



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 25/11/2013 to 25/11/2013

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
2013/11/25	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	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
2013/11/25	2025	06/02/2014			Bond Future	110.7017	110.7017	110.7013	110.7013	0.000	0.0000	0.0000	0
2013/11/25	2025	06/02/2014	110.99	Put	Bond Future	288.3200	0.2883	288.7500	0.2888	0.149	0	0	0
2013/11/25	2025	06/02/2014	111.01	Put	Bond Future	308.3200	0.3083	308.7500	0.3088	0.139	0	0	0
2013/11/25	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2025	06/02/2014	111.00	Put	Bond Future	298.3200	0.2983	298.7500	0.2988	0.144	0	0	0
2013/11/25	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2037	06/02/2014			Bond Future	9.1303	94.2373	9.1447	94.1070	0.157	0.0000	0.0000	1,652
2013/11/25	2037	06/02/2014	9.38	Call	Bond Future	2,223.7200	2.2237	2,093.3800	2.0934	(5.861)	0	0	0
2013/11/25	2037	06/02/2014	9.39	Call	Bond Future	2,311.0100	2.3110	2,180.6700	2.1807	(5.640)	0	0	0
2013/11/25	2037	06/02/2014	9.37	Call	Bond Future	2,136.2900	2.1363	2,005.9500	2.0059	(6.101)	0	0	0
2013/11/25	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2037	08/05/2014			Bond Future	9.2304	95.4774	9.2452	95.3448	0.161	0.0000	0.0000	0
2013/11/25	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2037	08/05/2014	9.38	Call	Bond Future	1,318.9400	1.3189	1,186.3300	1.1863	(10.054)	0	0	0
2013/11/25	2037	08/05/2014	9.39	Call	Bond Future	1,406.0000	1.4060	1,273.3900	1.2734	(9.432)	0	0	0
2013/11/25	2037	08/05/2014	9.37	Call	Bond Future	1,231.7400	1.2317	1,099.1300	1.0991	(10.766)	0	0	0
2013/11/25	2037	07/08/2014	9.06	Put	Bond Future	2,390.4000	2.3904	2,527.2700	2.5273	5.726	0	0	0
2013/11/25	2037	07/08/2014			Bond Future	9.3274	92.5443	9.3431	92.4074	0.168	0.0000	0.0000	0
2013/11/25	2037	07/08/2014	9.05	Put	Bond Future	2,481.7000	2.4817	2,618.5700	2.6186	5.515	0	0	0
2013/11/25	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2037	07/08/2014	9.04	Put	Bond Future	2,573.1400	2.5731	2,710.0100	2.7100	5.319	0	0	0
2013/11/25	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2038	06/02/2014			Bond Future	106.9535	106.9535	106.9545	106.9545	0.001	0.0000	0.0000	24
2013/11/25	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2038	06/02/2014	106.99	Put	Bond Future	36.4500	0.0365	35.4700	0.0355	(2.689)	0	0	0
2013/11/25	2038	06/02/2014	107.01	Put	Bond Future	56.4500	0.0564	55.4700	0.0555	(1.736)	0	0	0
2013/11/25	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2038	06/02/2014	107.00	Put	Bond Future	46.4500	0.0464	45.4700	0.0455	(2.110)	0	0	0
2013/11/25	2050	06/02/2014			Bond Future	111.4706	111.4706	111.4720	111.4720	0.001	0.0000	0.0000	472
2013/11/25	2050	06/02/2014	110.00	Call	Bond Future	1,470.6200	1.4706	1,471.9600	1.4720	0.091	0	0	0
2013/11/25	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	2050	06/02/2014	110.01	Call	Bond Future	1,460.6200	1.4606	1,461.9600	1.4620	0.092	0	0	0
2013/11/25	2050	06/02/2014	109.99	Call	Bond Future	1,480.6200	1.4806	1,481.9600	1.4820	0.091	0	0	0
2013/11/25	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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2013/11/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	AL37	06/02/2014			Index Future	414.4710	414.4710	414.1900	414.1900	(0.068)	0.0000	0.0000	0
2013/11/25	AL37	08/05/2014			Index Future	419.9260	419.9260	419.6390	419.6390	(0.068)	0.0000	0.0000	0
2013/11/25	AL7T	06/02/2014			Index Future	488.5850	488.5850	488.1880	488.1880	(0.081)	0.0000	0.0000	1
2013/11/25	AL7T	08/05/2014			Index Future	495.0150	495.0150	494.6100	494.6100	(0.082)	0.0000	0.0000	0
2013/11/25	ALBI	06/02/2014			Index Future	439.7220	439.7220	439.4160	439.4160	(0.070)	0.0000	0.0000	790
2013/11/25	ALBI	08/05/2014			Index Future	445.5090	445.5090	445.1970	445.1970	(0.070)	0.0000	0.0000	85
2013/11/25	ALBI	07/08/2014			Index Future	451.6870	451.6870	451.3580	451.3580	(0.073)	0.0000	0.0000	0
2013/11/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	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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2013/11/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/25	EL28	06/02/2014			Bond Future	113.0647	113.0647	113.0662	113.0662	0.001	0.0000	0.0000	0
2013/11/25	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	EL28	06/02/2014	111.01	Call	Bond Future	2,054.7100	2.0547	2,056.1800	2.0562	0.072	0	0	0
2013/11/25	EL28	06/02/2014	110.99	Call	Bond Future	2,074.7100	2.0747	2,076.1800	2.0762	0.071	0	0	0
2013/11/25	EL28	06/02/2014	111.00	Call	Bond Future	2,064.7100	2.0647	2,066.1800	2.0662	0.071	0	0	0
2013/11/25	ES33	06/02/2014	9.54	Put	Bond Future	1,082.3700	1.0824	1,186.9700	1.1870	9.664	0	0	0
2013/11/25	ES33	06/02/2014			Bond Future	9.6847	84.0538	9.6988	83.9492	0.146	0.0000	0.0000	6,292
2013/11/25	ES33	06/02/2014	9.56	Put	Bond Future	931.4200	0.9314	1,036.0200	1.0360	11.230	0	0	0
2013/11/25	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	ES33	06/02/2014	9.55	Put	Bond Future	1,006.8400	1.0068	1,111.4400	1.1114	10.389	0	0	0
2013/11/25	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	ES33	08/05/2014	9.55	Put	Bond Future	1,872.9400	1.8729	1,979.4900	1.9795	5.689	0	0	0
