



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 09/12/2013 to 09/12/2013

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

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2013/12/09	2025	06/02/2014			Bond Future	109.9954	109.9954	110.0018	110.0018	0.006	0.0000	0.0000	0
2013/12/09	2025	06/02/2014	110.99	Put	Bond Future	994.6000	0.9946	988.2300	0.9882	(0.640)	0	0	0
2013/12/09	2025	06/02/2014	111.01	Put	Bond Future	1,014.6000	1.0146	1,008.2300	1.0082	(0.628)	0	0	0
2013/12/09	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2025	06/02/2014	111.00	Put	Bond Future	1,004.6000	1.0046	998.2300	0.9982	(0.634)	0	0	0
2013/12/09	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2037	06/02/2014			Bond Future	9.2688	92.9931	9.1707	93.8717	(1.058)	0.0000	0.0000	1,652
2013/12/09	2037	06/02/2014	9.38	Call	Bond Future	979.5300	0.9795	1,858.1100	1.8581	89.694	0	0	0
2013/12/09	2037	06/02/2014	9.39	Call	Bond Future	1,066.8200	1.0668	1,945.4000	1.9454	82.355	0	0	0
2013/12/09	2037	06/02/2014	9.37	Call	Bond Future	892.1000	0.8921	1,770.6800	1.7707	98.484	0	0	0
2013/12/09	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2037	08/05/2014			Bond Future	9.3736	94.2142	9.2724	95.1038	(1.080)	0.0000	0.0000	0
2013/12/09	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2037	08/05/2014	9.37	Put	Bond Future	31.5000	0.0315	0.0000	0.0000	(100.000)	0	0	0
2013/12/09	2037	08/05/2014	9.38	Call	Bond Future	55.7000	0.0557	945.3200	0.9453	1597.163	0	0	0
2013/12/09	2037	08/05/2014	9.39	Call	Bond Future	142.7600	0.1428	1,032.3800	1.0324	623.158	0	0	0
2013/12/09	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	858.1200	0.8581	100.000	0	0	0
2013/12/09	2037	07/08/2014	9.06	Put	Bond Future	3,684.2200	3.6842	2,784.7400	2.7847	(24.414)	0	0	0
2013/12/09	2037	07/08/2014			Bond Future	9.4769	91.2505	9.3726	92.1500	(1.100)	0.0000	0.0000	0
2013/12/09	2037	07/08/2014	9.05	Put	Bond Future	3,775.5200	3.7755	2,876.0400	2.8760	(23.824)	0	0	0
2013/12/09	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2037	07/08/2014	9.04	Put	Bond Future	3,866.9600	3.8670	2,967.4800	2.9675	(23.261)	0	0	0
2013/12/09	2038	06/02/2014	107.00	Call	Bond Future	535.9500	0.5359	743.4900	0.7435	38.724	0	0	0
2013/12/09	2038	06/02/2014			Bond Future	107.5359	107.5359	107.7435	107.7435	0.193	0.0000	0.0000	24
2013/12/09	2038	06/02/2014	107.01	Call	Bond Future	525.9500	0.5259	733.4900	0.7335	39.460	0	0	0
2013/12/09	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2038	06/02/2014	106.99	Call	Bond Future	545.9500	0.5459	753.4900	0.7535	38.014	0	0	0
2013/12/09	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2050	06/02/2014			Bond Future	111.5615	111.5615	111.5696	111.5696	0.007	0.0000	0.0000	472
2013/12/09	2050	06/02/2014	110.00	Call	Bond Future	1,561.4900	1.5615	1,569.5600	1.5696	0.517	0	0	0
2013/12/09	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	2050	06/02/2014	110.01	Call	Bond Future	1,551.4900	1.5515	1,559.5600	1.5596	0.520	0	0	0
2013/12/09	2050	06/02/2014	109.99	Call	Bond Future	1,571.4900	1.5715	1,579.5600	1.5796	0.514	0	0	0
2013/12/09	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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2013/12/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	AL37	06/02/2014			Index Future	410.8220	410.8220	412.9070	412.9070	0.508	0.0000	0.0000	0
2013/12/09	AL37	08/05/2014			Index Future	416.2160	416.2160	418.3270	418.3270	0.507	0.0000	0.0000	0
2013/12/09	AL7T	06/02/2014			Index Future	482.1150	482.1150	485.8090	485.8090	0.766	0.0000	0.0000	1
2013/12/09	AL7T	08/05/2014			Index Future	488.4470	488.4470	492.1860	492.1860	0.765	0.0000	0.0000	0
2013/12/09	ALBI	06/02/2014			Index Future	434.6620	434.6620	437.8230	437.8230	0.727	0.0000	0.0000	789
