



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 20/12/2013 to 20/12/2013

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
2013/12/20	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	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
2013/12/20	2025	06/02/2014			Bond Future	110.5212	110.5212	110.3217	110.3217	(0.180)	0.0000	0.0000	0
2013/12/20	2025	06/02/2014	110.99	Put	Bond Future	468.8300	0.4688	668.3000	0.6683	42.546	0	0	0
2013/12/20	2025	06/02/2014	111.01	Put	Bond Future	488.8300	0.4888	688.3000	0.6883	40.806	0	0	0
2013/12/20	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2025	06/02/2014	111.00	Put	Bond Future	478.8300	0.4788	678.3000	0.6783	41.658	0	0	0
2013/12/20	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2037	06/02/2014			Bond Future	9.0816	94.6818	9.1139	94.3863	0.357	0.0000	0.0000	2,022
2013/12/20	2037	06/02/2014	9.38	Call	Bond Future	2,668.2600	2.6683	2,372.7400	2.3727	(11.075)	0	0	0
2013/12/20	2037	06/02/2014	9.39	Call	Bond Future	2,755.5500	2.7556	2,460.0300	2.4600	(10.725)	0	0	0
2013/12/20	2037	06/02/2014	9.37	Call	Bond Future	2,580.8300	2.5808	2,285.3100	2.2853	(11.451)	0	0	0
2013/12/20	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2037	08/05/2014			Bond Future	9.1803	95.9255	9.2137	95.6263	0.364	0.0000	0.0000	0
2013/12/20	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2037	08/05/2014	9.38	Call	Bond Future	1,767.0000	1.7670	1,467.7600	1.4678	(16.935)	0	0	0
2013/12/20	2037	08/05/2014	9.39	Call	Bond Future	1,854.0600	1.8541	1,554.8200	1.5548	(16.140)	0	0	0
2013/12/20	2037	08/05/2014	9.37	Call	Bond Future	1,679.8000	1.6798	1,380.5600	1.3806	(17.814)	0	0	0
2013/12/20	2037	07/08/2014	9.06	Put	Bond Future	1,958.5900	1.9586	2,263.7400	2.2637	15.580	0	0	0
2013/12/20	2037	07/08/2014			Bond Future	9.2783	92.9761	9.3130	92.6710	0.374	0.0000	0.0000	0
2013/12/20	2037	07/08/2014	9.05	Put	Bond Future	2,049.8900	2.0499	2,355.0400	2.3550	14.886	0	0	0
2013/12/20	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2037	07/08/2014	9.04	Put	Bond Future	2,141.3300	2.1413	2,446.4800	2.4465	14.250	0	0	0
2013/12/20	2038	06/02/2014	107.00	Call	Bond Future	837.1100	0.8371	661.0500	0.6611	(21.032)	0	0	0
2013/12/20	2038	06/02/2014			Bond Future	107.8371	107.8371	107.6610	107.6610	(0.163)	0.0000	0.0000	24
2013/12/20	2038	06/02/2014	107.01	Call	Bond Future	827.1100	0.8271	651.0500	0.6511	(21.286)	0	0	0
2013/12/20	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2038	06/02/2014	106.99	Call	Bond Future	847.1100	0.8471	671.0500	0.6711	(20.784)	0	0	0
2013/12/20	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2050	06/02/2014			Bond Future	113.3123	113.3123	113.3373	113.3373	0.022	0.0000	0.0000	472
2013/12/20	2050	06/02/2014	110.00	Call	Bond Future	3,312.3100	3.3123	3,337.3000	3.3373	0.754	0	0	0
2013/12/20	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	2050	06/02/2014	110.01	Call	Bond Future	3,302.3100	3.3023	3,327.3000	3.3273	0.757	0	0	0
2013/12/20	2050	06/02/2014	109.99	Call	Bond Future	3,322.3100	3.3223	3,347.3000	3.3473	0.752	0	0	0
2013/12/20	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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2013/12/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	AL37	06/02/2014			Index Future	415.4490	415.4490	414.8880	414.8880	(0.135)	0.0000	0.0000	0
2013/12/20	AL37	08/05/2014			Index Future	420.9060	420.9060	420.3390	420.3390	(0.135)	0.0000	0.0000	0
2013/12/20	AL7T	06/02/2014			Index Future	490.9540	490.9540	489.8460	489.8460	(0.226)	0.0000	0.0000	1
2013/12/20	AL7T	08/05/2014			Index Future	497.4030	497.4030	496.2810	496.2810	(0.226)	0.0000	0.0000	0
2013/12/20	ALBI	06/02/2014			Index Future	441.1620	441.1620	440.2020	440.2020	(0.218)	0.0000	0.0000	802
2013/12/20	ALBI	08/05/2014			Index Future	446.9570	446.9570	445.9850	445.9850	(0.217)	0.0000	0.0000	35
2013/12/20	ALBI	07/08/2014			Index Future	453.0510	453.0510	452.0580	452.0580	(0.219)	0.0000	0.0000	0
2013/12/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	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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2013/12/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/20	EL28	06/02/2014			Bond Future	114.0838	114.0838	114.1094	114.1094	0.022	0.0000	0.0000	0
2013/12/20	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	EL28	06/02/2014	111.01	Call	Bond Future	3,073.8000	3.0738	3,099.4400	3.0994	0.834	0	0	0
2013/12/20	EL28	06/02/2014	110.99	Call	Bond Future	3,093.8000	3.0938	3,119.4400	3.1194	0.829	0	0	0
2013/12/20	EL28	06/02/2014	111.00	Call	Bond Future	3,083.8000	3.0838	3,109.4400	3.1094	0.831	0	0	0
2013/12/20	ES33	06/02/2014	9.54	Put	Bond Future	858.2700	0.8583	1,130.5500	1.1306	31.724	0	0	0
2013/12/20	ES33	06/02/2014			Bond Future	9.6545	84.2779	9.6912	84.0056	0.380	0.0000	0.0000	6,292
2013/12/20	ES33	06/02/2014	9.56	Put	Bond Future	707.3200	0.7073	979.6000	0.9796	38.495	0	0	0
2013/12/20	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	ES33	06/02/2014	9.55	Put	Bond Future	782.7400	0.7827	1,055.0200	1.0550	34.785	0	0	0
2013/12/20	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	ES33	08/05/2014	9.55	Put	Bond Future	1,647.8900	1.6479	1,923.6700	1.9237	16.735	0	0	0
2013/12/20	ES33	08/05/2014			Bond Future	9.7725	81.6030	9.8104	81.3273	0.388	0.0000	0.0000	0
2013/12/20	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	ES33	08/05/2014	9.54	Put	Bond Future	1,723.1800	1.7232	1,998.9600	1.9990	16.004	0	0	0