2013/11/25	ES33	08/05/2014			Bond Future	9.8034	81.3780	9.8181	81.2714	0.150	0.0000	0.0000	0
2013/11/25	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	ES33	08/05/2014	9.54	Put	Bond Future	1,948.2300	1.9482	2,054.7800	2.0548	5.469	0	0	0
2013/11/25	ES33	08/05/2014	9.56	Put	Bond Future	1,797.7500	1.7978	1,904.3000	1.9043	5.927	0	0	0

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2013/11/25	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	GOVI	06/02/2014			GOVI	439.1410	439.1410	438.8490	438.8490	(0.066)	0.0000	0.0000	379
2013/11/25	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	GOVI	06/02/2014	439.99	Put	GOVI	8,490.0000	0.8490	11,410.0000	1.1410	34.393	0	0	0
2013/11/25	GOVI	06/02/2014	440.01	Put	GOVI	8,690.0000	0.8690	11,610.0000	1.1610	33.602	0	0	0
2013/11/25	GOVI	06/02/2014	440.00	Put	GOVI	8,590.0000	0.8590	11,510.0000	1.1510	33.993	0	0	0
2013/11/25	GOVI	08/05/2014	442.00	Call	GOVI	29,200.0000	2.9200	26,230.0000	2.6230	(10.171)	0	0	0
2013/11/25	GOVI	08/05/2014			GOVI	444.9200	444.9200	444.6230	444.6230	(0.067)	0.0000	0.0000	0
2013/11/25	GOVI	08/05/2014	442.01	Call	GOVI	29,100.0000	2.9100	26,130.0000	2.6130	(10.206)	0	0	0
2013/11/25	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	GOVI	08/05/2014	441.99	Call	GOVI	29,300.0000	2.9300	26,330.0000	2.6330	(10.137)	0	0	0
2013/11/25	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	GOVI	07/08/2014			GOVI	451.0890	451.0890	450.7750	450.7750	(0.070)	0.0000	0.0000	0
2013/11/25	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	GOVI	07/08/2014	459.99	Put	GOVI	89,010.0000	8.9010	92,150.0000	9.2150	3.528	0	0	0
2013/11/25	GOVI	07/08/2014	460.01	Put	GOVI	89,210.0000	8.9210	92,350.0000	9.2350	3.520	0	0	0
2013/11/25	GOVI	07/08/2014	460.00	Put	GOVI	89,110.0000	8.9110	92,250.0000	9.2250	3.524	0	0	0
2013/11/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/25	IGOV	06/02/2014			Index Future	200.6500	200.6500	200.6500	200.6500	0.000	0.0000	0.0000	1,328
2013/11/25	IGOV	08/05/2014			Index Future	203.3160	203.3160	203.3140	203.3140	(0.001)	0.0000	0.0000	7
2013/11/25	ILBI	06/02/2014			Index Future	543.2390	543.2390	543.3600	543.3600	0.022	0.0000	0.0000	190
2013/11/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/11/25	JBAF	18/12/2013			Jibar Tradeable Future	5.2000	94.8000	5.2000	94.8000	0.000	0.0000	0.0000	1,500
2013/11/25	JBAF	15/01/2014			Jibar Tradeable Future	5.2000	94.8000	5.2100	94.7900	0.192	0.0000	0.0000	1,000
2013/11/25	JBAF	19/02/2014			Jibar Tradeable Future	5.2800	94.7200	5.2600	94.7400	(0.379)	0.0000	0.0000	0
2013/11/25	JBAF	19/03/2014			Jibar Tradeable Future	5.3100	94.6900	5.3000	94.7000	(0.188)	0.0000	0.0000	0
2013/11/25	JBAF	16/04/2014			Jibar Tradeable Future	5.4000	94.6000	5.3800	94.6200	(0.370)	0.0000	0.0000	0
2013/11/25	JBAF	21/05/2014			Jibar Tradeable Future	5.5100	94.4900	5.5200	94.4800	0.181	0.0000	0.0000	0

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2013/11/25	JBAF	18/06/2014			Jibar Tradeable Future	5.6400	94.3600	5.5900	94.4100	(0.887)	0.0000	0.0000	4,000
2013/11/25	JBAF	17/09/2014			Jibar Tradeable Future	6.0400	93.9600	5.9600	94.0400	(1.325)	0.0000	0.0000	1,000
2013/11/25	JBAF	17/12/2014			Jibar Tradeable Future	6.3900	93.6100	6.3100	93.6900	(1.252)	0.0000	0.0000	0
2013/11/25	JBAF	18/03/2015			Jibar Tradeable Future	6.6900	93.3100	6.6200	93.3800	(1.046)	0.0000	0.0000	150
2013/11/25	JBAF	17/06/2015			Jibar Tradeable Future	7.0000	93.0000	6.9200	93.0800	(1.143)	0.0000	0.0000	3,200
2013/11/25	JBAF	16/09/2015			Jibar Tradeable Future	7.2900	92.7100	7.2200	92.7800	(0.960)	0.0000	0.0000	0
2013/11/25	R023	06/02/2014			Bond Future	7.9359	102.3203	7.9556	102.1964	0.247	0.0000	0.0000	11,259
2013/11/25	R023	06/02/2014	7.84	Put	Bond Future	608.8600	0.6089	732.7900	0.7328	20.354	0	0	0
2013/11/25	R023	06/02/2014	7.86	Put	Bond Future	481.5400	0.4815	605.4700	0.6055	25.736	0	0	0
2013/11/25	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R023	06/02/2014	7.85	Put	Bond Future	545.1800	0.5452	669.1100	0.6691	22.732	0	0	0
2013/11/25	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R023	08/05/2014			Bond Future	8.0376	99.7504	8.0581	99.6243	0.255	0.0000	0.0000	0
2013/11/25	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R023	08/05/2014	7.59	Put	Bond Future	2,804.2500	2.8043	2,930.3500	2.9304	4.497	0	0	0
2013/11/25	R023	08/05/2014	7.61	Put	Bond Future	2,676.8000	2.6768	2,802.9000	2.8029	4.711	0	0	0
2013/11/25	R023	08/05/2014	7.60	Put	Bond Future	2,740.5000	2.7405	2,866.6000	2.8666	4.601	0	0	0
2013/11/25	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R157	06/02/2014	5.64	Call	Bond Future	125.6700	0.1257	118.0700	0.1181	(6.048)	0	0	0
2013/11/25	R157	06/02/2014	5.65	Put	Bond Future	1,060.1400	1.0601	1,059.4100	1.0594	(0.069)	0	0	0
2013/11/25	R157	06/02/2014			Bond Future	6.2281	116.3795	6.2325	116.3725	0.070	0.0000	0.0000	32,109
2013/11/25	R157	06/02/2014	5.65	Call	Bond Future	129.0700	0.1291	121.3600	0.1214	(5.974)	0	0	0
2013/11/25	R157	06/02/2014	5.66	Call	Bond Future	132.5400	0.1325	124.7200	0.1247	(5.900)	0	0	0
2013/11/25	R157	06/02/2014	5.64	Put	Bond Future	1,072.9400	1.0729	1,072.3200	1.0723	(0.058)	0	0	0
2013/11/25	R157	06/02/2014	5.66	Put	Bond Future	1,047.4200	1.0474	1,046.5800	1.0466	(0.080)	0	0	0