2013/12/09	ALBI	08/05/2014			Index Future	440.3700	440.3700	443.5700	443.5700	0.727	0.0000	0.0000	35
2013/12/09	ALBI	07/08/2014			Index Future	446.4160	446.4160	449.6480	449.6480	0.724	0.0000	0.0000	0
2013/12/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	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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2013/12/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/09	EL28	06/02/2014			Bond Future	113.1577	113.1577	113.1659	113.1659	0.007	0.0000	0.0000	0
2013/12/09	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	EL28	06/02/2014	111.01	Call	Bond Future	2,147.7100	2.1477	2,155.8600	2.1559	0.379	0	0	0
2013/12/09	EL28	06/02/2014	110.99	Call	Bond Future	2,167.7100	2.1677	2,175.8600	2.1759	0.376	0	0	0
2013/12/09	EL28	06/02/2014	111.00	Call	Bond Future	2,157.7100	2.1577	2,165.8600	2.1659	0.378	0	0	0
2013/12/09	ES33	06/02/2014	9.54	Put	Bond Future	2,221.9900	2.2220	1,465.9200	1.4659	(34.027)	0	0	0
2013/12/09	ES33	06/02/2014			Bond Future	9.8403	82.9142	9.7367	83.6702	(1.053)	0.0000	0.0000	6,292
2013/12/09	ES33	06/02/2014	9.56	Put	Bond Future	2,071.0400	2.0710	1,314.9700	1.3150	(36.507)	0	0	0
2013/12/09	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	ES33	06/02/2014	9.55	Put	Bond Future	2,146.4600	2.1465	1,390.3900	1.3904	(35.224)	0	0	0
2013/12/09	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	ES33	08/05/2014	9.55	Put	Bond Future	3,029.9100	3.0299	2,264.3800	2.2644	(25.266)	0	0	0
2013/12/09	ES33	08/05/2014			Bond Future	9.9646	80.2210	9.8575	80.9865	(1.074)	0.0000	0.0000	0
2013/12/09	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	ES33	08/05/2014	9.54	Put	Bond Future	3,105.2000	3.1052	2,339.6700	2.3397	(24.653)	0	0	0
2013/12/09	ES33	08/05/2014	9.56	Put	Bond Future	2,954.7200	2.9547	2,189.1900	2.1892	(25.909)	0	0	0

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2013/12/09	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	GOVI	06/02/2014			GOVI	434.2000	434.2000	437.2460	437.2460	0.702	0.0000	0.0000	468
2013/12/09	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	GOVI	06/02/2014	439.99	Put	GOVI	57,900.0000	5.7900	27,440.0000	2.7440	(52.608)	0	0	0
2013/12/09	GOVI	06/02/2014	440.01	Put	GOVI	58,100.0000	5.8100	27,640.0000	2.7640	(52.427)	0	0	0
2013/12/09	GOVI	06/02/2014	440.00	Put	GOVI	58,000.0000	5.8000	27,540.0000	2.7540	(52.517)	0	0	0
2013/12/09	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	9,860.0000	0.9860	100.000	0	0	0
2013/12/09	GOVI	08/05/2014			GOVI	439.9020	439.9020	442.9860	442.9860	0.701	0.0000	0.0000	0
2013/12/09	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	9,760.0000	0.9760	100.000	0	0	0
2013/12/09	GOVI	08/05/2014	441.99	Put	GOVI	20,880.0000	2.0880	0.0000	0.0000	(100.000)	0	0	0
2013/12/09	GOVI	08/05/2014	442.01	Put	GOVI	21,080.0000	2.1080	0.0000	0.0000	(100.000)	0	0	0
2013/12/09	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	9,960.0000	0.9960	100.000	0	0	0
2013/12/09	GOVI	08/05/2014	442.00	Put	GOVI	20,980.0000	2.0980	0.0000	0.0000	(100.000)	0	0	0
2013/12/09	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	GOVI	07/08/2014			GOVI	445.9420	445.9420	449.0560	449.0560	0.698	0.0000	0.0000	0
2013/12/09	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	GOVI	07/08/2014	459.99	Put	GOVI	140,480.0000	14.0480	109,340.0000	10.9340	(22.167)	0	0	0
2013/12/09	GOVI	07/08/2014	460.01	Put	GOVI	140,680.0000	14.0680	109,540.0000	10.9540	(22.135)	0	0	0
2013/12/09	GOVI	07/08/2014	460.00	Put	GOVI	140,580.0000	14.0580	109,440.0000	10.9440	(22.151)	0	0	0
2013/12/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/09	IGOV	06/02/2014			Index Future	199.9710	199.9710	200.0240	200.0240	0.027	0.0000	0.0000	1,332