2013/12/20	ES33	08/05/2014	9.56	Put	Bond Future	1,572.7000	1.5727	1,848.4800	1.8485	17.535	0	0	0

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2013/12/20	GOVI	06/02/2014	439.99	Call	GOVI	5,070.0000	0.5070	0.0000	0.0000	(100.000)	0	0	0
2013/12/20	GOVI	06/02/2014			GOVI	440.4970	440.4970	439.5790	439.5790	(0.208)	0.0000	0.0000	479
2013/12/20	GOVI	06/02/2014	440.00	Call	GOVI	4,970.0000	0.4970	0.0000	0.0000	(100.000)	0	0	0
2013/12/20	GOVI	06/02/2014	440.01	Call	GOVI	4,870.0000	0.4870	0.0000	0.0000	(100.000)	0	0	0
2013/12/20	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	4,110.0000	0.4110	100.000	0	0	0
2013/12/20	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	4,310.0000	0.4310	100.000	0	0	0
2013/12/20	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	4,210.0000	0.4210	100.000	0	0	0
2013/12/20	GOVI	08/05/2014	442.00	Call	GOVI	42,840.0000	4.2840	33,530.0000	3.3530	(21.732)	0	0	0
2013/12/20	GOVI	08/05/2014			GOVI	446.2840	446.2840	445.3530	445.3530	(0.209)	0.0000	0.0000	0
2013/12/20	GOVI	08/05/2014	442.01	Call	GOVI	42,740.0000	4.2740	33,430.0000	3.3430	(21.783)	0	0	0
2013/12/20	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	GOVI	08/05/2014	441.99	Call	GOVI	42,940.0000	4.2940	33,630.0000	3.3630	(21.681)	0	0	0
2013/12/20	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	GOVI	07/08/2014			GOVI	452.3690	452.3690	451.4180	451.4180	(0.210)	0.0000	0.0000	0
2013/12/20	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	GOVI	07/08/2014	459.99	Put	GOVI	76,210.0000	7.6210	85,720.0000	8.5720	12.479	0	0	0
2013/12/20	GOVI	07/08/2014	460.01	Put	GOVI	76,410.0000	7.6410	85,920.0000	8.5920	12.446	0	0	0
2013/12/20	GOVI	07/08/2014	460.00	Put	GOVI	76,310.0000	7.6310	85,820.0000	8.5820	12.462	0	0	0
2013/12/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/20	IGOV	06/02/2014			Index Future	201.7250	201.7250	201.5570	201.5570	(0.083)	0.0000	0.0000	1,331
2013/12/20	IGOV	08/05/2014			Index Future	204.4000	204.4000	204.2300	204.2300	(0.083)	0.0000	0.0000	7
2013/12/20	ILBI	06/02/2014			Index Future	546.2820	546.2820	546.4400	546.4400	0.029	0.0000	0.0000	190
2013/12/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/20	JBAF	15/01/2014			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	1,000
2013/12/20	JBAF	19/02/2014			Jibar Tradeable Future	5.2500	94.7500	5.2600	94.7400	0.190	0.0000	0.0000	0
2013/12/20	JBAF	19/03/2014			Jibar Tradeable Future	5.2700	94.7300	5.2900	94.7100	0.380	0.0000	0.0000	0
2013/12/20	JBAF	16/04/2014			Jibar Tradeable Future	5.3400	94.6600	5.3500	94.6500	0.187	0.0000	0.0000	0
2013/12/20	JBAF	21/05/2014			Jibar Tradeable Future	5.4300	94.5700	5.4300	94.5700	0.000	0.0000	0.0000	0
2013/12/20	JBAF	18/06/2014			Jibar Tradeable Future	5.5900	94.4100	5.6100	94.3900	0.358	0.0000	0.0000	1,000

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
2013/12/20	JBAF	17/09/2014			Jibar Tradeable Future	5.9300	94.0700	5.9600	94.0400	0.506	0.0000	0.0000	1,000
2013/12/20	JBAF	17/12/2014			Jibar Tradeable Future	6.2400	93.7600	6.3100	93.6900	1.122	0.0000	0.0000	0
2013/12/20	JBAF	18/03/2015			Jibar Tradeable Future	6.5400	93.4600	6.6000	93.4000	0.917	0.0000	0.0000	150
2013/12/20	JBAF	17/06/2015			Jibar Tradeable Future	6.8500	93.1500	6.9100	93.0900	0.876	0.0000	0.0000	3,200
2013/12/20	JBAF	16/09/2015			Jibar Tradeable Future	7.1300	92.8700	7.1900	92.8100	0.842	0.0000	0.0000	0
2013/12/20	JBAF	15/12/2015			Jibar Tradeable Future	7.3800	92.6200	7.4600	92.5400	1.084	0.0000	0.0000	0
2013/12/20	R023	06/02/2014			Bond Future	7.8392	102.9342	7.8767	102.6957	0.478	0.0000	0.0000	11,257
2013/12/20	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	233.5300	0.2335	100.000	0	0	0
2013/12/20	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	106.2100	0.1062	100.000	0	0	0
2013/12/20	R023	06/02/2014	7.84	Call	Bond Future	4.9700	0.0050	0.0000	0.0000	(100.000)	0	0	0
2013/12/20	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	169.8500	0.1698	100.000	0	0	0
2013/12/20	R023	06/02/2014	7.85	Call	Bond Future	68.6500	0.0687	0.0000	0.0000	(100.000)	0	0	0
2013/12/20	R023	06/02/2014	7.86	Call	Bond Future	132.2900	0.1323	0.0000	0.0000	(100.000)	0	0	0
2013/12/20	R023	08/05/2014			Bond Future	7.9373	100.3700	7.9763	100.1284	0.491	0.0000	0.0000	0
2013/12/20	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R023	08/05/2014	7.59	Put	Bond Future	2,184.6800	2.1847	2,426.2000	2.4262	11.055	0	0	0
2013/12/20	R023	08/05/2014	7.61	Put	Bond Future	2,057.2300	2.0572	2,298.7500	2.2988	11.740	0	0	0
2013/12/20	R023	08/05/2014	7.60	Put	Bond Future	2,120.9300	2.1209	2,362.4500	2.3625	11.387	0	0	0
2013/12/20	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R157	06/02/2014	5.64	Call	Bond Future	103.2900	0.1033	90.4800	0.0905	(12.402)	0	0	0
2013/12/20	R157	06/02/2014	5.65	Put	Bond Future	870.0700	0.8701	910.2800	0.9103	4.621	0	0	0
2013/12/20	R157	06/02/2014			Bond Future	6.1235	116.5472	6.1568	116.4938	0.543	0.0000	0.0000	32,191
2013/12/20	R157	06/02/2014	5.65	Call	Bond Future	106.6700	0.1067	93.5600	0.0936	(12.290)	0	0	0
2013/12/20	R157	06/02/2014	5.66	Call	Bond Future	110.1400	0.1101	96.7200	0.0967	(12.184)	0	0	0
2013/12/20	R157	06/02/2014	5.64	Put	Bond Future	882.8900	0.8829	923.4000	0.9234	4.588	0	0	0
2013/12/20	R157	06/02/2014	5.66	Put	Bond Future	857.3500	0.8573	897.2500	0.8972	4.654	0	0	0
2013/12/20	R157	08/05/2014	5.20	Call	Bond Future	112.3300	0.1123	103.2000	0.1032	(8.128)	0	0	0
2013/12/20	R157	08/05/2014			Bond Future	6.2882	111.2706	6.3281	111.2167	0.635	0.0000	0.0000	0