2013/11/25	R157	08/05/2014	5.20	Call	Bond Future	114.4300	0.1144	110.1800	0.1102	(3.714)	0	0	0
2013/11/25	R157	08/05/2014			Bond Future	6.4122	111.1034	6.4179	111.0957	0.089	0.0000	0.0000	0
2013/11/25	R157	08/05/2014	5.21	Call	Bond Future	116.4000	0.1164	112.1000	0.1121	(3.694)	0	0	0
2013/11/25	R157	08/05/2014	5.19	Call	Bond Future	112.4900	0.1125	108.2800	0.1083	(3.743)	0	0	0
2013/11/25	R157	08/05/2014	5.20	Put	Bond Future	1,764.8700	1.7649	1,768.3100	1.7683	0.195	0	0	0
2013/11/25	R157	08/05/2014	5.19	Put	Bond Future	1,776.6900	1.7767	1,780.1700	1.7802	0.196	0	0	0
2013/11/25	R157	08/05/2014	5.21	Put	Bond Future	1,753.0800	1.7531	1,756.4700	1.7565	0.193	0	0	0
2013/11/25	R157	07/08/2014	6.76	Put	Bond Future	587.9900	0.5880	588.9600	0.5890	0.165	0	0	0
2013/11/25	R157	07/08/2014			Bond Future	6.5997	112.6454	6.6094	112.6347	0.147	0.0000	0.0000	0
2013/11/25	R157	07/08/2014	6.75	Put	Bond Future	593.0500	0.5930	594.0400	0.5940	0.167	0	0	0
2013/11/25	R157	07/08/2014	6.74	Call	Bond Future	751.1800	0.7512	741.5500	0.7416	(1.282)	0	0	0
2013/11/25	R157	07/08/2014	6.75	Call	Bond Future	757.4000	0.7574	747.7400	0.7477	(1.275)	0	0	0
2013/11/25	R157	07/08/2014	6.76	Call	Bond Future	763.2600	0.7633	753.5800	0.7536	(1.268)	0	0	0
2013/11/25	R157	07/08/2014	6.74	Put	Bond Future	597.7500	0.5977	598.7700	0.5988	0.171	0	0	0
2013/11/25	R157	06/11/2014	6.19	Put	Bond Future	997.7500	0.9978	1,001.3600	1.0014	0.362	0	0	0
2013/11/25	R157	06/11/2014			Bond Future	6.9291	107.3902	6.9403	107.3808	0.162	0.0000	0.0000	0
2013/11/25	R157	06/11/2014	6.21	Put	Bond Future	987.4200	0.9874	990.9800	0.9910	0.361	0	0	0
2013/11/25	R157	06/11/2014	6.20	Put	Bond Future	992.5700	0.9926	996.1600	0.9962	0.362	0	0	0
2013/11/25	R157	06/11/2014	6.21	Call	Bond Future	378.6500	0.3787	372.7700	0.3728	(1.553)	0	0	0

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2013/11/25	R157	06/11/2014	6.19	Call	Bond Future	371.9700	0.3720	366.1400	0.3661	(1.567)	0	0	0
2013/11/25	R157	06/11/2014	6.20	Call	Bond Future	375.3000	0.3753	369.4500	0.3695	(1.559)	0	0	0
2013/11/25	R186	06/02/2014	8.75	Put	Bond Future	1,195.2900	1.1953	1,169.6400	1.1696	(2.146)	0	0	250
2013/11/25	R186	06/02/2014			Bond Future	8.2502	119.1042	8.2595	119.0227	0.112	0.0000	0.0000	59,560
2013/11/25	R186	06/02/2014	7.75	Call	Bond Future	1,140.5200	1.1405	1,072.5600	1.0726	(5.959)	0	0	0
2013/11/25	R186	06/02/2014	7.74	Put	Bond Future	5,719.0300	5.7190	5,733.2600	5.7333	0.249	0	0	0
2013/11/25	R186	06/02/2014	7.76	Put	Bond Future	5,582.4000	5.5824	5,595.1500	5.5951	0.228	0	0	0
2013/11/25	R186	06/02/2014	7.75	Put	Bond Future	5,650.4800	5.6505	5,663.9800	5.6640	0.239	0	0	0
2013/11/25	R186	06/02/2014	8.75	Call	Bond Future	5,472.5700	5.4726	5,365.4600	5.3655	(1.957)	0	0	0
2013/11/25	R186	06/02/2014	7.76	Call	Bond Future	1,164.9500	1.1650	1,096.2400	1.0962	(5.898)	0	0	0
2013/11/25	R186	06/02/2014	7.74	Call	Bond Future	1,116.4700	1.1165	1,049.2400	1.0492	(6.022)	0	0	0
2013/11/25	R186	08/05/2014	7.50	Put	Bond Future	9,152.8700	9.1529	9,185.0500	9.1850	0.352	0	0	0
2013/11/25	R186	08/05/2014			Bond Future	8.3504	120.6717	8.3601	120.5885	0.116	0.0000	0.0000	640
2013/11/25	R186	08/05/2014	7.09	Put	Bond Future	12,375.4300	12.3754	12,423.3800	12.4234	0.387	0	0	0
2013/11/25	R186	08/05/2014	7.10	Call	Bond Future	837.0300	0.8370	801.4200	0.8014	(4.254)	0	0	0
2013/11/25	R186	08/05/2014	7.11	Call	Bond Future	850.6200	0.8506	814.6500	0.8147	(4.229)	0	0	0
2013/11/25	R186	08/05/2014	8.50	Call	Bond Future	4,934.9500	4.9350	4,849.8500	4.8499	(1.724)	0	0	0
2013/11/25	R186	08/05/2014	7.09	Call	Bond Future	823.6100	0.8236	788.3700	0.7884	(4.279)	0	0	0
2013/11/25	R186	08/05/2014	7.11	Put	Bond Future	12,207.0700	12.2071	12,254.2900	12.2543	0.387	0	0	0
2013/11/25	R186	08/05/2014	7.50	Call	Bond Future	1,525.8700	1.5259	1,474.8600	1.4749	(3.343)	0	0	1,933
2013/11/25	R186	08/05/2014	8.50	Put	Bond Future	3,660.9400	3.6609	3,659.0300	3.6590	(0.052)	0	0	1,933
2013/11/25	R186	08/05/2014	7.10	Put	Bond Future	12,291.1100	12.2911	12,338.6900	12.3387	0.387	0	0	0
2013/11/25	R186	07/08/2014	8.31	Call	Bond Future	4,587.6000	4.5876	4,515.4200	4.5154	(1.573)	0	0	0
2013/11/25	R186	07/08/2014			Bond Future	8.4442	117.0545	8.4547	116.9672	0.123	0.0000	0.0000	0
2013/11/25	R186	07/08/2014	8.92	Put	Bond Future	3,413.6900	3.4137	3,416.6700	3.4167	0.087	0	0	840
2013/11/25	R186	07/08/2014	8.29	Call	Bond Future	4,509.4300	4.5094	4,437.7500	4.4377	(1.590)	0	0	0
2013/11/25	R186	07/08/2014	8.30	Call	Bond Future	4,548.4200	4.5484	4,476.4900	4.4765	(1.581)	0	0	0
2013/11/25	R186	07/08/2014	8.29	Put	Bond Future	5,813.8100	5.8138	5,829.5200	5.8295	0.270	0	0	0
2013/11/25	R186	07/08/2014	8.92	Call	Bond Future	7,311.2300	7.3112	7,226.8200	7.2268	(1.155)	0	0	0
2013/11/25	R186	07/08/2014	8.31	Put	Bond Future	5,721.7000	5.7217	5,736.9100	5.7369	0.266	0	0	0
2013/11/25	R186	07/08/2014	8.30	Put	Bond Future	5,767.6200	5.7676	5,783.0800	5.7831	0.268	0	0	0
2013/11/25	R186	06/11/2014	8.14	Call	Bond Future	4,374.2100	4.3742	4,311.7800	4.3118	(1.427)	0	0	0
2013/11/25	R186	06/11/2014	8.15	Put	Bond Future	7,699.2200	7.6992	7,723.6700	7.7237	0.318	0	0	0
2013/11/25	R186	06/11/2014			Bond Future	8.5436	118.6684	8.5542	118.5813	0.124	0.0000	0.0000	0