2013/12/09	IGOV	08/05/2014			Index Future	202.6220	202.6220	202.6740	202.6740	0.026	0.0000	0.0000	7
2013/12/09	ILBI	06/02/2014			Index Future	541.7150	541.7150	541.7470	541.7470	0.006	0.0000	0.0000	190
2013/12/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/09	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/09	JBAF	18/12/2013			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	1,500
2013/12/09	JBAF	15/01/2014			Jibar Tradeable Future	5.2600	94.7400	5.2400	94.7600	(0.380)	0.0000	0.0000	1,000
2013/12/09	JBAF	19/02/2014			Jibar Tradeable Future	5.3600	94.6400	5.3200	94.6800	(0.746)	0.0000	0.0000	0
2013/12/09	JBAF	19/03/2014			Jibar Tradeable Future	5.4300	94.5700	5.3700	94.6300	(1.105)	0.0000	0.0000	0
2013/12/09	JBAF	16/04/2014			Jibar Tradeable Future	5.5200	94.4800	5.4600	94.5400	(1.087)	0.0000	0.0000	0
2013/12/09	JBAF	21/05/2014			Jibar Tradeable Future	5.6600	94.3400	5.5700	94.4300	(1.590)	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
2013/12/09	JBAF	18/06/2014			Jibar Tradeable Future	5.7800	94.2200	5.7000	94.3000	(1.384)	0.0000	0.0000	6,000
2013/12/09	JBAF	17/09/2014			Jibar Tradeable Future	6.1100	93.8900	6.0300	93.9700	(1.309)	0.0000	0.0000	1,000
2013/12/09	JBAF	17/12/2014			Jibar Tradeable Future	6.5200	93.4800	6.4200	93.5800	(1.534)	0.0000	0.0000	0
2013/12/09	JBAF	18/03/2015			Jibar Tradeable Future	6.8600	93.1400	6.7300	93.2700	(1.895)	0.0000	0.0000	150
2013/12/09	JBAF	17/06/2015			Jibar Tradeable Future	7.1800	92.8200	7.0600	92.9400	(1.671)	0.0000	0.0000	3,200
2013/12/09	JBAF	16/09/2015			Jibar Tradeable Future	7.4800	92.5200	7.3500	92.6500	(1.738)	0.0000	0.0000	0
2013/12/09	R023	06/02/2014			Bond Future	8.1721	100.8416	8.0373	101.6821	(1.650)	0.0000	0.0000	11,257
2013/12/09	R023	06/02/2014	7.84	Put	Bond Future	2,087.6300	2.0876	1,247.1300	1.2471	(40.261)	0	0	0
2013/12/09	R023	06/02/2014	7.86	Put	Bond Future	1,960.3100	1.9603	1,119.8100	1.1198	(42.876)	0	0	0
2013/12/09	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R023	06/02/2014	7.85	Put	Bond Future	2,023.9500	2.0240	1,183.4500	1.1834	(41.528)	0	0	0
2013/12/09	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R023	08/05/2014			Bond Future	8.2840	98.2494	8.1437	99.1003	(1.693)	0.0000	0.0000	0
2013/12/09	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R023	08/05/2014	7.59	Put	Bond Future	4,305.2500	4.3052	3,454.3300	3.4543	(19.765)	0	0	0
2013/12/09	R023	08/05/2014	7.61	Put	Bond Future	4,177.8000	4.1778	3,326.8800	3.3269	(20.368)	0	0	0
2013/12/09	R023	08/05/2014	7.60	Put	Bond Future	4,241.5000	4.2415	3,390.5800	3.3906	(20.062)	0	0	0
2013/12/09	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R157	06/02/2014	5.64	Call	Bond Future	63.4300	0.0634	82.8700	0.0829	30.648	0	0	0
2013/12/09	R157	06/02/2014	5.65	Put	Bond Future	1,282.4600	1.2825	1,120.7400	1.1207	(12.610)	0	0	0
2013/12/09	R157	06/02/2014			Bond Future	6.4070	116.0936	6.2932	116.2753	(1.775)	0.0000	0.0000	32,002
2013/12/09	R157	06/02/2014	5.65	Call	Bond Future	65.5000	0.0655	85.4900	0.0855	30.519	0	0	0
2013/12/09	R157	06/02/2014	5.66	Call	Bond Future	67.6400	0.0676	88.1700	0.0882	30.352	0	0	0
2013/12/09	R157	06/02/2014	5.64	Put	Bond Future	1,296.5900	1.2966	1,134.3200	1.1343	(12.515)	0	0	0
2013/12/09	R157	06/02/2014	5.66	Put	Bond Future	1,268.4100	1.2684	1,107.2300	1.1072	(12.707)	0	0	0
2013/12/09	R157	08/05/2014	5.20	Call	Bond Future	74.9600	0.0750	93.0100	0.0930	24.080	0	0	0
2013/12/09	R157	08/05/2014			Bond Future	6.6300	110.8105	6.4934	110.9940	(2.059)	0.0000	0.0000	0
2013/12/09	R157	08/05/2014	5.21	Call	Bond Future	76.3700	0.0764	94.7000	0.0947	24.002	0	0	0
2013/12/09	R157	08/05/2014	5.19	Call	Bond Future	73.5700	0.0736	91.3400	0.0913	24.154	0	0	0