2013/12/20	R157	08/05/2014	5.21	Call	Bond Future	114.4000	0.1144	105.1400	0.1051	(8.094)	0	0	0
2013/12/20	R157	08/05/2014	5.19	Call	Bond Future	110.2900	0.1103	101.2900	0.1013	(8.160)	0	0	0
2013/12/20	R157	08/05/2014	5.20	Put	Bond Future	1,595.5200	1.5955	1,640.3000	1.6403	2.807	0	0	0
2013/12/20	R157	08/05/2014	5.19	Put	Bond Future	1,607.2400	1.6072	1,652.1500	1.6522	2.794	0	0	0
2013/12/20	R157	08/05/2014	5.21	Put	Bond Future	1,583.8300	1.5838	1,628.4800	1.6285	2.819	0	0	0
2013/12/20	R157	07/08/2014	6.76	Put	Bond Future	517.7500	0.5177	540.6500	0.5406	4.423	0	0	0
2013/12/20	R157	07/08/2014			Bond Future	6.4691	112.7885	6.5209	112.7317	0.801	0.0000	0.0000	0
2013/12/20	R157	07/08/2014	6.75	Put	Bond Future	522.4300	0.5224	545.4800	0.5455	4.412	0	0	0
2013/12/20	R157	07/08/2014	6.74	Call	Bond Future	823.3600	0.8234	789.7100	0.7897	(4.087)	0	0	0
2013/12/20	R157	07/08/2014	6.75	Call	Bond Future	829.9300	0.8299	796.1400	0.7961	(4.071)	0	0	0
2013/12/20	R157	07/08/2014	6.76	Call	Bond Future	836.1700	0.8362	802.2300	0.8022	(4.059)	0	0	0
2013/12/20	R157	07/08/2014	6.74	Put	Bond Future	526.7800	0.5268	549.9700	0.5500	4.402	0	0	0
2013/12/20	R157	06/11/2014	6.19	Put	Bond Future	905.5800	0.9056	939.2900	0.9393	3.722	0	0	0
2013/12/20	R157	06/11/2014			Bond Future	6.7409	107.5490	6.8074	107.4928	0.987	0.0000	0.0000	0
2013/12/20	R157	06/11/2014	6.21	Put	Bond Future	895.1300	0.8951	928.6100	0.9286	3.740	0	0	0
2013/12/20	R157	06/11/2014	6.20	Put	Bond Future	900.3400	0.9003	933.9400	0.9339	3.732	0	0	0
2013/12/20	R157	06/11/2014	6.21	Call	Bond Future	445.1400	0.4451	422.4700	0.4225	(5.093)	0	0	0

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2013/12/20	R157	06/11/2014	6.19	Call	Bond Future	438.5800	0.4386	416.1400	0.4161	(5.117)	0	0	0
2013/12/20	R157	06/11/2014	6.20	Call	Bond Future	441.8500	0.4419	419.3000	0.4193	(5.104)	0	0	0
2013/12/20	R186	06/02/2014	8.75	Put	Bond Future	736.4400	0.7364	779.1800	0.7792	5.804	0	0	250
2013/12/20	R186	06/02/2014			Bond Future	8.1960	119.5818	8.2285	119.2954	0.396	0.0000	0.0000	62,165
2013/12/20	R186	06/02/2014	7.75	Call	Bond Future	908.5600	0.9086	817.3200	0.8173	(10.042)	0	0	0
2013/12/20	R186	06/02/2014	7.74	Put	Bond Future	5,010.5600	5.0106	5,207.3900	5.2074	3.928	0	0	0
2013/12/20	R186	06/02/2014	7.76	Put	Bond Future	4,871.7600	4.8718	5,065.3800	5.0654	3.974	0	0	0
2013/12/20	R186	06/02/2014	7.75	Put	Bond Future	4,940.9000	4.9409	5,136.1300	5.1361	3.951	0	0	0
2013/12/20	R186	06/02/2014	8.75	Call	Bond Future	5,491.3400	5.4913	5,247.6100	5.2476	(4.438)	0	0	0
2013/12/20	R186	06/02/2014	7.76	Call	Bond Future	931.9300	0.9319	839.0800	0.8391	(9.963)	0	0	0
2013/12/20	R186	06/02/2014	7.74	Call	Bond Future	885.6200	0.8856	795.9800	0.7960	(10.122)	0	0	0
2013/12/20	R186	08/05/2014	7.50	Put	Bond Future	8,786.9400	8.7869	8,988.5300	8.9885	2.294	0	0	0
2013/12/20	R186	08/05/2014	8.25	Put	Bond Future	4,463.1900	4.4632	4,593.6500	4.5937	2.923	0	0	0
2013/12/20	R186	08/05/2014			Bond Future	8.2945	121.1527	8.3282	120.8626	0.406	0.0000	0.0000	740
2013/12/20	R186	08/05/2014	9.25	Put	Bond Future	1,446.8200	1.4468	1,499.3300	1.4993	3.629	0	0	8,000
2013/12/20	R186	08/05/2014	7.09	Put	Bond Future	11,947.4500	11.9474	12,181.7300	12.1817	1.961	0	0	0
2013/12/20	R186	08/05/2014	9.00	Put	Bond Future	1,963.5700	1.9636	2,031.7400	2.0317	3.472	0	0	400
2013/12/20	R186	08/05/2014	7.10	Call	Bond Future	890.8400	0.8908	834.3300	0.8343	(6.343)	0	0	0
2013/12/20	R186	08/05/2014	8.50	Call	Bond Future	5,203.6100	5.2036	5,021.0400	5.0210	(3.509)	0	0	0
2013/12/20	R186	08/05/2014	7.11	Call	Bond Future	905.2400	0.9052	848.0300	0.8480	(6.320)	0	0	0
2013/12/20	R186	08/05/2014	9.25	Call	Bond Future	9,302.9300	9.3029	9,065.3500	9.0653	(2.554)	0	0	0
2013/12/20	R186	08/05/2014	8.25	Call	Bond Future	4,078.2500	4.0782	3,918.6200	3.9186	(3.914)	0	0	8,000
2013/12/20	R186	08/05/2014	7.09	Call	Bond Future	876.6100	0.8766	820.8000	0.8208	(6.367)	0	0	0
2013/12/20	R186	08/05/2014	8.50	Put	Bond Future	3,448.6200	3.4486	3,556.1400	3.5561	3.118	0	0	1,933
2013/12/20	R186	08/05/2014	7.11	Put	Bond Future	11,780.7100	11.7807	12,013.5900	12.0136	1.977	0	0	0
2013/12/20	R186	08/05/2014	7.50	Call	Bond Future	1,640.9200	1.6409	1,552.4200	1.5524	(5.393)	0	0	1,933
2013/12/20	R186	08/05/2014	9.00	Call	Bond Future	7,837.5600	7.8376	7,615.6400	7.6156	(2.831)	0	0	0
2013/12/20	R186	08/05/2014	7.10	Put	Bond Future	11,863.9400	11.8639	12,097.5200	12.0975	1.969	0	0	0
2013/12/20	R186	07/08/2014	8.31	Call	Bond Future	4,728.8600	4.7289	4,571.0700	4.5711	(3.337)	0	0	0
2013/12/20	R186	07/08/2014			Bond Future	8.3896	117.5143	8.4248	117.2179	0.419	0.0000	0.0000	0
2013/12/20	R186	07/08/2014	8.92	Put	Bond Future	3,172.2000	3.1722	3,265.3400	3.2653	2.936	0	0	840
2013/12/20	R186	07/08/2014	8.29	Call	Bond Future	4,648.4400	4.6484	4,492.2500	4.4923	(3.360)	0	0	0
2013/12/20	R186	07/08/2014	8.30	Call	Bond Future	4,688.5600	4.6886	4,531.5700	4.5316	(3.348)	0	0	0
2013/12/20	R186	07/08/2014	8.29	Put	Bond Future	5,493.1000	5.4931	5,633.2800	5.6333	2.552	0	0	0
2013/12/20	R186	07/08/2014	8.92	Call	Bond Future	7,529.4600	7.5295	7,326.2300	7.3262	(2.699)	0	0	0
2013/12/20	R186	07/08/2014	8.31	Put	Bond Future	5,403.2400	5.4032	5,541.8200	5.5418	2.565	0	0	0
2013/12/20	R186	07/08/2014	8.30	Put	Bond Future	5,448.0400	5.4480	5,587.4200	5.5874	2.558	0	0	0
2013/12/20	R186	06/11/2014	8.14	Call	Bond Future	4,452.0100	4.4520	4,311.6300	4.3116	(3.153)	0	0	0
2013/12/20	R186	06/11/2014	8.15	Put	Bond Future	7,298.0600	7.2981	7,455.8400	7.4558	2.162	0	0	0