2013/11/25	R186	06/11/2014	9.17	Call	Bond Future	8,726.7200	8.7267	8,645.6900	8.6457	(0.929)	0	0	0
2013/11/25	R186	06/11/2014	8.15	Call	Bond Future	4,408.6100	4.4086	4,345.9600	4.3460	(1.421)	0	0	0
2013/11/25	R186	06/11/2014	8.16	Call	Bond Future	4,443.1700	4.4432	4,380.3000	4.3803	(1.415)	0	0	0
2013/11/25	R186	06/11/2014	9.17	Put	Bond Future	3,747.0800	3.7471	3,753.1500	3.7531	0.162	0	0	2,010
2013/11/25	R186	06/11/2014	8.14	Put	Bond Future	7,750.1300	7.7501	7,774.8000	7.7748	0.318	0	0	0
2013/11/25	R186	06/11/2014	8.16	Put	Bond Future	7,648.5600	7.6486	7,672.7900	7.6728	0.317	0	0	0
2013/11/25	R197	06/02/2014			Bond Future	276.6452	276.6452	276.6434	276.6434	(0.001)	0.0000	0.0000	2,049
2013/11/25	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R197	06/02/2014	279.99	Put	Bond Future	3,344.8400	3.3448	3,346.5900	3.3466	0.052	0	0	0
2013/11/25	R197	06/02/2014	280.01	Put	Bond Future	3,364.8400	3.3648	3,366.5900	3.3666	0.052	0	0	0
2013/11/25	R197	06/02/2014	280.00	Put	Bond Future	3,354.8400	3.3548	3,356.5900	3.3566	0.052	0	0	0
2013/11/25	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/11/25	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R201	06/02/2014	5.24	Put	Bond Future	22.7100	0.0227	17.0400	0.0170	(24.967)	0	0	0
2013/11/25	R201	06/02/2014			Bond Future	4.3675	104.8884	4.3081	104.9394	(1.359)	0.0000	0.0000	0
2013/11/25	R201	06/02/2014	5.26	Put	Bond Future	21.3100	0.0213	15.9200	0.0159	(25.293)	0	0	0
2013/11/25	R201	06/02/2014	5.24	Call	Bond Future	767.7000	0.7677	813.0100	0.8130	5.902	0	0	0
2013/11/25	R201	06/02/2014	5.25	Put	Bond Future	22.0400	0.0220	16.5000	0.0165	(25.136)	0	0	0
2013/11/25	R201	06/02/2014	5.25	Call	Bond Future	775.5200	0.7755	820.9600	0.8210	5.859	0	0	0
2013/11/25	R201	06/02/2014	5.26	Call	Bond Future	783.2800	0.7833	828.8700	0.8289	5.820	0	0	0
2013/11/25	R201	08/05/2014			Bond Future	3.9719	106.2688	3.8884	106.3199	(2.102)	0.0000	0.0000	0
2013/11/25	R201	08/05/2014	4.75	Call	Bond Future	562.9100	0.5629	600.9800	0.6010	6.763	0	0	0
2013/11/25	R201	08/05/2014	4.76	Call	Bond Future	567.5500	0.5676	605.7700	0.6058	6.734	0	0	0
2013/11/25	R201	08/05/2014	4.74	Call	Bond Future	558.2800	0.5583	596.1900	0.5962	6.790	0	0	0
2013/11/25	R201	08/05/2014	4.76	Put	Bond Future	87.8400	0.0878	74.9900	0.0750	(14.629)	0	0	0
2013/11/25	R201	08/05/2014	4.75	Put	Bond Future	89.2600	0.0893	76.2600	0.0763	(14.564)	0	0	0
2013/11/25	R201	08/05/2014	4.74	Put	Bond Future	90.6900	0.0907	77.5300	0.0775	(14.511)	0	0	0
2013/11/25	R201	07/08/2014	5.31	Put	Bond Future	5.6400	0.0056	4.1700	0.0042	(26.064)	0	0	0
2013/11/25	R201	07/08/2014			Bond Future	2.8078	103.3337	2.6740	103.3828	(4.763)	0.0000	0.0000	0
2013/11/25	R201	07/08/2014	5.30	Put	Bond Future	5.7500	0.0057	4.2600	0.0043	(25.913)	0	0	0
2013/11/25	R201	07/08/2014	5.31	Call	Bond Future	916.2800	0.9163	963.9400	0.9639	5.201	0	0	0
2013/11/25	R201	07/08/2014	5.29	Call	Bond Future	909.2900	0.9093	956.9000	0.9569	5.236	0	0	0
2013/11/25	R201	07/08/2014	5.30	Call	Bond Future	912.7900	0.9128	960.4300	0.9604	5.219	0	0	0
2013/11/25	R201	07/08/2014	5.29	Put	Bond Future	5.8600	0.0059	4.3400	0.0043	(25.939)	0	0	0
2013/11/25	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R202	06/02/2014			Bond Future	209.3560	209.3560	209.3575	209.3575	0.001	0.0000	0.0000	43,449
2013/11/25	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R202	06/02/2014	208.99	Call	Bond Future	365.9900	0.3660	367.5400	0.3675	0.424	0	0	0
2013/11/25	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R202	06/02/2014	209.00	Call	Bond Future	355.9900	0.3560	357.5400	0.3575	0.435	0	0	0
2013/11/25	R202	06/02/2014	209.01	Call	Bond Future	345.9900	0.3460	347.5400	0.3475	0.448	0	0	0
2013/11/25	R203	06/02/2014			Bond Future	6.9441	107.4712	6.9695	107.3897	0.366	0.0000	0.0000	8,517
2013/11/25	R203	06/02/2014	5.95	Put	Bond Future	3,317.9800	3.3180	3,388.4400	3.3884	2.124	0	0	0
2013/11/25	R203	06/02/2014	6.14	Put	Bond Future	2,745.6400	2.7456	2,809.5800	2.8096	2.329	0	0	0
2013/11/25	R203	06/02/2014	6.16	Put	Bond Future	2,687.5200	2.6875	2,750.6700	2.7507	2.350	0	0	0
2013/11/25	R203	06/02/2014	6.84	Put	Bond Future	1,065.1600	1.0652	1,093.6500	1.0936	2.675	0	0	0
2013/11/25	R203	06/02/2014	6.15	Put	Bond Future	2,716.5200	2.7165	2,780.0700	2.7801	2.339	0	0	0
2013/11/25	R203	06/02/2014	5.95	Call	Bond Future	67.9100	0.0679	56.8900	0.0569	(16.227)	0	0	16
2013/11/25	R203	06/02/2014	6.16	Call	Bond Future	134.2800	0.1343	115.9500	0.1160	(13.651)	0	0	0
2013/11/25	R203	06/02/2014	6.84	Call	Bond Future	730.5100	0.7305	677.5200	0.6775	(7.254)	0	0	13
2013/11/25	R203	06/02/2014	6.14	Call	Bond Future	126.2700	0.1263	108.7300	0.1087	(13.891)	0	0	0
2013/11/25	R203	06/02/2014	6.15	Call	Bond Future	130.2200	0.1302	112.2900	0.1123	(13.769)	0	0	0
2013/11/25	R203	08/05/2014	7.40	Put	Bond Future	926.2200	0.9262	946.7500	0.9467	2.217	0	0	0
2013/11/25	R203	08/05/2014	5.76	Call	Bond Future	182.8300	0.1828	167.8700	0.1679	(8.182)	0	0	0
2013/11/25	R203	08/05/2014	6.84	Call	Bond Future	1,000.8400	1.0008	954.6600	0.9547	(4.614)	0	0	13
2013/11/25	R203	08/05/2014	5.74	Call	Bond Future	176.0600	0.1761	161.5000	0.1615	(8.270)	0	0	0
2013/11/25	R203	08/05/2014			Bond Future	7.0827	104.7253	7.1105	104.6421	0.393	0.0000	0.0000	0