2013/12/09	R157	08/05/2014	5.20	Put	Bond Future	2,018.2300	2.0182	1,852.8200	1.8528	(8.196)	0	0	0
2013/12/09	R157	08/05/2014	5.19	Put	Bond Future	2,030.6000	2.0306	1,864.9100	1.8649	(8.160)	0	0	0
2013/12/09	R157	08/05/2014	5.21	Put	Bond Future	2,005.8800	2.0059	1,840.7500	1.8407	(8.232)	0	0	0
2013/12/09	R157	07/08/2014	6.76	Put	Bond Future	763.7000	0.7637	666.4300	0.6664	(12.737)	0	0	0
2013/12/09	R157	07/08/2014			Bond Future	6.8858	112.3329	6.7178	112.5162	(2.439)	0.0000	0.0000	0
2013/12/09	R157	07/08/2014	6.75	Put	Bond Future	769.5500	0.7695	671.8300	0.6718	(12.698)	0	0	0
2013/12/09	R157	07/08/2014	6.74	Call	Bond Future	616.0000	0.6160	701.1000	0.7011	13.815	0	0	0
2013/12/09	R157	07/08/2014	6.75	Call	Bond Future	621.4000	0.6214	706.9700	0.7070	13.771	0	0	0
2013/12/09	R157	07/08/2014	6.76	Call	Bond Future	626.4700	0.6265	712.4900	0.7125	13.731	0	0	0
2013/12/09	R157	07/08/2014	6.74	Put	Bond Future	775.0700	0.7751	676.8800	0.6769	(12.669)	0	0	0
2013/12/09	R157	06/11/2014	6.19	Put	Bond Future	1,241.5700	1.2416	1,110.2200	1.1102	(10.579)	0	0	0
2013/12/09	R157	06/11/2014			Bond Future	7.2958	107.0819	7.0731	107.2690	(3.052)	0.0000	0.0000	0
2013/12/09	R157	06/11/2014	6.21	Put	Bond Future	1,229.4800	1.2295	1,098.7900	1.0988	(10.630)	0	0	0
2013/12/09	R157	06/11/2014	6.20	Put	Bond Future	1,235.5200	1.2355	1,104.4900	1.1045	(10.605)	0	0	0
2013/12/09	R157	06/11/2014	6.21	Call	Bond Future	312.4500	0.3125	368.7900	0.3688	18.032	0	0	0

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2013/12/09	R157	06/11/2014	6.19	Call	Bond Future	307.5300	0.3075	363.2100	0.3632	18.106	0	0	0
2013/12/09	R157	06/11/2014	6.20	Call	Bond Future	309.9900	0.3100	365.9900	0.3660	18.065	0	0	0
2013/12/09	R186	06/02/2014	8.75	Put	Bond Future	1,578.8300	1.5788	1,187.2300	1.1872	(24.803)	0	0	250
2013/12/09	R186	06/02/2014			Bond Future	8.4499	117.3687	8.3259	118.4417	(1.467)	0.0000	0.0000	60,693
2013/12/09	R186	06/02/2014	7.75	Call	Bond Future	637.1400	0.6371	809.6400	0.8096	27.074	0	0	0
2013/12/09	R186	06/02/2014	7.74	Put	Bond Future	6,959.2600	6.9593	6,055.0400	6.0550	(12.993)	0	0	0
2013/12/09	R186	06/02/2014	7.76	Put	Bond Future	6,806.3200	6.8063	5,909.4300	5.9094	(13.177)	0	0	0
2013/12/09	R186	06/02/2014	7.75	Put	Bond Future	6,882.6500	6.8826	5,982.0800	5.9821	(13.085)	0	0	0
2013/12/09	R186	06/02/2014	8.75	Call	Bond Future	4,120.5600	4.1206	4,802.0300	4.8020	16.538	0	0	0
2013/12/09	R186	06/02/2014	7.76	Call	Bond Future	653.3200	0.6533	829.5000	0.8295	26.967	0	0	0
2013/12/09	R186	06/02/2014	7.74	Call	Bond Future	621.1500	0.6212	790.0000	0.7900	27.183	0	0	0
2013/12/09	R186	08/05/2014	7.50	Put	Bond Future	10,595.9200	10.5959	9,721.0900	9.7211	(8.256)	0	0	0
2013/12/09	R186	08/05/2014	8.25	Put	Bond Future	5,797.3900	5.7974	5,148.9400	5.1489	(11.185)	0	0	0
2013/12/09	R186	08/05/2014			Bond Future	8.5579	118.9100	8.4294	119.9964	(1.501)	0.0000	0.0000	740
2013/12/09	R186	08/05/2014	9.25	Put	Bond Future	2,101.1000	2.1011	1,771.4600	1.7715	(15.689)	0	0	8,000
2013/12/09	R186	08/05/2014	7.09	Put	Bond Future	13,954.2800	13.9543	12,992.5200	12.9925	(6.892)	0	0	0
2013/12/09	R186	08/05/2014	9.00	Put	Bond Future	2,767.8800	2.7679	2,365.8100	2.3658	(14.526)	0	0	400
2013/12/09	R186	08/05/2014	7.10	Call	Bond Future	651.4700	0.6515	777.9100	0.7779	19.408	0	0	0
2013/12/09	R186	08/05/2014	8.50	Call	Bond Future	4,107.7000	4.1077	4,629.9800	4.6300	12.715	0	0	0
2013/12/09	R186	08/05/2014	7.11	Call	Bond Future	662.2900	0.6623	790.5300	0.7905	19.363	0	0	0
2013/12/09	R186	08/05/2014	9.25	Call	Bond Future	7,714.5500	7.7146	8,471.3400	8.4713	9.810	0	0	0
2013/12/09	R186	08/05/2014	8.25	Call	Bond Future	3,169.7900	3.1698	3,607.7700	3.6078	13.817	0	0	8,000
2013/12/09	R186	08/05/2014	7.09	Call	Bond Future	640.7800	0.6408	765.4500	0.7655	19.456	0	0	0