2013/12/20	R186	06/11/2014			Bond Future	8.4851	119.1487	8.5214	118.8499	0.428	0.0000	0.0000	0
2013/12/20	R186	06/11/2014	9.17	Call	Bond Future	8,927.0300	8.9270	8,719.6300	8.7196	(2.323)	0	0	0
2013/12/20	R186	06/11/2014	8.15	Call	Bond Future	4,487.7900	4.4878	4,346.7000	4.3467	(3.144)	0	0	0
2013/12/20	R186	06/11/2014	8.16	Call	Bond Future	4,523.7300	4.5237	4,381.9300	4.3819	(3.135)	0	0	0
2013/12/20	R186	06/11/2014	9.17	Put	Bond Future	3,467.0500	3.4670	3,558.5200	3.5585	2.638	0	0	2,010
2013/12/20	R186	06/11/2014	8.14	Put	Bond Future	7,347.5900	7.3476	7,506.0800	7.5061	2.157	0	0	0
2013/12/20	R186	06/11/2014	8.16	Put	Bond Future	7,248.7800	7.2488	7,405.8500	7.4059	2.167	0	0	0

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2013/12/20	R197	06/02/2014			Bond Future	276.9993	276.9993	277.0467	277.0467	0.017	0.0000	0.0000	2,049
2013/12/20	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R197	06/02/2014	279.99	Put	Bond Future	2,990.7000	2.9907	2,943.2900	2.9433	(1.585)	0	0	0
2013/12/20	R197	06/02/2014	280.01	Put	Bond Future	3,010.7000	3.0107	2,963.2900	2.9633	(1.575)	0	0	0
2013/12/20	R197	06/02/2014	280.00	Put	Bond Future	3,000.7000	3.0007	2,953.2900	2.9533	(1.580)	0	0	0
2013/12/20	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R201	06/02/2014	5.24	Put	Bond Future	60.3500	0.0604	67.7500	0.0678	12.262	0	0	0
2013/12/20	R201	06/02/2014			Bond Future	4.8375	104.4861	4.8811	104.4489	0.902	0.0000	0.0000	0
2013/12/20	R201	06/02/2014	5.26	Put	Bond Future	56.6900	0.0567	63.7100	0.0637	12.383	0	0	0
2013/12/20	R201	06/02/2014	5.24	Call	Bond Future	402.9700	0.4030	373.1600	0.3732	(7.398)	0	0	0
2013/12/20	R201	06/02/2014	5.25	Put	Bond Future	58.5600	0.0586	65.7700	0.0658	12.312	0	0	0
2013/12/20	R201	06/02/2014	5.25	Call	Bond Future	409.6700	0.4097	379.6700	0.3797	(7.323)	0	0	0
2013/12/20	R201	06/02/2014	5.26	Call	Bond Future	416.2900	0.4163	386.1000	0.3861	(7.252)	0	0	0
2013/12/20	R201	08/05/2014			Bond Future	4.6453	105.8586	4.7073	105.8210	1.335	0.0000	0.0000	0
2013/12/20	R201	08/05/2014	4.75	Call	Bond Future	281.4500	0.2814	260.6300	0.2606	(7.397)	0	0	0
2013/12/20	R201	08/05/2014	4.76	Call	Bond Future	284.7300	0.2847	263.7700	0.2638	(7.361)	0	0	0
2013/12/20	R201	08/05/2014	4.74	Call	Bond Future	278.1900	0.2782	257.5200	0.2575	(7.430)	0	0	0
2013/12/20	R201	08/05/2014	4.76	Put	Bond Future	215.1500	0.2152	231.8100	0.2318	7.743	0	0	0
2013/12/20	R201	08/05/2014	4.75	Put	Bond Future	217.9300	0.2179	234.7300	0.2347	7.709	0	0	0
2013/12/20	R201	08/05/2014	4.74	Put	Bond Future	220.7300	0.2207	237.6800	0.2377	7.679	0	0	0
2013/12/20	R201	07/08/2014	5.31	Put	Bond Future	59.1400	0.0591	67.0100	0.0670	13.307	0	0	0
2013/12/20	R201	07/08/2014			Bond Future	4.0121	102.8934	4.1224	102.8533	2.749	0.0000	0.0000	0
2013/12/20	R201	07/08/2014	5.30	Put	Bond Future	59.8500	0.0599	67.7900	0.0678	13.266	0	0	0
2013/12/20	R201	07/08/2014	5.31	Call	Bond Future	529.4900	0.5295	497.2100	0.4972	(6.096)	0	0	0
2013/12/20	R201	07/08/2014	5.29	Call	Bond Future	523.7100	0.5237	491.5700	0.4916	(6.137)	0	0	0
2013/12/20	R201	07/08/2014	5.30	Call	Bond Future	526.6000	0.5266	494.3900	0.4944	(6.117)	0	0	0
2013/12/20	R201	07/08/2014	5.29	Put	Bond Future	60.5700	0.0606	68.5800	0.0686	13.224	0	0	0
2013/12/20	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R202	06/02/2014			Bond Future	213.5017	213.5017	212.9051	212.9051	(0.279)	0.0000	0.0000	44,679
2013/12/20	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R202	06/02/2014	208.99	Call	Bond Future	4,511.6900	4.5117	3,915.0700	3.9151	(13.224)	0	0	0
2013/12/20	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R202	06/02/2014	209.00	Call	Bond Future	4,501.6900	4.5017	3,905.0700	3.9051	(13.253)	0	0	0
2013/12/20	R202	06/02/2014	209.01	Call	Bond Future	4,491.6900	4.4917	3,895.0700	3.8951	(13.283)	0	0	0
2013/12/20	R203	06/02/2014			Bond Future	6.9007	107.6106	6.9327	107.5076	0.465	0.0000	0.0000	10,389
2013/12/20	R203	06/02/2014	5.95	Put	Bond Future	3,141.3100	3.1413	3,238.7200	3.2387	3.101	0	0	0
2013/12/20	R203	06/02/2014	6.14	Put	Bond Future	2,549.4200	2.5494	2,641.4700	2.6415	3.611	0	0	0
2013/12/20	R203	06/02/2014	6.16	Put	Bond Future	2,489.1000	2.4891	2,580.4200	2.5804	3.669	0	0	0
2013/12/20	R203	06/02/2014	6.84	Put	Bond Future	826.6000	0.8266	876.0000	0.8760	5.976	0	0	0
2013/12/20	R203	06/02/2014	6.15	Put	Bond Future	2,519.2100	2.5192	2,610.9000	2.6109	3.640	0	0	0
2013/12/20	R203	06/02/2014	5.95	Call	Bond Future	30.7100	0.0307	25.1000	0.0251	(18.268)	0	0	16
2013/12/20	R203	06/02/2014	6.16	Call	Bond Future	75.3300	0.0753	63.6300	0.0636	(15.532)	0	0	0
2013/12/20	R203	06/02/2014	6.84	Call	Bond Future	631.4200	0.6314	577.8000	0.5778	(8.492)	0	0	13
2013/12/20	R203	06/02/2014	6.14	Call	Bond Future	69.5200	0.0695	58.5500	0.0586	(15.780)	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
2013/12/20	R203	06/02/2014	6.15	Call	Bond Future	72.3800	0.0724	61.0500	0.0611	(15.653)	0	0	0
2013/12/20	R203	08/05/2014	7.40	Put	Bond Future	768.0500	0.7681	801.8100	0.8018	4.396	0	0	0
2013/12/20	R203	08/05/2014	5.76	Call	Bond Future	142.6400	0.1426	130.5400	0.1305	(8.483)	0	0	0
2013/12/20	R203	08/05/2014	6.84	Call	Bond Future	948.7400	0.9487	900.4300	0.9004	(5.092)	0	0	29
2013/12/20	R203	08/05/2014	5.74	Call	Bond Future	136.6800	0.1367	124.9900	0.1250	(8.553)	0	0	0
2013/12/20	R203	08/05/2014			Bond Future	7.0364	104.8641	7.0712	104.7598	0.495	0.0000	0.0000	0
2013/12/20	R203	08/05/2014	5.76	Put	Bond Future	4,056.3100	4.0563	4,148.4900	4.1485	2.273	0	0	0
