865	(0.251)	0	0	0
2013/12/13	R213	07/08/2014	8.86	Put	Bond Future	5,815.1000	5.8151	5,800.2800	5.8003	(0.255)	0	0	0
2013/12/13	R213	07/08/2014	8.85	Put	Bond Future	5,858.1100	5.8581	5,843.2800	5.8433	(0.253)	0	0	0
2013/12/13	R213	06/11/2014	8.84	Call	Bond Future	4,516.4400	4.5164	4,511.9500	4.5119	(0.099)	0	0	0
2013/12/13	R213	06/11/2014	8.85	Put	Bond Future	6,938.6600	6.9387	6,925.6300	6.9256	(0.188)	0	0	0
2013/12/13	R213	06/11/2014			Bond Future	9.1730	83.1746	9.1718	83.1832	(0.013)	0.0000	0.0000	0
2013/12/13	R213	06/11/2014	8.85	Call	Bond Future	4,547.8900	4.5479	4,543.4100	4.5434	(0.099)	0	0	0
2013/12/13	R213	06/11/2014	8.86	Call	Bond Future	4,579.4600	4.5795	4,574.9900	4.5750	(0.098)	0	0	0
2013/12/13	R213	06/11/2014	8.84	Put	Bond Future	6,982.8200	6.9828	6,969.7800	6.9698	(0.187)	0	0	0
2013/12/13	R213	06/11/2014	8.86	Put	Bond Future	6,894.7100	6.8947	6,881.6900	6.8817	(0.189)	0	0	0
2013/12/13	R214	06/02/2014			Bond Future	9.1866	76.2699	9.1907	76.2384	0.045	0.0000	0.0000	5,155
2013/12/13	R214	06/02/2014	8.99	Put	Bond Future	3,377.1800	3.3772	3,373.4600	3.3735	(0.110)	0	0	0
2013/12/13	R214	06/02/2014	9.01	Put	Bond Future	3,281.8900	3.2819	3,277.7500	3.2777	(0.126)	0	0	0
2013/12/13	R214	06/02/2014	8.99	Call	Bond Future	1,838.5600	1.8386	1,803.3200	1.8033	(1.917)	0	0	0
2013/12/13	R214	06/02/2014	9.00	Put	Bond Future	3,329.3000	3.3293	3,325.3700	3.3254	(0.118)	0	0	0
2013/12/13	R214	06/02/2014	9.00	Call	Bond Future	1,870.2400	1.8702	1,834.7900	1.8348	(1.895)	0	0	0
2013/12/13	R214	06/02/2014	9.01	Call	Bond Future	1,902.2400	1.9022	1,866.5800	1.8666	(1.875)	0	0	0
2013/12/13	R214	08/05/2014			Bond Future	9.2775	73.9861	9.2817	73.9545	0.045	0.0000	0.0000	0
2013/12/13	R214	08/05/2014	9.00	Call	Bond Future	3,126.4300	3.1264	3,098.7600	3.0988	(0.885)	0	0	0
2013/12/13	R214	08/05/2014	8.99	Put	Bond Future	5,324.9500	5.3250	5,328.9200	5.3289	0.075	0	0	0
2013/12/13	R214	08/05/2014	9.01	Put	Bond Future	5,230.0400	5.2300	5,233.7900	5.2338	0.072	0	0	0
2013/12/13	R214	08/05/2014	9.00	Put	Bond Future	5,277.3400	5.2773	5,281.2000	5.2812	0.073	0	0	0
2013/12/13	R214	08/05/2014	9.01	Call	Bond Future	3,158.4800	3.1585	3,130.7000	3.1307	(0.880)	0	0	0
2013/12/13	R214	08/05/2014	8.99	Call	Bond Future	3,094.5600	3.0946	3,067.0000	3.0670	(0.891)	0	0	0
2013/12/13	R248	06/02/2014	9.11	Put	Bond Future	1,377.5000	1.3775	1,367.3600	1.3674	(0.736)	0	0	0
2013/12/13	R248	06/02/2014			Bond Future	9.2482	98.8169	9.2472	98.8270	(0.011)	0.0000	0.0000	12,135
2013/12/13	R248	06/02/2014	9.10	Put	Bond Future	1,478.5800	1.4786	1,468.4400	1.4684	(0.686)	0	0	0
2013/12/13	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R248	06/02/2014	9.09	Put	Bond Future	1,579.8500	1.5799	1,569.7100	1.5697	(0.642)	0	0	0
2013/12/13	R248	08/05/2014	9.04	Put	Bond Future	2,998.0700	2.9981	2,987.3400	2.9873	(0.358)	0	0	0
2013/12/13	R248	08/05/2014			Bond Future	9.3416	95.6918	9.3405	95.7026	(0.012)	0.0000	0.0000	1,375
2013/12/13	R248	08/05/2014	9.06	Put	Bond Future	2,794.0000	2.7940	2,783.2700	2.7833	(0.384)	0	0	0
2013/12/13	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/13	R248	08/05/2014	9.05	Put	Bond Future	2,895.9400	2.8959	2,885.2100	2.8852	(0.371)	0	0	0
2013/12/13	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/12/13	R248 08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total											375383	