2013/12/09	R186	08/05/2014	8.50	Put	Bond Future	4,595.3700	4.5954	4,031.2200	4.0312	(12.276)	0	0	1,933
2013/12/09	R186	08/05/2014	7.11	Put	Bond Future	13,780.4200	13.7804	12,822.2300	12.8222	(6.953)	0	0	0
2013/12/09	R186	08/05/2014	7.50	Call	Bond Future	1,207.2400	1.2072	1,418.8400	1.4188	17.528	0	0	1,933
2013/12/09	R186	08/05/2014	9.00	Call	Bond Future	6,399.2100	6.3992	7,083.5700	7.0836	10.694	0	0	0
2013/12/09	R186	08/05/2014	7.10	Put	Bond Future	13,867.2300	13.8672	12,907.2400	12.9072	(6.923)	0	0	0
2013/12/09	R186	07/08/2014	8.31	Call	Bond Future	3,813.4000	3.8134	4,274.6800	4.2747	12.096	0	0	0
2013/12/09	R186	07/08/2014			Bond Future	8.6614	115.2520	8.5285	116.3506	(1.535)	0.0000	0.0000	0
2013/12/09	R186	07/08/2014	8.92	Put	Bond Future	4,147.8400	4.1478	3,681.0500	3.6811	(11.254)	0	0	840
2013/12/09	R186	07/08/2014	8.29	Call	Bond Future	3,744.6800	3.7447	4,200.3000	4.2003	12.167	0	0	0
2013/12/09	R186	07/08/2014	8.30	Call	Bond Future	3,778.9500	3.7789	4,237.4000	4.2374	12.132	0	0	0
2013/12/09	R186	07/08/2014	8.29	Put	Bond Future	6,851.5600	6.8516	6,208.6600	6.2087	(9.383)	0	0	0
2013/12/09	R186	07/08/2014	8.92	Call	Bond Future	6,242.8800	6.2429	6,874.6100	6.8746	10.119	0	0	0
2013/12/09	R186	07/08/2014	8.31	Put	Bond Future	6,750.0000	6.7500	6,112.7600	6.1128	(9.441)	0	0	0
2013/12/09	R186	07/08/2014	8.30	Put	Bond Future	6,800.6500	6.8007	6,160.5800	6.1606	(9.412)	0	0	0
2013/12/09	R186	06/11/2014	8.14	Call	Bond Future	3,661.2300	3.6612	4,082.7700	4.0828	11.514	0	0	0
2013/12/09	R186	06/11/2014	8.15	Put	Bond Future	8,801.2000	8.8012	8,110.2100	8.1102	(7.851)	0	0	0
2013/12/09	R186	06/11/2014			Bond Future	8.7679	116.8498	8.6298	117.9648	(1.575)	0.0000	0.0000	0
2013/12/09	R186	06/11/2014	9.17	Call	Bond Future	7,588.9000	7.5889	8,259.1200	8.2591	8.832	0	0	0
2013/12/09	R186	06/11/2014	8.15	Call	Bond Future	3,692.0200	3.6920	4,116.0000	4.1160	11.484	0	0	0
2013/12/09	R186	06/11/2014	8.16	Call	Bond Future	3,722.5400	3.7225	4,148.9500	4.1489	11.455	0	0	0
2013/12/09	R186	06/11/2014	9.17	Put	Bond Future	4,427.8300	4.4278	3,983.0800	3.9831	(10.044)	0	0	2,010
2013/12/09	R186	06/11/2014	8.14	Put	Bond Future	8,855.7200	8.8557	8,162.2900	8.1623	(7.830)	0	0	0
2013/12/09	R186	06/11/2014	8.16	Put	Bond Future	8,746.5000	8.7465	8,057.9400	8.0579	(7.872)	0	0	0

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2013/12/09	R197	06/02/2014			Bond Future	275.7920	275.7920	275.8070	275.8070	0.005	0.0000	0.0000	2,049
2013/12/09	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R197	06/02/2014	279.99	Put	Bond Future	4,198.0400	4.1980	4,182.9700	4.1830	(0.359)	0	0	0
2013/12/09	R197	06/02/2014	280.01	Put	Bond Future	4,218.0400	4.2180	4,202.9700	4.2030	(0.357)	0	0	0
2013/12/09	R197	06/02/2014	280.00	Put	Bond Future	4,208.0400	4.2080	4,192.9700	4.1930	(0.358)	0	0	0
2013/12/09	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R201	06/02/2014	5.24	Put	Bond Future	83.4500	0.0835	69.4400	0.0694	(16.788)	0	0	0
2013/12/09	R201	06/02/2014			Bond Future	4.8739	104.4550	4.8275	104.4946	(0.952)	0.0000	0.0000	0
2013/12/09	R201	06/02/2014	5.26	Put	Bond Future	79.1000	0.0791	65.5900	0.0656	(17.080)	0	0	0
2013/12/09	R201	06/02/2014	5.24	Call	Bond Future	395.0100	0.3950	420.6100	0.4206	6.481	0	0	0
2013/12/09	R201	06/02/2014	5.25	Put	Bond Future	81.3200	0.0813	67.5600	0.0676	(16.921)	0	0	0
2013/12/09	R201	06/02/2014	5.25	Call	Bond Future	401.3700	0.4014	427.2200	0.4272	6.440	0	0	0
2013/12/09	R201	06/02/2014	5.26	Call	Bond Future	407.6400	0.4076	433.7400	0.4337	6.403	0	0	0
2013/12/09	R201	08/05/2014			Bond Future	4.6979	105.8267	4.6327	105.8663	(1.387)	0.0000	0.0000	0
2013/12/09	R201	08/05/2014	4.75	Call	Bond Future	270.2800	0.2703	288.8700	0.2889	6.878	0	0	0