2013/12/20	R203	08/05/2014	6.84	Put	Bond Future	1,539.3100	1.5393	1,595.2800	1.5953	3.636	0	0	0
2013/12/20	R203	08/05/2014	5.75	Put	Bond Future	4,084.6800	4.0847	4,177.0700	4.1771	2.262	0	0	0
2013/12/20	R203	08/05/2014	5.74	Put	Bond Future	4,113.1100	4.1131	4,205.7000	4.2057	2.251	0	0	0
2013/12/20	R203	08/05/2014	7.40	Call	Bond Future	1,850.7100	1.8507	1,780.1900	1.7802	(3.810)	0	0	16
2013/12/20	R203	08/05/2014	5.75	Call	Bond Future	139.6300	0.1396	127.7400	0.1277	(8.515)	0	0	0
2013/12/20	R203	07/08/2014	7.30	Call	Bond Future	1,657.9000	1.6579	1,596.6000	1.5966	(3.697)	0	0	0
2013/12/20	R203	07/08/2014			Bond Future	7.1721	106.2943	7.2109	106.1866	0.541	0.0000	0.0000	0
2013/12/20	R203	07/08/2014	7.31	Call	Bond Future	1,672.9900	1.6730	1,611.3600	1.6114	(3.684)	0	0	0
2013/12/20	R203	07/08/2014	6.84	Put	Bond Future	1,971.7500	1.9718	2,033.2800	2.0333	3.121	0	0	0
2013/12/20	R203	07/08/2014	7.29	Put	Bond Future	1,315.7700	1.3158	1,362.5400	1.3625	3.555	0	0	0
2013/12/20	R203	07/08/2014	7.31	Put	Bond Future	1,290.4900	1.2905	1,336.6100	1.3366	3.574	0	0	0
2013/12/20	R203	07/08/2014	7.30	Put	Bond Future	1,303.0800	1.3031	1,349.5300	1.3495	3.565	0	0	0
2013/12/20	R203	07/08/2014	7.29	Call	Bond Future	1,642.8900	1.6429	1,581.9100	1.5819	(3.712)	0	0	0
2013/12/20	R203	07/08/2014	6.84	Call	Bond Future	1,042.9200	1.0429	996.7000	0.9967	(4.432)	0	0	46
2013/12/20	R203	06/11/2014	6.86	Call	Bond Future	1,089.0000	1.0890	1,045.0100	1.0450	(4.039)	0	0	0
2013/12/20	R203	06/11/2014			Bond Future	7.3276	103.6119	7.3697	103.5041	0.575	0.0000	0.0000	0
2013/12/20	R203	06/11/2014	6.84	Call	Bond Future	1,068.8200	1.0688	1,025.3800	1.0254	(4.064)	0	0	45
2013/12/20	R203	06/11/2014	6.85	Call	Bond Future	1,078.8800	1.0789	1,035.1600	1.0352	(4.052)	0	0	0
2013/12/20	R203	06/11/2014	6.84	Put	Bond Future	2,328.1500	2.3281	2,392.5800	2.3926	2.767	0	0	0
2013/12/20	R203	06/11/2014	6.86	Put	Bond Future	2,296.2900	2.2963	2,360.1700	2.3602	2.782	0	0	0
2013/12/20	R203	06/11/2014	6.85	Put	Bond Future	2,312.1900	2.3122	2,376.3400	2.3763	2.774	0	0	0
2013/12/20	R204	06/02/2014	6.39	Call	Bond Future	125.7900	0.1258	107.8800	0.1079	(14.238)	0	0	0
2013/12/20	R204	06/02/2014			Bond Future	7.1456	104.5837	7.1779	104.4502	0.453	0.0000	0.0000	29,549
2013/12/20	R204	06/02/2014	6.40	Call	Bond Future	130.3700	0.1304	111.9600	0.1120	(14.121)	0	0	0
2013/12/20	R204	06/02/2014	6.41	Call	Bond Future	135.0900	0.1351	116.1600	0.1162	(14.013)	0	0	0
2013/12/20	R204	06/02/2014	6.39	Put	Bond Future	3,305.0300	3.3050	3,420.6800	3.4207	3.499	0	0	0
2013/12/20	R204	06/02/2014	6.41	Put	Bond Future	3,228.6500	3.2287	3,343.2800	3.3433	3.550	0	0	0
2013/12/20	R204	06/02/2014	6.40	Put	Bond Future	3,266.7600	3.2668	3,381.9100	3.3819	3.525	0	0	0
2013/12/20	R204	08/05/2014			Bond Future	7.2670	105.9576	7.3015	105.8224	0.474	0.0000	0.0000	0
2013/12/20	R204	08/05/2014	6.05	Call	Bond Future	253.5700	0.2536	234.0900	0.2341	(7.682)	0	0	0
2013/12/20	R204	08/05/2014	6.06	Call	Bond Future	258.5100	0.2585	238.7300	0.2387	(7.652)	0	0	0
2013/12/20	R204	08/05/2014	6.04	Call	Bond Future	248.7100	0.2487	229.5200	0.2295	(7.716)	0	0	0
2013/12/20	R204	08/05/2014	6.05	Put	Bond Future	5,168.2900	5.1683	5,283.9800	5.2840	2.238	0	0	0
2013/12/20	R204	08/05/2014	6.04	Put	Bond Future	5,204.9800	5.2050	5,320.9600	5.3210	2.228	0	0	0
2013/12/20	R204	08/05/2014	6.06	Put	Bond Future	5,131.6900	5.1317	5,247.0800	5.2471	2.249	0	0	0
2013/12/20	R204	07/08/2014			Bond Future	7.3868	103.3716	7.4242	103.2325	0.506	0.0000	0.0000	0
2013/12/20	R204	07/08/2014	7.44	Put	Bond Future	2,038.7600	2.0388	2,100.8900	2.1009	3.047	0	0	0
2013/12/20	R204	07/08/2014	7.46	Put	Bond Future	2,003.4900	2.0035	2,064.8500	2.0649	3.063	0	0	0
2013/12/20	R204	07/08/2014	7.45	Put	Bond Future	2,021.0700	2.0211	2,082.8200	2.0828	3.055	0	0	0
2013/12/20	R204	07/08/2014	7.78	Call	Bond Future	2,951.4100	2.9514	2,861.9100	2.8619	(3.032)	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
2013/12/20	R204	07/08/2014	7.46	Call	Bond Future	2,275.2900	2.2753	2,197.6300	2.1976	(3.413)	0	0	0
2013/12/20	R204	07/08/2014	7.44	Call	Bond Future	2,236.3500	2.2363	2,159.4600	2.1595	(3.438)	0	0	0
2013/12/20	R204	07/08/2014	7.78	Put	Bond Future	1,501.1100	1.5011	1,550.6300	1.5506	3.299	0	0	530
2013/12/20	R204	07/08/2014	7.45	Call	Bond Future	2,255.7700	2.2558	2,178.5000	2.1785	(3.425)	0	0	0
2013/12/20	R204	06/11/2014	7.99	Put	Bond Future	1,786.3800	1.7864	1,836.8900	1.8369	2.828	0	0	1,270
2013/12/20	R204	06/11/2014			Bond Future	7.5126	104.8093	7.5523	104.6697	0.529	0.0000	0.0000	0
2013/12/20	R204	06/11/2014	6.99	Put	Bond Future	3,533.7200	3.5337	3,615.1800	3.6152	2.305	0	0	0
2013/12/20	R204	06/11/2014	7.01	Put	Bond Future	3,490.2400	3.4902	3,571.0600	3.5711	2.316	0	0	0
2013/12/20	R204	06/11/2014	6.99	Call	Bond Future	1,674.8900	1.6749	1,616.7400	1.6167	(3.472)	0	0	0
2013/12/20	R204	06/11/2014	7.00	Put	Bond Future	3,511.9400	3.5119	3,593.0800	3.5931	2.310	0	0	0
2013/12/20	R204	06/11/2014	7.99	Call	Bond Future	3,448.9400	3.4489	3,359.8400	3.3598	(2.583)	0	0	0
2013/12/20	R204	06/11/2014	7.00	Call	Bond Future	1,689.0600	1.6891	1,630.5900	1.6306	(3.462)	0	0	0
2013/12/20	R204	06/11/2014	7.01	Call	Bond Future	1,703.3100	1.7033	1,644.5200	1.6445	(3.452)	0	0	0
2013/12/20	R207	06/02/2014			Bond Future	7.4394	99.6379	7.4717	99.4863	0.434	0.0000	0.0000	22,098
2013/12/20	R207	06/02/2014	6.65	Call	Bond Future	167.0400	0.1670	144.8400	0.1448	(13.290)	0	0	0