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2013/11/25	R203	08/05/2014	5.76	Put	Bond Future	4,235.3200		4.2353	4,303.4900	4.3035	1.610	0	0	0
2013/11/25	R203	08/05/2014	6.84	Put	Bond Future	1,730.2300		1.7302	1,767.1800	1.7672	2.136	0	0	0
2013/11/25	R203	08/05/2014	5.75	Put	Bond Future	4,263.2900		4.2633	4,331.6600	4.3317	1.604	0	0	0
2013/11/25	R203	08/05/2014	5.74	Put	Bond Future	4,291.3100		4.2913	4,359.8800	4.3599	1.598	0	0	0
2013/11/25	R203	08/05/2014	7.40	Call	Bond Future	1,870.0600		1.8701	1,807.4600	1.8075	(3.347)	0	0	16
2013/11/25	R203	08/05/2014	5.75	Call	Bond Future	179.4200		0.1794	164.6600	0.1647	(8.227)	0	0	0
2013/11/25	R203	07/08/2014	7.30	Call	Bond Future	1,644.1000		1.6441	1,589.3600	1.5894	(3.329)	0	0	0
2013/11/25	R203	07/08/2014			Bond Future	7.2139		106.1783	7.2452	106.0913	0.434	0.0000	0.0000	0
2013/11/25	R203	07/08/2014	7.31	Call	Bond Future	1,659.1800		1.6592	1,604.1900	1.6042	(3.314)	0	0	0
2013/11/25	R203	07/08/2014	6.84	Put	Bond Future	2,090.1300		2.0901	2,134.4400	2.1344	2.120	0	0	0
2013/11/25	R203	07/08/2014	7.29	Put	Bond Future	1,418.0100		1.4180	1,450.4900	1.4505	2.291	0	0	0
2013/11/25	R203	07/08/2014	7.31	Put	Bond Future	1,392.7300		1.3927	1,424.7000	1.4247	2.295	0	0	0
2013/11/25	R203	07/08/2014	7.30	Put	Bond Future	1,405.3300		1.4053	1,437.5500	1.4375	2.293	0	0	0
2013/11/25	R203	07/08/2014	7.29	Call	Bond Future	1,629.0800		1.6291	1,574.6000	1.5746	(3.344)	0	0	0
2013/11/25	R203	07/08/2014	6.84	Call	Bond Future	1,045.2500		1.0453	1,002.6000	1.0026	(4.080)	0	0	30
2013/11/25	R203	06/11/2014	6.86	Call	Bond Future	1,071.1800		1.0712	1,031.7000	1.0317	(3.686)	0	0	0
2013/11/25	R203	06/11/2014			Bond Future	7.3785		103.4816	7.4124	103.3947	0.460	0.0000	0.0000	0
2013/11/25	R203	06/11/2014	6.84	Call	Bond Future	1,051.4800		1.0515	1,012.4500	1.0125	(3.712)	0	0	0
2013/11/25	R203	06/11/2014	6.85	Call	Bond Future	1,061.3000		1.0613	1,022.0400	1.0220	(3.699)	0	0	0
2013/11/25	R203	06/11/2014	6.84	Put	Bond Future	2,441.1800		2.4412	2,489.0400	2.4890	1.961	0	0	0
2013/11/25	R203	06/11/2014	6.86	Put	Bond Future	2,408.8400		2.4088	2,456.2500	2,4563	1.968	0	0	0
2013/11/25	R203	06/11/2014	6.85	Put	Bond Future	2,424.9800		2.4250	2,472.6100	2,4726	1.964	0	0	0
2013/11/25	R204	06/02/2014	6.39	Call	Bond Future	232.2100		0.2322	203.8900	0.2039	(12.196)	0	0	0
2013/11/25	R204	06/02/2014			Bond Future	7.2051		104.3382	7.2302	104.2347	0.349	0.0000	0.0000	28,279
2013/11/25	R204	06/02/2014	6.40	Call	Bond Future	238.4300		0.2384	209.5900	0.2096	(12.096)	0	0	0
2013/11/25	R204	06/02/2014	6.41	Call	Bond Future	244.7900		0.2448	215.4200	0.2154	(11.998)	0	0	0
2013/11/25	R204	06/02/2014	6.39	Put	Bond Future	3,657.0300		3.6570	3,732.1800	3,7322	2.055	0	0	0
2013/11/25	R204	06/02/2014	6.41	Put	Bond Future	3,583.9300		3.5839	3,658.0300	3,6580	2.068	0	0	0
2013/11/25	R204	06/02/2014	6.40	Put	Bond Future	3,620.4000		3.6204	3,695.0300	3,6950	2.061	0	0	0
2013/11/25	R204	08/05/2014			Bond Future	7.3299		105.7113	7.3568	105.6059	0.368	0.0000	0.0000	0
2013/11/25	R204	08/05/2014	6.05	Call	Bond Future	295.7400		0.2957	273.4900	0.2735	(7.524)	0	0	0
2013/11/25	R204	08/05/2014	6.06	Call	Bond Future	300.9700		0.3010	278.4400	0.2784	(7.486)	0	0	0
2013/11/25	R204	08/05/2014	6.04	Call	Bond Future	290.5900		0.2906	268.6200	0.2686	(7.560)	0	0	0
2013/11/25	R204	08/05/2014	6.05	Put	Bond Future	5,456.7900		5.4568	5,539.9300	5,5399	1.524	0	0	0
2013/11/25	R204	08/05/2014	6.04	Put	Bond Future	5,493.1900		5.4932	5,576.6100	5,5766	1.519	0	0	0
2013/11/25	R204	08/05/2014	6.06	Put	Bond Future	5,420.4800		5.4205	5,503.3400	5,5033	1.529	0	0	0
2013/11/25	R204	07/08/2014			Bond Future	7.4475		103.1463	7.4770	103.0368	0.396	0.0000	0.0000	0
2013/11/25	R204	07/08/2014	7.44	Put	Bond Future	2,221.1300		2.2211	2,262.4900	2,2625	1.862	0	0	0
2013/11/25	R204	07/08/2014	7.46	Put	Bond Future	2,184.6600		2.1847	2,225.4300	2,2254	1.866	0	0	0
2013/11/25	R204	07/08/2014	7.45	Put	Bond Future	2,202.8400		2.2028	2,243.9100	2,2439	1.864	0	0	0
2013/11/25	R204	07/08/2014	7.78	Call	Bond Future	2,886.4100		2.8864	2,808.7100	2,8087	(2.692)	0	0	0
2013/11/25	R204	07/08/2014	7.46	Call	Bond Future	2,231.2200		2.2312	2,162.5100	2,1625	(3.079)	0	0	0
2013/11/25	R204	07/08/2014	7.44	Call	Bond Future	2,193.4800		2.1935	2,125.3600	2,1254	(3.106)	0	0	0
2013/11/25	R204	07/08/2014	7.78	Put	Bond Future	1,661.3500		1.6613	1,693.1300	1,6931	1.913	0	0	530
2013/11/25	R204	07/08/2014	7.45	Call	Bond Future	2,212.3000		2.2123	2,143.8900	2,1439	(3.092)	0	0	0
2013/11/25	R204	06/11/2014	7.99	Put	Bond Future	1,903.1200		1.9031	1,936.6600	1,9367	1.762	0	0	1,270
2013/11/25	R204	06/11/2014			Bond Future	7.5812		104.5684	7.6125	104.4586	0.413	0.0000	0.0000	0

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2013/11/25	R204	06/11/2014	6.99	Put	Bond Future	3,700.2600	3.7003	3,758.4500	3.7585	1.573	0	0	0
2013/11/25	R204	06/11/2014	7.01	Put	Bond Future	3,655.8300	3.6558	3,713.4900	3.7135	1.577	0	0	0
2013/11/25	R204	06/11/2014	6.99	Call	Bond Future	1,600.5600	1.6006	1,548.9700	1.5490	(3.223)	0	0	0
2013/11/25	R204	06/11/2014	7.00	Put	Bond Future	3,678.0100	3.6780	3,735.9300	3.7359	1.575	0	0	0
2013/11/25	R204	06/11/2014	7.99	Call	Bond Future	3,324.8100	3.3248	3,248.5700	3.2486	(2.293)	0	0	0