2013/12/09	R201	08/05/2014	4.76	Call	Bond Future	273.4300	0.2734	292.1800	0.2922	6.857	0	0	0
2013/12/09	R201	08/05/2014	4.74	Call	Bond Future	267.1500	0.2671	285.5900	0.2856	6.902	0	0	0
2013/12/09	R201	08/05/2014	4.76	Put	Bond Future	235.7800	0.2358	214.9900	0.2150	(8.818)	0	0	0
2013/12/09	R201	08/05/2014	4.75	Put	Bond Future	238.6900	0.2387	217.7400	0.2177	(8.777)	0	0	0
2013/12/09	R201	08/05/2014	4.74	Put	Bond Future	241.6200	0.2416	220.5200	0.2205	(8.733)	0	0	0
2013/12/09	R201	07/08/2014	5.31	Put	Bond Future	58.4600	0.0585	50.5400	0.0505	(13.548)	0	0	0
2013/12/09	R201	07/08/2014			Bond Future	4.0739	102.8709	3.9706	102.9085	(2.535)	0.0000	0.0000	0
2013/12/09	R201	07/08/2014	5.30	Put	Bond Future	59.1800	0.0592	51.1800	0.0512	(13.518)	0	0	0
2013/12/09	R201	07/08/2014	5.31	Call	Bond Future	506.3100	0.5063	535.9700	0.5360	5.858	0	0	0
2013/12/09	R201	07/08/2014	5.29	Call	Bond Future	500.5500	0.5005	530.0600	0.5301	5.896	0	0	0
2013/12/09	R201	07/08/2014	5.30	Call	Bond Future	503.4300	0.5034	533.0100	0.5330	5.876	0	0	0
2013/12/09	R201	07/08/2014	5.29	Put	Bond Future	59.9100	0.0599	51.8400	0.0518	(13.470)	0	0	0
2013/12/09	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R202	06/02/2014			Bond Future	209.1961	209.1961	209.2100	209.2100	0.007	0.0000	0.0000	44,679
2013/12/09	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R202	06/02/2014	208.99	Call	Bond Future	206.0900	0.2061	220.0200	0.2200	6.759	0	0	0
2013/12/09	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R202	06/02/2014	209.00	Call	Bond Future	196.0900	0.1961	210.0200	0.2100	7.104	0	0	0
2013/12/09	R202	06/02/2014	209.01	Call	Bond Future	186.0900	0.1861	200.0200	0.2000	7.486	0	0	0
2013/12/09	R203	06/02/2014			Bond Future	7.1883	106.6913	7.0549	107.1166	(1.857)	0.0000	0.0000	8,612
2013/12/09	R203	06/02/2014	5.95	Put	Bond Future	4,049.9100	4.0499	3,634.4900	3.6345	(10.258)	0	0	0
2013/12/09	R203	06/02/2014	6.14	Put	Bond Future	3,441.6800	3.4417	3,036.0000	3.0360	(11.787)	0	0	0
2013/12/09	R203	06/02/2014	6.16	Put	Bond Future	3,378.8600	3.3789	2,974.5400	2.9745	(11.966)	0	0	0
2013/12/09	R203	06/02/2014	6.84	Put	Bond Future	1,501.1700	1.5012	1,199.4400	1.1994	(20.100)	0	0	0
2013/12/09	R203	06/02/2014	6.15	Put	Bond Future	3,410.2400	3.4102	3,005.2300	3.0052	(11.876)	0	0	0
2013/12/09	R203	06/02/2014	5.95	Call	Bond Future	19.9500	0.0200	29.8700	0.0299	49.724	0	0	16
2013/12/09	R203	06/02/2014	6.16	Call	Bond Future	45.7300	0.0457	66.7500	0.0667	45.965	0	0	0
2013/12/09	R203	06/02/2014	6.84	Call	Bond Future	386.6300	0.3866	510.2400	0.5102	31.971	0	0	13
2013/12/09	R203	06/02/2014	6.14	Call	Bond Future	42.4200	0.0424	62.0800	0.0621	46.346	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
2013/12/09	R203	06/02/2014	6.15	Call	Bond Future	44.0500	0.0441	64.3800	0.0644	46.152	0	0	0
2013/12/09	R203	08/05/2014	7.40	Put	Bond Future	1,236.1200	1.2361	1,029.9500	1.0300	(16.679)	0	0	0
2013/12/09	R203	08/05/2014	5.76	Call	Bond Future	98.0600	0.0981	127.4600	0.1275	29.982	0	0	0
2013/12/09	R203	08/05/2014	6.84	Call	Bond Future	678.9100	0.6789	817.4900	0.8175	20.412	0	0	13
2013/12/09	R203	08/05/2014	5.74	Call	Bond Future	93.9700	0.0940	122.3100	0.1223	30.159	0	0	0
2013/12/09	R203	08/05/2014			Bond Future	7.3491	103.9321	7.2043	104.3625	(1.971)	0.0000	0.0000	0
2013/12/09	R203	08/05/2014	5.76	Put	Bond Future	4,943.6800	4.9437	4,542.7300	4.5427	(8.110)	0	0	0
2013/12/09	R203	08/05/2014	6.84	Put	Bond Future	2,201.4300	2.2014	1,909.6600	1.9097	(13.254)	0	0	0
2013/12/09	R203	08/05/2014	5.75	Put	Bond Future	4,972.9900	4.9730	4,571.5100	4.5715	(8.073)	0	0	0
2013/12/09	R203	08/05/2014	5.74	Put	Bond Future	5,002.3500	5.0024	4,600.3400	4.6003	(8.036)	0	0	0