2013/12/20	R207	06/02/2014	6.64	Put	Bond Future	4,005.4700	4.0055	4,135.4700	4.1355	3.246	0	0	0
2013/12/20	R207	06/02/2014	6.66	Put	Bond Future	3,918.0300	3.9180	4,046.9100	4.0469	3.289	0	0	0
2013/12/20	R207	06/02/2014	6.65	Put	Bond Future	3,961.6600	3.9617	4,091.1000	4.0911	3.267	0	0	0
2013/12/20	R207	06/02/2014	6.66	Call	Bond Future	172.5700	0.1726	149.8100	0.1498	(13.189)	0	0	0
2013/12/20	R207	06/02/2014	6.64	Call	Bond Future	161.6500	0.1616	140.0100	0.1400	(13.387)	0	0	0
2013/12/20	R207	08/05/2014	6.19	Put	Bond Future	6,680.9000	6.6809	6,814.2800	6.8143	1.996	0	0	0
2013/12/20	R207	08/05/2014	6.21	Put	Bond Future	6,593.8400	6.5938	6,726.6100	6.7266	2.014	0	0	0
2013/12/20	R207	08/05/2014			Bond Future	7.5582	100.9468	7.5923	100.7932	0.451	0.0000	0.0000	0
2013/12/20	R207	08/05/2014	6.20	Put	Bond Future	6,637.3200	6.6373	6,770.4000	6.7704	2.005	0	0	0
2013/12/20	R207	08/05/2014	6.20	Call	Bond Future	274.6500	0.2746	254.1700	0.2542	(7.457)	0	0	0
2013/12/20	R207	08/05/2014	6.21	Call	Bond Future	279.8100	0.2798	259.0200	0.2590	(7.430)	0	0	0
2013/12/20	R207	08/05/2014	6.19	Call	Bond Future	269.5700	0.2696	249.3900	0.2494	(7.486)	0	0	0
2013/12/20	R207	07/08/2014	7.69	Call	Bond Future	2,600.0300	2.6000	2,513.7800	2.5138	(3.317)	0	0	0
2013/12/20	R207	07/08/2014	7.70	Put	Bond Future	2,516.5400	2.5165	2,587.4700	2.5875	2.819	0	0	0
2013/12/20	R207	07/08/2014			Bond Future	7.6756	98.6833	7.7121	98.5257	0.476	0.0000	0.0000	0
2013/12/20	R207	07/08/2014	7.70	Call	Bond Future	2,621.8900	2.6219	2,535.2300	2.5352	(3.305)	0	0	0
2013/12/20	R207	07/08/2014	7.71	Call	Bond Future	2,643.8700	2.6439	2,556.7800	2.5568	(3.294)	0	0	0
2013/12/20	R207	07/08/2014	7.69	Put	Bond Future	2,537.8400	2.5378	2,609.1800	2.6092	2.811	0	0	0
2013/12/20	R207	07/08/2014	7.71	Put	Bond Future	2,495.3800	2.4954	2,565.8800	2.5659	2.825	0	0	0
2013/12/20	R207	06/11/2014	7.36	Put	Bond Future	4,046.2500	4.0463	4,133.9600	4.1340	2.168	0	0	0
2013/12/20	R207	06/11/2014			Bond Future	7.7919	100.0559	7.8302	99.8974	0.492	0.0000	0.0000	0
2013/12/20	R207	06/11/2014	7.35	Put	Bond Future	4,071.2800	4.0713	4,159.3500	4.1594	2.163	0	0	0
2013/12/20	R207	06/11/2014	7.36	Call	Bond Future	2,239.1700	2.2392	2,168.4000	2.1684	(3.161)	0	0	0
2013/12/20	R207	06/11/2014	7.34	Call	Bond Future	2,204.6800	2.2047	2,134.6100	2.1346	(3.178)	0	0	0
2013/12/20	R207	06/11/2014	7.35	Call	Bond Future	2,221.8800	2.2219	2,151.4700	2.1515	(3.169)	0	0	0
2013/12/20	R207	06/11/2014	7.34	Put	Bond Future	4,096.4200	4.0964	4,184.8300	4.1848	2.158	0	0	0
2013/12/20	R208	06/02/2014	6.74	Put	Bond Future	4,797.5000	4.7975	4,974.7200	4.9747	3.694	0	0	0
2013/12/20	R208	06/02/2014			Bond Future	7.6004	97.8561	7.6380	97.6585	0.494	0.0000	0.0000	11,157
2013/12/20	R208	06/02/2014	6.75	Put	Bond Future	4,746.0600	4.7461	4,922.6900	4.9227	3.722	0	0	0
2013/12/20	R208	06/02/2014	6.76	Put	Bond Future	4,694.9800	4.6950	4,870.9800	4.8710	3.749	0	0	0
2013/12/20	R208	06/02/2014	6.74	Call	Bond Future	123.7400	0.1237	103.3800	0.1034	(16.454)	0	0	0

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2013/12/20	R208	06/02/2014	6.75	Call	Bond Future	128.2100	0.1282	107.2600	0.1073	(16.340)	0	0	0
2013/12/20	R208	06/02/2014	6.76	Call	Bond Future	133.0000	0.1330	111.4200	0.1114	(16.226)	0	0	0
2013/12/20	R208	08/05/2014	6.31	Call	Bond Future	259.8200	0.2598	236.8200	0.2368	(8.852)	0	0	0
2013/12/20	R208	08/05/2014			Bond Future	7.7065	95.7456	7.7458	95.5456	0.510	0.0000	0.0000	0
2013/12/20	R208	08/05/2014	6.29	Call	Bond Future	249.7300	0.2497	227.4500	0.2275	(8.922)	0	0	0
2013/12/20	R208	08/05/2014	6.31	Put	Bond Future	7,723.8400	7.7238	7,900.9200	7.9009	2.293	0	0	0
2013/12/20	R208	08/05/2014	6.30	Put	Bond Future	7,774.7400	7.7747	7,952.1900	7.9522	2.282	0	0	0
2013/12/20	R208	08/05/2014	6.29	Put	Bond Future	7,825.7500	7.8258	8,003.5500	8.0036	2.272	0	0	0
2013/12/20	R208	08/05/2014	6.30	Call	Bond Future	254.7300	0.2547	232.1000	0.2321	(8.884)	0	0	0
2013/12/20	R208	07/08/2014	8.28	Call	Bond Future	4,080.6100	4.0806	3,944.6200	3.9446	(3.333)	0	0	0
2013/12/20	R208	07/08/2014			Bond Future	7.8098	97.0515	7.8514	96.8469	0.532	0.0000	0.0000	0
2013/12/20	R208	07/08/2014	7.80	Call	Bond Future	2,752.9900	2.7530	2,643.4900	2.6435	(3.977)	0	0	0
2013/12/20	R208	07/08/2014	7.79	Put	Bond Future	2,826.1700	2.8262	2,921.9100	2.9219	3.388	0	0	0
2013/12/20	R208	07/08/2014	7.81	Put	Bond Future	2,776.9800	2.7770	2,871.5600	2.8716	3.406	0	0	0
2013/12/20	R208	07/08/2014	7.80	Put	Bond Future	2,801.4900	2.8015	2,896.6500	2.8967	3.397	0	0	0
2013/12/20	R208	07/08/2014	8.28	Put	Bond Future	1,796.0300	1.7960	1,864.7000	1.8647	3.823	0	0	630
2013/12/20	R208	07/08/2014	7.81	Call	Bond Future	2,777.8100	2.7778	2,667.7300	2.6677	(3.963)	0	0	0
2013/12/20	R208	07/08/2014	7.79	Call	Bond Future	2,728.3000	2.7283	2,619.3800	2.6194	(3.992)	0	0	0
2013/12/20	R208	06/11/2014	7.46	Call	Bond Future	2,206.0300	2.2060	2,118.3500	2.1184	(3.975)	0	0	0
2013/12/20	R208	06/11/2014			Bond Future	7.9172	95.0047	7.9606	94.7984	0.548	0.0000	0.0000	0
2013/12/20	R208	06/11/2014	7.44	Call	Bond Future	2,167.3900	2.1674	2,080.7100	2.0807	(3.999)	0	0	0
2013/12/20	R208	06/11/2014	7.45	Call	Bond Future	2,186.6600	2.1867	2,099.4700	2.0995	(3.987)	0	0	0
2013/12/20	R208	06/11/2014	8.50	Put	Bond Future	2,032.1600	2.0322	2,100.8800	2.1009	3.382	0	0	1,520
2013/12/20	R208	06/11/2014	7.44	Put	Bond Future	4,473.7900	4.4738	4,593.3700	4.5934	2.673	0	0	0
2013/12/20	R208	06/11/2014	7.46	Put	Bond Future	4,414.3900	4.4144	4,532.9700	4.5330	2.686	0	0	0