2013/11/25	R204	06/11/2014	7.00	Call	Bond Future	1,614.2600	1.6143	1,562.4000	1.5624	(3.213)	0	0	0
2013/11/25	R204	06/11/2014	7.01	Call	Bond Future	1,628.0300	1.6280	1,575.9100	1.5759	(3.201)	0	0	0
2013/11/25	R207	06/02/2014			Bond Future	7.5078	99.3174	7.5223	99.2494	0.194	0.0000	0.0000	18,702
2013/11/25	R207	06/02/2014	6.65	Call	Bond Future	260.4700	0.2605	235.1500	0.2352	(9.721)	0	0	0
2013/11/25	R207	06/02/2014	6.64	Put	Bond Future	4,418.1200	4.4181	4,461.2400	4.4612	0.976	0	0	0
2013/11/25	R207	06/02/2014	6.66	Put	Bond Future	4,333.2300	4.3332	4,375.4800	4.3755	0.975	0	0	0
2013/11/25	R207	06/02/2014	6.65	Put	Bond Future	4,375.5900	4.3756	4,418.2700	4.4183	0.975	0	0	0
2013/11/25	R207	06/02/2014	6.66	Call	Bond Future	267.2700	0.2673	241.5200	0.2415	(9.634)	0	0	0
2013/11/25	R207	06/02/2014	6.64	Call	Bond Future	253.8000	0.2538	228.9200	0.2289	(9.803)	0	0	0
2013/11/25	R207	08/05/2014	6.19	Put	Bond Future	7,029.4800	7.0295	7,081.8000	7.0818	0.744	0	0	0
2013/11/25	R207	08/05/2014	6.21	Put	Bond Future	6,942.6500	6.9426	6,994.5500	6.9946	0.748	0	0	0
2013/11/25	R207	08/05/2014			Bond Future	7.6299	100.6244	7.6454	100.5550	0.203	0.0000	0.0000	0
2013/11/25	R207	08/05/2014	6.20	Put	Bond Future	6,986.0200	6.9860	7,038.1300	7.0381	0.746	0	0	0
2013/11/25	R207	08/05/2014	6.20	Call	Bond Future	300.9900	0.3010	283.6100	0.2836	(5.774)	0	0	0
2013/11/25	R207	08/05/2014	6.21	Call	Bond Future	306.2600	0.3063	288.6700	0.2887	(5.743)	0	0	0
2013/11/25	R207	08/05/2014	6.19	Call	Bond Future	295.7900	0.2958	278.6200	0.2786	(5.805)	0	0	0
2013/11/25	R207	07/08/2014	7.69	Call	Bond Future	2,505.9100	2.5059	2,454.4100	2.4544	(2.055)	0	0	0
2013/11/25	R207	07/08/2014	7.70	Put	Bond Future	2,724.9600	2.7250	2,746.2200	2.7462	0.780	0	0	0
2013/11/25	R207	07/08/2014			Bond Future	7.7459	98.3800	7.7629	98.3070	0.219	0.0000	0.0000	0
2013/11/25	R207	07/08/2014	7.70	Call	Bond Future	2,527.0100	2.5270	2,475.3000	2.4753	(2.046)	0	0	0
2013/11/25	R207	07/08/2014	7.71	Call	Bond Future	2,548.2000	2.5482	2,496.3000	2.4963	(2.037)	0	0	0
2013/11/25	R207	07/08/2014	7.69	Put	Bond Future	2,747.0200	2.7470	2,768.4900	2.7685	0.782	0	0	0
2013/11/25	R207	07/08/2014	7.71	Put	Bond Future	2,703.0100	2.7030	2,724.0800	2.7241	0.780	0	0	0
2013/11/25	R207	06/11/2014	7.36	Put	Bond Future	4,259.8000	4.2598	4,290.4300	4.2904	0.719	0	0	0
2013/11/25	R207	06/11/2014			Bond Future	7.8693	99.7363	7.8870	99.6635	0.225	0.0000	0.0000	0
2013/11/25	R207	06/11/2014	7.35	Put	Bond Future	4,285.4600	4.2855	4,316.2600	4.3163	0.719	0	0	0
2013/11/25	R207	06/11/2014	7.36	Call	Bond Future	2,133.1900	2.1332	2,091.0300	2.0910	(1.976)	0	0	0
2013/11/25	R207	06/11/2014	7.34	Call	Bond Future	2,099.9500	2.1000	2,058.1400	2.0581	(1.991)	0	0	0
2013/11/25	R207	06/11/2014	7.35	Call	Bond Future	2,116.5300	2.1165	2,074.5400	2.0745	(1.984)	0	0	0
2013/11/25	R207	06/11/2014	7.34	Put	Bond Future	4,311.2200	4.3112	4,342.2000	4.3422	0.719	0	0	0
2013/11/25	R208	06/02/2014	6.74	Put	Bond Future	5,273.2200	5.2732	5,325.6400	5.3256	0.994	0	0	0
2013/11/25	R208	06/02/2014			Bond Future	7.6721	97.4792	7.6866	97.4031	0.189	0.0000	0.0000	11,100
2013/11/25	R208	06/02/2014	6.75	Put	Bond Future	5,223.3700	5.2234	5,275.3500	5.2753	0.995	0	0	0
2013/11/25	R208	06/02/2014	6.76	Put	Bond Future	5,173.9700	5.1740	5,225.4900	5.2255	0.996	0	0	0
2013/11/25	R208	06/02/2014	6.74	Call	Bond Future	222.4800	0.2225	198.8400	0.1988	(10.626)	0	0	0
2013/11/25	R208	06/02/2014	6.75	Call	Bond Future	228.5400	0.2285	204.4600	0.2045	(10.536)	0	0	0
2013/11/25	R208	06/02/2014	6.76	Call	Bond Future	235.0100	0.2350	210.4700	0.2105	(10.442)	0	0	0
2013/11/25	R208	08/05/2014	6.31	Call	Bond Future	291.0100	0.2910	273.4000	0.2734	(6.051)	0	0	0
2013/11/25	R208	08/05/2014			Bond Future	7.7811	95.3660	7.7964	95.2884	0.197	0.0000	0.0000	0
2013/11/25	R208	08/05/2014	6.29	Call	Bond Future	280.5300	0.2805	263.3900	0.2634	(6.110)	0	0	0
2013/11/25	R208	08/05/2014	6.31	Put	Bond Future	8,134.6300	8.1346	8,194.6500	8.1947	0.738	0	0	0

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2013/11/25	R208	08/05/2014	6.30	Put	Bond Future	8,185.3400		8.1853	8,245.6000	8.2456	0.736	0	0	0
2013/11/25	R208	08/05/2014	6.29	Put	Bond Future	8,236.1500		8.2362	8,296.6400	8.2966	0.734	0	0	0
2013/11/25	R208	08/05/2014	6.30	Call	Bond Future	285.7300		0.2857	268.3600	0.2684	(6.079)	0	0	0
2013/11/25	R208	07/08/2014	8.28	Call	Bond Future	3,929.8900		3.9299	3,863.6100	3.8636	(1.687)	0	0	0
2013/11/25	R208	07/08/2014			Bond Future	7.8835		96.6892	7.9000	96.6081	0.210	0.0000	0.0000	0
2013/11/25	R208	07/08/2014	7.80	Call	Bond Future	2,648.1900		2.6482	2,591.9100	2.5919	(2.125)	0	0	0
2013/11/25	R208	07/08/2014	7.79	Put	Bond Future	3,084.3100		3.0843	3,109.4200	3.1094	0.814	0	0	0
2013/11/25	R208	07/08/2014	7.81	Put	Bond Future	3,033.8500		3.0338	3,058.4800	3.0585	0.812	0	0	0
2013/11/25	R208	07/08/2014	7.80	Put	Bond Future	3,059.0000		3.0590	3,083.8700	3.0839	0.813	0	0	0
2013/11/25	R208	07/08/2014	8.28	Put	Bond Future	2,007.6200		2.0076	2,022.4900	2.0225	0.741	0	0	630
2013/11/25	R208	07/08/2014	7.81	Call	Bond Future	2,672.3700		2.6724	2,615.8500	2.6158	(2.115)	0	0	0
2013/11/25	R208	07/08/2014	7.79	Call	Bond Future	2,624.1300		2.6241	2,568.0900	2.5681	(2.136)	0	0	0