2013/12/09	R203	08/05/2014	7.40	Call	Bond Future	1,386.8300	1.3868	1,611.0100	1.6110	16.165	0	0	16
2013/12/09	R203	08/05/2014	5.75	Call	Bond Future	95.9900	0.0960	124.8600	0.1249	30.076	0	0	0
2013/12/09	R203	07/08/2014	7.30	Call	Bond Future	1,269.7500	1.2697	1,464.0500	1.4641	15.302	0	0	0
2013/12/09	R203	07/08/2014			Bond Future	7.5101	105.3596	7.3528	105.7934	(2.095)	0.0000	0.0000	0
2013/12/09	R203	07/08/2014	7.31	Call	Bond Future	1,282.1200	1.2821	1,477.6500	1.4776	15.251	0	0	0
2013/12/09	R203	07/08/2014	6.84	Put	Bond Future	2,641.2700	2.6413	2,346.5900	2.3466	(11.157)	0	0	0
2013/12/09	R203	07/08/2014	7.29	Put	Bond Future	1,865.0300	1.8650	1,624.3700	1.6244	(12.904)	0	0	0
2013/12/09	R203	07/08/2014	7.31	Put	Bond Future	1,834.3200	1.8343	1,596.1300	1.5961	(12.985)	0	0	0
2013/12/09	R203	07/08/2014	7.30	Put	Bond Future	1,849.6300	1.8496	1,610.2100	1.6102	(12.944)	0	0	0
2013/12/09	R203	07/08/2014	7.29	Call	Bond Future	1,257.4500	1.2575	1,450.5100	1.4505	15.353	0	0	0
2013/12/09	R203	07/08/2014	6.84	Call	Bond Future	777.7400	0.7777	916.7800	0.9168	17.877	0	0	30
2013/12/09	R203	06/11/2014	6.86	Call	Bond Future	825.1900	0.8252	964.1900	0.9642	16.845	0	0	0
2013/12/09	R203	06/11/2014			Bond Future	7.7013	102.6595	7.5277	103.1004	(2.253)	0.0000	0.0000	0
2013/12/09	R203	06/11/2014	6.84	Call	Bond Future	809.1000	0.8091	946.1700	0.9462	16.941	0	0	0
2013/12/09	R203	06/11/2014	6.85	Call	Bond Future	817.1200	0.8171	955.1500	0.9552	16.892	0	0	0
2013/12/09	R203	06/11/2014	6.84	Put	Bond Future	3,020.8300	3.0208	2,717.0500	2.7170	(10.056)	0	0	0
2013/12/09	R203	06/11/2014	6.86	Put	Bond Future	2,984.8800	2.9849	2,683.0300	2.6830	(10.113)	0	0	0
2013/12/09	R203	06/11/2014	6.85	Put	Bond Future	3,002.8300	3.0028	2,700.0100	2.7000	(10.084)	0	0	0
2013/12/09	R204	06/02/2014	6.39	Call	Bond Future	84.8700	0.0849	114.9900	0.1150	35.490	0	0	0
2013/12/09	R204	06/02/2014			Bond Future	7.4425	103.3661	7.3162	103.8819	(1.697)	0.0000	0.0000	28,343
2013/12/09	R204	06/02/2014	6.40	Call	Bond Future	87.6700	0.0877	118.6900	0.1187	35.383	0	0	0
2013/12/09	R204	06/02/2014	6.41	Call	Bond Future	90.5500	0.0905	122.4900	0.1225	35.273	0	0	0
2013/12/09	R204	06/02/2014	6.39	Put	Bond Future	4,481.7600	4.4818	3,996.0600	3.9961	(10.837)	0	0	0
2013/12/09	R204	06/02/2014	6.41	Put	Bond Future	4,401.7600	4.4018	3,917.8800	3.9179	(10.993)	0	0	0
2013/12/09	R204	06/02/2014	6.40	Put	Bond Future	4,441.7100	4.4417	3,956.9100	3.9569	(10.915)	0	0	0
2013/12/09	R204	08/05/2014			Bond Future	7.5838	104.7235	7.4492	105.2455	(1.774)	0.0000	0.0000	0
2013/12/09	R204	08/05/2014	6.05	Call	Bond Future	184.2400	0.1842	228.9600	0.2290	24.273	0	0	0
2013/12/09	R204	08/05/2014	6.06	Call	Bond Future	187.7800	0.1878	233.2400	0.2332	24.209	0	0	0
2013/12/09	R204	08/05/2014	6.04	Call	Bond Future	180.7500	0.1807	224.7500	0.2248	24.343	0	0	0
2013/12/09	R204	08/05/2014	6.05	Put	Bond Future	6,333.0600	6.3331	5,855.7700	5.8558	(7.536)	0	0	0
2013/12/09	R204	08/05/2014	6.04	Put	Bond Future	6,371.1200	6.3711	5,893.1100	5.8931	(7.503)	0	0	0
2013/12/09	R204	08/05/2014	6.06	Put	Bond Future	6,295.0600	6.2951	5,818.5100	5.8185	(7.570)	0	0	0
2013/12/09	R204	07/08/2014			Bond Future	7.7229	102.1304	7.5797	102.6571	(1.854)	0.0000	0.0000	0
2013/12/09	R204	07/08/2014	7.44	Put	Bond Future	2,806.0200	2.8060	2,505.5700	2.5056	(10.707)	0	0	0
2013/12/09	R204	07/08/2014	7.46	Put	Bond Future	2,764.1700	2.7642	2,466.4600	2.4665	(10.770)	0	0	0
2013/12/09	R204	07/08/2014	7.45	Put	Bond Future	2,785.0400	2.7850	2,485.9600	2.4860	(10.739)	0	0	0
2013/12/09	R204	07/08/2014	7.78	Call	Bond Future	2,361.1300	2.3611	2,633.9600	2.6340	11.555	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
2013/12/09	R204	07/08/2014	7.46	Call	Bond Future	1,794.8000	1.7948	2,023.8100	2.0238	12.760	0	0	0