2013/12/20	R208	06/11/2014	8.50	Call	Bond Future	4,758.2000	4.7582	4,620.6600	4.6207	(2.891)	0	0	0
2013/12/20	R208	06/11/2014	7.45	Put	Bond Future	4,444.0300	4.4440	4,563.1000	4.5631	2.679	0	0	0
2013/12/20	R209	06/02/2014	8.56	Call	Bond Future	944.2500	0.9442	846.7600	0.8468	(10.325)	0	0	0
2013/12/20	R209	06/02/2014			Bond Future	8.9832	76.2132	9.0208	75.9296	0.419	0.0000	0.0000	23,535
2013/12/20	R209	06/02/2014	8.54	Call	Bond Future	901.2700	0.9013	806.8500	0.8069	(10.476)	0	0	0
2013/12/20	R209	06/02/2014	8.55	Call	Bond Future	922.5900	0.9226	826.6300	0.8266	(10.401)	0	0	0
2013/12/20	R209	06/02/2014	8.54	Put	Bond Future	4,374.0100	4.3740	4,563.2300	4.5632	4.326	0	0	0
2013/12/20	R209	06/02/2014	8.56	Put	Bond Future	4,254.8700	4.2549	4,441.0200	4.4410	4.375	0	0	0
2013/12/20	R209	06/02/2014	8.55	Put	Bond Future	4,314.2000	4.3142	4,501.8800	4.5019	4.350	0	0	0
2013/12/20	R209	08/05/2014	9.63	Call	Bond Future	5,960.0600	5.9601	5,751.2300	5.7512	(3.504)	0	0	0
2013/12/20	R209	08/05/2014			Bond Future	9.0732	74.0700	9.1119	73.7827	0.427	0.0000	0.0000	0
2013/12/20	R209	08/05/2014	9.00	Put	Bond Future	3,969.8900	3.9699	4,101.8600	4.1019	3.324	0	0	0
2013/12/20	R209	08/05/2014	9.50	Call	Bond Future	5,386.6700	5.3867	5,187.7300	5.1877	(3.693)	0	0	0
2013/12/20	R209	08/05/2014	7.85	Call	Bond Future	742.4700	0.7425	688.8800	0.6889	(7.218)	0	0	0
2013/12/20	R209	08/05/2014	9.75	Put	Bond Future	1,731.3000	1.7313	1,801.2800	1.8013	4.042	0	0	7,262
2013/12/20	R209	08/05/2014	9.85	Put	Bond Future	1,534.9700	1.5350	1,598.3500	1.5984	4.129	0	0	10,000
2013/12/20	R209	08/05/2014	8.50	Put	Bond Future	6,388.9200	6.3889	6,568.6600	6.5687	2.813	0	0	0
2013/12/20	R209	08/05/2014	7.86	Call	Bond Future	754.8000	0.7548	700.5200	0.7005	(7.191)	0	0	0
2013/12/20	R209	08/05/2014	9.50	Put	Bond Future	2,316.1500	2.3162	2,404.5100	2.4045	3.815	0	0	640
2013/12/20	R209	08/05/2014	7.84	Call	Bond Future	730.3000	0.7303	677.3900	0.6774	(7.245)	0	0	0
2013/12/20	R209	08/05/2014	7.85	Put	Bond Future	10,793.9000	10.7939	11,027.6100	11.0276	2.165	0	0	0
2013/12/20	R209	08/05/2014	9.63	Put	Bond Future	1,994.4300	1.9944	2,072.9000	2.0729	3.934	0	0	883

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
2013/12/20	R209	08/05/2014	9.85	Call	Bond Future	6,974.7600		6.9748	6,750.8400	6.7508	(3.210)	0	0	0
2013/12/20	R209	08/05/2014	7.84	Put	Bond Future	10,872.3900		10.8724	11,106.7800	11.1068	2.156	0	0	0
2013/12/20	R209	08/05/2014	9.75	Call	Bond Future	6,507.2500		6.5073	6,289.9300	6.2899	(3.340)	0	0	0
2013/12/20	R209	08/05/2014	8.50	Call	Bond Future	1,924.6600		1.9247	1,817.1000	1.8171	(5.589)	0	0	640
2013/12/20	R209	08/05/2014	9.00	Call	Bond Future	3,422.3600		3.4224	3,267.0300	3.2670	(4.539)	0	0	640
2013/12/20	R209	08/05/2014	7.86	Put	Bond Future	10,715.7100		10.7157	10,948.7300	10.9487	2.175	0	0	0
2013/12/20	R209	07/08/2014	9.04	Put	Bond Future	5,187.0400		5.1870	5,324.2400	5.3242	2.645	0	0	0
2013/12/20	R209	07/08/2014			Bond Future	9.1602		75.0804	9.2003	74.7877	0.438	0.0000	0.0000	0
2013/12/20	R209	07/08/2014	9.06	Put	Bond Future	5,106.1800		5.1062	5,241.9100	5.2419	2.658	0	0	0
2013/12/20	R209	07/08/2014	9.05	Put	Bond Future	5,146.4900		5.1465	5,282.9500	5.2829	2.652	0	0	0
2013/12/20	R209	07/08/2014	9.05	Call	Bond Future	4,332.1700		4.3322	4,175.9500	4.1760	(3.606)	0	0	0
2013/12/20	R209	07/08/2014	9.06	Call	Bond Future	4,366.3200		4.3663	4,209.3700	4.2094	(3.595)	0	0	0
2013/12/20	R209	07/08/2014	9.04	Call	Bond Future	4,298.1400		4.2981	4,142.6600	4.1427	(3.617)	0	0	0
2013/12/20	R209	06/11/2014			Bond Future	9.2482		72.9796	9.2893	72.6839	0.445	0.0000	0.0000	0
2013/12/20	R209	06/11/2014	8.99	Put	Bond Future	6,491.0400		6.4910	6,637.0900	6.6371	2.250	0	0	0
2013/12/20	R209	06/11/2014	9.01	Put	Bond Future	6,405.4500		6.4054	6,550.2100	6.5502	2.260	0	0	0
2013/12/20	R209	06/11/2014	9.00	Put	Bond Future	6,448.1300		6.4481	6,593.5400	6.5935	2.255	0	0	0
2013/12/20	R209	06/11/2014	8.99	Call	Bond Future	4,591.7200		4.5917	4,442.0100	4.4420	(3.260)	0	0	0
2013/12/20	R209	06/11/2014	9.00	Call	Bond Future	4,623.8100		4.6238	4,473.4600	4.4735	(3.252)	0	0	0
2013/12/20	R209	06/11/2014	9.01	Call	Bond Future	4,656.0200		4.6560	4,505.0200	4.5050	(3.243)	0	0	0
2013/12/20	R210	06/02/2014	161.51	Put	Bond Future	103.0500		0.1030	71.2800	0.0713	(30.830)	0	0	0
2013/12/20	R210	06/02/2014			Bond Future	161.4069		161.4069	161.4387	161.4387	0.020	0.0000	0.0000	1,319
2013/12/20	R210	06/02/2014	161.50	Put	Bond Future	93.0500		0.0930	61.2800	0.0613	(34.143)	0	0	0
2013/12/20	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R210	06/02/2014	161.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R210	06/02/2014	161.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R210	06/02/2014	161.49	Put	Bond Future	83.0500		0.0830	51.2800	0.0513	(38.254)	0	0	0
2013/12/20	R211	06/02/2014	129.00	Call	Bond Future	64.7000		0.0647	71.4700	0.0715	10.464	0	0	0
2013/12/20	R211	06/02/2014			Bond Future	129.0647		129.0647	129.0715	129.0715	0.005	0.0000	0.0000	2,022
2013/12/20	R211	06/02/2014	129.01	Call	Bond Future	54.7000		0.0547	61.4700	0.0615	12.377	0	0	0
2013/12/20	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R211	06/02/2014	128.99	Call	Bond Future	74.7000		0.0747	81.4700	0.0815	9.063	0	0	0
2013/12/20	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R212	06/02/2014			Bond Future	131.2172		131.2172	131.2383	131.2383	0.016	0.0000	0.0000	21,791
2013/12/20	R212	06/02/2014	132.99	Put	Bond Future	1,772.7900		1.7728	1,751.6600	1.7517	(1.192)	0	0	0