2013/11/25	R208	06/11/2014	7.46	Call	Bond Future	2,115.4400		2.1154	2,070.6000	2.0706	(2.120)	0	0	0
2013/11/25	R208	06/11/2014			Bond Future	7.9970		94.6258	8.0141	94.5447	0.214	0.0000	0.0000	0
2013/11/25	R208	06/11/2014	7.44	Call	Bond Future	2,078.3100		2.0783	2,033.9000	2.0339	(2.137)	0	0	0
2013/11/25	R208	06/11/2014	7.45	Call	Bond Future	2,096.8200		2.0968	2,052.2000	2.0522	(2.128)	0	0	0
2013/11/25	R208	06/11/2014	8.50	Put	Bond Future	2,231.9900		2.2320	2,248.6600	2.2487	0.747	0	0	1,520
2013/11/25	R208	06/11/2014	7.44	Put	Bond Future	4,763.6100		4.7636	4,800.3300	4.8003	0.771	0	0	0
2013/11/25	R208	06/11/2014	7.46	Put	Bond Future	4,702.7000		4.7027	4,738.9900	4.7390	0.772	0	0	0
2013/11/25	R208	06/11/2014	8.50	Call	Bond Future	4,579.1300		4.5791	4,514.6700	4.5147	(1.408)	0	0	0
2013/11/25	R208	06/11/2014	7.45	Put	Bond Future	4,733.0900		4.7331	4,769.6000	4.7696	0.771	0	0	0
2013/11/25	R209	06/02/2014	8.56	Call	Bond Future	1,321.3800		1.3214	1,240.0800	1.2401	(6.153)	0	0	0
2013/11/25	R209	06/02/2014			Bond Future	9.0044		76.0531	9.0188	75.9445	0.160	0.0000	0.0000	23,222
2013/11/25	R209	06/02/2014	8.54	Call	Bond Future	1,273.8400		1.2738	1,194.0300	1.1940	(6.265)	0	0	0
2013/11/25	R209	06/02/2014	8.55	Call	Bond Future	1,297.4600		1.2975	1,216.9100	1.2169	(6.208)	0	0	0
2013/11/25	R209	06/02/2014	8.54	Put	Bond Future	4,906.7400		4.9067	4,935.5300	4.9355	0.587	0	0	0
2013/11/25	R209	06/02/2014	8.56	Put	Bond Future	4,792.1600		4.7922	4,819.4600	4.8195	0.570	0	0	0
2013/11/25	R209	06/02/2014	8.55	Put	Bond Future	4,849.2300		4.8492	4,877.2800	4.8773	0.578	0	0	0
2013/11/25	R209	08/05/2014			Bond Future	9.0948		73.9095	9.1097	73.7990	0.164	0.0000	0.0000	0
2013/11/25	R209	08/05/2014	7.85	Call	Bond Future	923.1300		0.9231	879.9200	0.8799	(4.681)	0	0	0
2013/11/25	R209	08/05/2014	7.86	Call	Bond Future	936.7600		0.9368	893.1500	0.8931	(4.655)	0	0	0
2013/11/25	R209	08/05/2014	7.84	Call	Bond Future	909.6400		0.9096	866.8500	0.8669	(4.704)	0	0	0
2013/11/25	R209	08/05/2014	7.85	Put	Bond Future	11,135.0400		11.1350	11,202.3000	11.2023	0.604	0	0	0
2013/11/25	R209	08/05/2014	7.84	Put	Bond Future	11,212.2100		11.2122	11,279.8900	11.2799	0.604	0	0	0
2013/11/25	R209	08/05/2014	7.86	Put	Bond Future	11,058.1500		11.0582	11,125.0100	11.1250	0.605	0	0	0
2013/11/25	R209	07/08/2014	9.04	Put	Bond Future	5,433.2600		5.4333	5,462.1800	5.4622	0.532	0	0	0
2013/11/25	R209	07/08/2014			Bond Future	9.1801		74.9351	9.1957	74.8212	0.170	0.0000	0.0000	0
2013/11/25	R209	07/08/2014	9.06	Put	Bond Future	5,351.8100		5.3518	5,380.1600	5.3802	0.530	0	0	0
2013/11/25	R209	07/08/2014	9.05	Put	Bond Future	5,392.4100		5.3924	5,421.0500	5.4211	0.531	0	0	0
2013/11/25	R209	07/08/2014	9.05	Call	Bond Future	4,432.8000		4.4328	4,347.5400	4.3475	(1.923)	0	0	0
2013/11/25	R209	07/08/2014	9.06	Call	Bond Future	4,466.6600		4.4667	4,381.1100	4.3811	(1.915)	0	0	0
2013/11/25	R209	07/08/2014	9.04	Call	Bond Future	4,399.0700		4.3991	4,314.0900	4.3141	(1.932)	0	0	0
2013/11/25	R209	06/11/2014			Bond Future	9.2699		72.8233	9.2858	72.7088	0.172	0.0000	0.0000	0
2013/11/25	R209	06/11/2014	8.99	Put	Bond Future	6,751.9600		6.7520	6,787.6000	6.7876	0.528	0	0	0
2013/11/25	R209	06/11/2014	9.01	Put	Bond Future	6,665.9000		6.6659	6,701.0300	6.7010	0.527	0	0	0
2013/11/25	R209	06/11/2014	9.00	Put	Bond Future	6,708.8200		6.7088	6,744.2100	6.7442	0.528	0	0	0
2013/11/25	R209	06/11/2014	8.99	Call	Bond Future	4,696.2900		4.6963	4,617.3900	4.6174	(1.680)	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
2013/11/25	R209	06/11/2014	9.00	Call	Bond Future	4,728.1500	4.7281	4,649.0000	4.6490	(1.674)	0	0	0
2013/11/25	R209	06/11/2014	9.01	Call	Bond Future	4,760.1200	4.7601	4,680.7100	4.6807	(1.668)	0	0	0
2013/11/25	R210	06/02/2014	161.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R210	06/02/2014			Bond Future	161.7444	161.7444	161.7448	161.7448	0.000	0.0000	0.0000	1,319
2013/11/25	R210	06/02/2014	161.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R210	06/02/2014	161.51	Call	Bond Future	234.3700	0.2344	234.7500	0.2348	0.162	0	0	0
2013/11/25	R210	06/02/2014	161.49	Call	Bond Future	254.3700	0.2544	254.7500	0.2548	0.149	0	0	0
2013/11/25	R210	06/02/2014	161.50	Call	Bond Future	244.3700	0.2444	244.7500	0.2448	0.156	0	0	0
2013/11/25	R210	06/02/2014	161.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R211	06/02/2014	129.00	Call	Bond Future	38.3200	0.0383	32.3400	0.0323	(15.605)	0	0	0
2013/11/25	R211	06/02/2014			Bond Future	129.0383	129.0383	129.0323	129.0323	(0.005)	0.0000	0.0000	522
2013/11/25	R211	06/02/2014	129.01	Call	Bond Future	28.3200	0.0283	22.3400	0.0223	(21.116)	0	0	0
2013/11/25	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R211	06/02/2014	128.99	Call	Bond Future	48.3200	0.0483	42.3400	0.0423	(12.376)	0	0	0
2013/11/25	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R212	06/02/2014			Bond Future	131.6454	131.6454	131.6439	131.6439	(0.001)	0.0000	0.0000	21,791
2013/11/25	R212	06/02/2014	132.99	Put	Bond Future	1,344.6400	1.3446	1,346.1500	1.3462	0.112	0	0	0
2013/11/25	R212	06/02/2014	133.01	Put	Bond Future	1,364.6400	1.3646	1,366.1500	1.3662	0.111	0	0	0
2013/11/25	R212	06/02/2014	133.00	Put	Bond Future	1,354.6400	1.3546	1,356.1500	1.3562	0.111	0	0	0
2013/11/25	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R213	06/02/2014			Bond Future	8.8255	87.2258	8.8347	87.1547	0.105	0.0000	0.0000	21,021
2013/11/25	R213	06/02/2014	8.29	Put	Bond Future	5,383.2200	5.3832	5,390.4400	5.3904	0.134	0	0	0
2013/11/25	R213	06/02/2014	8.31	Put	Bond Future	5,261.7400	5.2617	5,267.7300	5.2677	0.114	0	0	0
2013/11/25	R213	06/02/2014	8.29	Call	Bond Future	1,108.3200	1.1083	1,044.3500	1.0444	(5.772)	0	0	0
2013/11/25	R213	06/02/2014	8.30	Put	Bond Future	5,322.3500	5.3224	5,328.9500	5.3289	0.124	0	0	0
2013/11/25	R213	06/02/2014	8.30	Call	Bond Future	1,130.1300	1.1301	1,065.5400	1.0655	(5.715)	0	0	0
2013/11/25	R213	06/02/2014	8.31	Call	Bond Future	1,152.0900	1.1521	1,086.8900	1.0869	(5.659)	0	0	0
2013/11/25	R213	08/05/2014	7.65	Put	Bond Future	11,390.4200	11.3904	11,426.6500	11.4266	0.318	0	0	0
2013/11/25	R213	08/05/2014			Bond Future	8.9196	84.8363	8.9292	84.7637	0.108	0.0000	0.0000	0
2013/11/25	R213	08/05/2014	7.64	Put	Bond Future	11,466.8000	11.4668	11,503.3500	11.5034	0.319	0	0	0
2013/11/25	R213	08/05/2014	7.66	Put	Bond Future	11,314.3100	11.3143	11,350.2100	11.3502	0.317	0	0	0
2013/11/25	R213	08/05/2014	7.65	Call	Bond Future	924.2300	0.9242	887.8500	0.8878	(3.936)	0	0	0
2013/11/25	R213	08/05/2014	7.64	Call	Bond Future	910.9100	0.9109	874.8500	0.8748	(3.959)	0	0	0
2013/11/25	R213	08/05/2014	7.66	Call	Bond Future	937.7000	0.9377	900.9900	0.9010	(3.915)	0	0	0
2013/11/25	R213	07/08/2014	8.86	Call	Bond Future	4,485.0800	4.4851	4,418.6600	4.4187	(1.481)	0	0	0
2013/11/25	R213	07/08/2014			Bond Future	9.0096	86.0133	9.0198	85.9375	0.113	0.0000	0.0000	0
2013/11/25	R213	07/08/2014	8.84	Call	Bond Future	4,416.9400	4.4169	4,350.9100	4.3509	(1.495)	0	0	0
2013/11/25	R213	07/08/2014	8.85	Call	Bond Future	4,450.9400	4.4509	4,384.7100	4.3847	(1.488)	0	0	0
2013/11/25	R213	07/08/2014	8.84	Put	Bond Future	5,693.1000	5.6931	5,702.8400	5.7028	0.171	0	0	0
2013/11/25	R213	07/08/2014	8.86	Put	Bond Future	5,609.3100	5.6093	5,618.6600	5.6187	0.167	0	0	0
2013/11/25	R213	07/08/2014	8.85	Put	Bond Future	5,651.0900	5.6511	5,660.6300	5.6606	0.169	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
2013/11/25	R213	06/11/2014	8.84	Call	Bond Future	4,816.0100	4.8160	4,755.3200	4.7553	(1.260)	0	0	0
2013/11/25	R213	06/11/2014	8.85	Put	Bond Future	6,752.9400	6.7529	6,767.8500	6.7678	0.221	0	0	0
2013/11/25	R213	06/11/2014			Bond Future	9.1062	83.6610	9.1166	83.5852	0.114	0.0000	0.0000	0
2013/11/25	R213	06/11/2014	8.85	Call	Bond Future	4,848.5400	4.8485	4,787.6800	4.7877	(1.255)	0	0	0
2013/11/25	R213	06/11/2014	8.86	Call	Bond Future	4,881.1900	4.8812	4,820.1600	4.8202	(1.250)	0	0	0
2013/11/25	R213	06/11/2014	8.84	Put	Bond Future	6,796.0200	6.7960	6,811.1000	6.8111	0.222	0	0	0
2013/11/25	R213	06/11/2014	8.86	Put	Bond Future	6,710.0700	6.7101	6,724.8100	6.7248	0.220	0	0	0
2013/11/25	R214	06/02/2014			Bond Future	9.1364	76.6582	9.1508	76.5464	0.158	0.0000	0.0000	2,927
2013/11/25	R214	06/02/2014	8.99	Put	Bond Future	3,481.0100	3.4810	3,486.0400	3.4860	0.144	0	0	0
2013/11/25	R214	06/02/2014	9.01	Put	Bond Future	3,390.5900	3.3906	3,394.4700	3.3945	0.114	0	0	0
2013/11/25	R214	06/02/2014	8.99	Call	Bond Future	2,330.6200	2.3306	2,223.9100	2.2239	(4.579)	0	0	0
2013/11/25	R214	06/02/2014	9.00	Put	Bond Future	3,435.5900	3.4356	3,440.0400	3.4400	0.130	0	0	0
2013/11/25	R214	06/02/2014	9.00	Call	Bond Future	2,364.7600	2.3648	2,257.4700	2.2575	(4.537)	0	0	0
2013/11/25	R214	06/02/2014	9.01	Call	Bond Future	2,399.1700	2.3992	2,291.3100	2.2913	(4.496)	0	0	0
2013/11/25	R214	08/05/2014			Bond Future	9.2254	74.3822	9.2403	74.2686	0.162	0.0000	0.0000	0
2013/11/25	R214	08/05/2014	9.00	Call	Bond Future	3,433.0400	3.4330	3,343.0300	3.3430	(2.622)	0	0	0
2013/11/25	R214	08/05/2014	8.99	Put	Bond Future	5,234.1000	5.2341	5,258.0500	5.2580	0.458	0	0	0
2013/11/25	R214	08/05/2014	9.01	Put	Bond Future	5,141.9000	5.1419	5,165.1100	5.1651	0.451	0	0	0
2013/11/25	R214	08/05/2014	9.00	Put	Bond Future	5,187.8500	5.1878	5,211.4200	5.2114	0.454	0	0	0
2013/11/25	R214	08/05/2014	9.01	Call	Bond Future	3,466.4400	3.4664	3,376.0700	3.3761	(2.607)	0	0	0
2013/11/25	R214	08/05/2014	8.99	Call	Bond Future	3,399.8100	3.3998	3,310.1800	3.3102	(2.636)	0	0	0
2013/11/25	R248	06/02/2014	9.11	Put	Bond Future	834.6600	0.8347	977.7300	0.9777	17.141	0	0	0
2013/11/25	R248	06/02/2014			Bond Future	9.1933	99.3597	9.2077	99.2167	0.157	0.0000	0.0000	10,220
2013/11/25	R248	06/02/2014	9.10	Put	Bond Future	935.7400	0.9357	1,078.8100	1.0788	15.290	0	0	0
2013/11/25	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R248	06/02/2014	9.09	Put	Bond Future	1,037.0100	1.0370	1,180.0800	1.1801	13.796	0	0	0
2013/11/25	R248	08/05/2014	9.04	Put	Bond Future	2,444.4700	2.4445	2,589.9900	2.5900	5.953	0	0	0
2013/11/25	R248	08/05/2014			Bond Future	9.2846	96.2454	9.2996	96.0999	0.161	0.0000	0.0000	0
2013/11/25	R248	08/05/2014	9.06	Put	Bond Future	2,240.4000	2.2404	2,385.9200	2.3859	6.495	0	0	0
2013/11/25	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R248	08/05/2014	9.05	Put	Bond Future	2,342.3400	2.3423	2,487.8600	2.4879	6.213	0	0	0
2013/11/25	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/25	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **329760**