2013/12/20	R212	06/02/2014	133.01	Put	Bond Future	1,792.7900		1.7928	1,771.6600	1.7717	(1.179)	0	0	0
2013/12/20	R212	06/02/2014	133.00	Put	Bond Future	1,782.7900		1.7828	1,761.6600	1.7617	(1.185)	0	0	0
2013/12/20	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R213	06/02/2014			Bond Future	8.8021		87.4059	8.8345	87.1566	0.368	0.0000	0.0000	21,284
2013/12/20	R213	06/02/2014	8.29	Put	Bond Future	4,891.2200		4.8912	5,063.2200	5.0632	3.517	0	0	0
2013/12/20	R213	06/02/2014	8.31	Put	Bond Future	4,765.1900		4.7652	4,934.5800	4.9346	3.555	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
2013/12/20	R213	06/02/2014	8.29	Call	Bond Future	796.4200	0.7964	719.0600	0.7191	(9.713)	0	0	0
2013/12/20	R213	06/02/2014	8.30	Put	Bond Future	4,828.0300	4.8280	4,998.7300	4.9987	3.536	0	0	0
2013/12/20	R213	06/02/2014	8.30	Call	Bond Future	815.9100	0.8159	737.2500	0.7372	(9.641)	0	0	0
2013/12/20	R213	06/02/2014	8.31	Call	Bond Future	835.6400	0.8356	755.6700	0.7557	(9.570)	0	0	0
2013/12/20	R213	08/05/2014	7.65	Put	Bond Future	11,072.2000	11.0722	11,275.7600	11.2758	1.838	0	0	0
2013/12/20	R213	08/05/2014			Bond Future	8.8958	85.0168	8.9292	84.7642	0.375	0.0000	0.0000	0
2013/12/20	R213	08/05/2014	7.64	Put	Bond Future	11,149.5100	11.1495	11,353.6600	11.3537	1.831	0	0	0
2013/12/20	R213	08/05/2014	7.66	Put	Bond Future	10,995.1600	10.9952	11,198.1300	11.1981	1.846	0	0	0
2013/12/20	R213	08/05/2014	7.65	Call	Bond Future	786.4900	0.7865	737.4900	0.7375	(6.230)	0	0	0
2013/12/20	R213	08/05/2014	7.64	Call	Bond Future	774.1000	0.7741	725.6900	0.7257	(6.254)	0	0	0
2013/12/20	R213	08/05/2014	7.66	Call	Bond Future	799.0300	0.7990	749.4400	0.7494	(6.206)	0	0	0
2013/12/20	R213	07/08/2014	8.86	Call	Bond Future	4,436.1000	4.4361	4,298.5800	4.2986	(3.100)	0	0	0
2013/12/20	R213	07/08/2014			Bond Future	8.9878	86.1762	9.0224	85.9186	0.385	0.0000	0.0000	0
2013/12/20	R213	07/08/2014	8.84	Call	Bond Future	4,367.3100	4.3673	4,231.0800	4.2311	(3.119)	0	0	0
2013/12/20	R213	07/08/2014	8.85	Call	Bond Future	4,401.6300	4.4016	4,264.7600	4.2648	(3.110)	0	0	0
2013/12/20	R213	07/08/2014	8.84	Put	Bond Future	5,480.5100	5.4805	5,601.8800	5.6019	2.215	0	0	0
2013/12/20	R213	07/08/2014	8.86	Put	Bond Future	5,397.3700	5.3974	5,517.4500	5.5175	2.225	0	0	0
2013/12/20	R213	07/08/2014	8.85	Put	Bond Future	5,438.8200	5.4388	5,559.5500	5.5596	2.220	0	0	0
2013/12/20	R213	06/11/2014	8.84	Call	Bond Future	4,757.3000	4.7573	4,624.2800	4.6243	(2.796)	0	0	0
2013/12/20	R213	06/11/2014	8.85	Put	Bond Future	6,519.0000	6.5190	6,645.5300	6.6455	1.941	0	0	0
2013/12/20	R213	06/11/2014			Bond Future	9.0822	83.8365	9.1178	83.5764	0.391	0.0000	0.0000	0
2013/12/20	R213	06/11/2014	8.85	Call	Bond Future	4,790.1100	4.7901	4,656.5300	4.6565	(2.789)	0	0	0
2013/12/20	R213	06/11/2014	8.86	Call	Bond Future	4,823.0500	4.8231	4,688.9100	4.6889	(2.781)	0	0	0
2013/12/20	R213	06/11/2014	8.84	Put	Bond Future	6,561.8000	6.5618	6,688.8900	6.6889	1.937	0	0	0
2013/12/20	R213	06/11/2014	8.86	Put	Bond Future	6,476.4200	6.4764	6,602.3900	6.6024	1.945	0	0	0
2013/12/20	R214	06/02/2014			Bond Future	9.0890	77.0270	9.1215	76.7733	0.358	0.0000	0.0000	5,455
2013/12/20	R214	06/02/2014	8.99	Put	Bond Future	2,789.8100	2.7898	2,904.1900	2.9042	4.100	0	0	0
2013/12/20	R214	06/02/2014	9.01	Put	Bond Future	2,701.5800	2.7016	2,813.1800	2.8132	4.131	0	0	0
2013/12/20	R214	06/02/2014	8.99	Call	Bond Future	2,008.2600	2.0083	1,868.9400	1.8689	(6.937)	0	0	0
2013/12/20	R214	06/02/2014	9.00	Put	Bond Future	2,745.4400	2.7454	2,858.4300	2.8584	4.116	0	0	0
2013/12/20	R214	06/02/2014	9.00	Call	Bond Future	2,043.4500	2.0434	1,902.7400	1.9027	(6.886)	0	0	0
2013/12/20	R214	06/02/2014	9.01	Call	Bond Future	2,079.0000	2.0790	1,936.9000	1.9369	(6.835)	0	0	0
2013/12/20	R214	08/05/2014			Bond Future	9.1768	74.7542	9.2103	74.4972	0.365	0.0000	0.0000	0
2013/12/20	R214	08/05/2014	9.00	Call	Bond Future	3,373.3100	3.3733	3,239.1300	3.2391	(3.978)	0	0	0
2013/12/20	R214	08/05/2014	8.99	Put	Bond Future	4,801.4700	4.8015	4,925.0800	4.9251	2.574	0	0	0
2013/12/20	R214	08/05/2014	9.01	Put	Bond Future	4,711.0700	4.7111	4,833.0500	4.8331	2.589	0	0	0
2013/12/20	R214	08/05/2014	9.00	Put	Bond Future	4,756.1100	4.7561	4,878.9100	4.8789	2.582	0	0	0
2013/12/20	R214	08/05/2014	9.01	Call	Bond Future	3,407.6200	3.4076	3,272.6200	3.2726	(3.962)	0	0	0
2013/12/20	R214	08/05/2014	8.99	Call	Bond Future	3,339.1900	3.3392	3,205.8200	3.2058	(3.994)	0	0	0
2013/12/20	R248	06/02/2014	9.11	Put	Bond Future	354.6900	0.3547	679.4300	0.6794	91.556	0	0	0
2013/12/20	R248	06/02/2014			Bond Future	9.1452	99.8397	9.1777	99.5150	0.355	0.0000	0.0000	12,135
2013/12/20	R248	06/02/2014	9.10	Put	Bond Future	455.7700	0.4558	780.5100	0.7805	71.251	0	0	0
2013/12/20	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R248	06/02/2014	9.09	Put	Bond Future	557.0400	0.5570	881.7800	0.8818	58.297	0	0	0

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2013/12/20	R248	08/05/2014	9.04	Put	Bond Future	1,960.4600	1.9605	2,289.4400	2.2894	16.781	0	0	0
2013/12/20	R248	08/05/2014			Bond Future	9.2353	96.7294	9.2688	96.4005	0.363	0.0000	0.0000	1,375
2013/12/20	R248	08/05/2014	9.06	Put	Bond Future	1,756.3900	1.7564	2,085.3700	2.0854	18.730	0	0	0
2013/12/20	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R248	08/05/2014	9.05	Put	Bond Future	1,858.3300	1.8583	2,187.3100	2.1873	17.703	0	0	0
2013/12/20	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/20	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												380741	