2013/12/09	R204	07/08/2014	7.44	Call	Bond Future	1,762.4400	1.7624	1,988.7100	1.9887	12.838	0	0	0
2013/12/09	R204	07/08/2014	7.78	Put	Bond Future	2,152.0000	2.1520	1,898.1100	1.8981	(11.798)	0	0	530
2013/12/09	R204	07/08/2014	7.45	Call	Bond Future	1,778.5700	1.7786	2,006.2100	2.0062	12.799	0	0	0
2013/12/09	R204	06/11/2014	7.99	Put	Bond Future	2,450.2100	2.4502	2,199.0700	2.1991	(10.250)	0	0	1,270
2013/12/09	R204	06/11/2014			Bond Future	7.8744	103.5462	7.7204	104.0813	(1.955)	0.0000	0.0000	0
2013/12/09	R204	06/11/2014	6.99	Put	Bond Future	4,465.9400	4.4659	4,103.6000	4.1036	(8.113)	0	0	0
2013/12/09	R204	06/11/2014	7.01	Put	Bond Future	4,417.6100	4.4176	4,057.4100	4.0574	(8.154)	0	0	0
2013/12/09	R204	06/11/2014	6.99	Call	Bond Future	1,344.0500	1.3441	1,516.8100	1.5168	12.854	0	0	0
2013/12/09	R204	06/11/2014	7.00	Put	Bond Future	4,441.7400	4.4417	4,080.4700	4.0805	(8.134)	0	0	0
2013/12/09	R204	06/11/2014	7.99	Call	Bond Future	2,849.7100	2.8497	3,133.6700	3.1337	9.965	0	0	0
2013/12/09	R204	06/11/2014	7.00	Call	Bond Future	1,355.8000	1.3558	1,529.6300	1.5296	12.821	0	0	0
2013/12/09	R204	06/11/2014	7.01	Call	Bond Future	1,367.6200	1.3676	1,542.5200	1.5425	12.789	0	0	0
2013/12/09	R207	06/02/2014			Bond Future	7.7293	98.2873	7.5986	98.8935	(1.692)	0.0000	0.0000	20,161
2013/12/09	R207	06/02/2014	6.65	Call	Bond Future	114.2100	0.1142	153.0000	0.1530	33.964	0	0	0
2013/12/09	R207	06/02/2014	6.64	Put	Bond Future	5,305.2800	5.3053	4,736.7400	4.7367	(10.716)	0	0	0
2013/12/09	R207	06/02/2014	6.66	Put	Bond Future	5,213.8300	5.2138	4,647.4000	4.6474	(10.864)	0	0	0
2013/12/09	R207	06/02/2014	6.65	Put	Bond Future	5,259.4900	5.2595	4,692.0000	4.6920	(10.790)	0	0	0
2013/12/09	R207	06/02/2014	6.66	Call	Bond Future	117.7100	0.1177	157.5600	0.1576	33.854	0	0	0
2013/12/09	R207	06/02/2014	6.64	Call	Bond Future	110.8000	0.1108	148.5400	0.1485	34.061	0	0	0
2013/12/09	R207	08/05/2014	6.19	Put	Bond Future	7,975.9900	7.9760	7,409.4800	7.4095	(7.103)	0	0	0
2013/12/09	R207	08/05/2014	6.21	Put	Bond Future	7,886.1000	7.8861	7,321.1300	7.3211	(7.164)	0	0	0
2013/12/09	R207	08/05/2014			Bond Future	7.8645	99.5779	7.7265	100.1916	(1.754)	0.0000	0.0000	0
2013/12/09	R207	08/05/2014	6.20	Put	Bond Future	7,931.0100	7.9310	7,365.2600	7.3653	(7.133)	0	0	0
2013/12/09	R207	08/05/2014	6.20	Call	Bond Future	199.4400	0.1994	247.4100	0.2474	24.052	0	0	0
2013/12/09	R207	08/05/2014	6.21	Call	Bond Future	203.1700	0.2032	251.9200	0.2519	23.995	0	0	0
2013/12/09	R207	08/05/2014	6.19	Call	Bond Future	195.7600	0.1958	242.9700	0.2430	24.116	0	0	0
2013/12/09	R207	07/08/2014	7.69	Call	Bond Future	2,063.6000	2.0636	2,328.4800	2.3285	12.836	0	0	0
2013/12/09	R207	07/08/2014	7.70	Put	Bond Future	3,354.7000	3.3547	3,001.3800	3.0014	(10.532)	0	0	0
2013/12/09	R207	07/08/2014			Bond Future	7.9973	97.3051	7.8520	97.9249	(1.818)	0.0000	0.0000	0
2013/12/09	R207	07/08/2014	7.70	Call	Bond Future	2,081.9300	2.0819	2,348.3800	2.3484	12.798	0	0	0
2013/12/09	R207	07/08/2014	7.71	Call	Bond Future	2,100.3500	2.1003	2,368.3800	2.3684	12.761	0	0	0
2013/12/09	R207	07/08/2014	7.69	Put	Bond Future	3,379.5300	3.3795	3,024.6400	3.0246	(10.501)	0	0	0
2013/12/09	R207	07/08/2014	7.71	Put	Bond Future	3,329.9800	3.3300	2,978.2400	2.9782	(10.563)	0	0	0
2013/12/09	R207	06/11/2014	7.36	Put	Bond Future	5,003.4300	5.0034	4,594.5600	4.5946	(8.172)	0	0	0
2013/12/09	R207	06/11/2014			Bond Future	8.1337	98.6542	7.9795	99.2835	(1.896)	0.0000	0.0000	0
2013/12/09	R207	06/11/2014	7.35	Put	Bond Future	5,031.2200	5.0312	4,621.1000	4.6211	(8.152)	0	0	0
2013/12/09	R207	06/11/2014	7.36	Call	Bond Future	1,794.6600	1.7947	2,015.1700	2.0152	12.287	0	0	0
2013/12/09	R207	06/11/2014	7.34	Call	Bond Future	1,765.6800	1.7657	1,983.6900	1.9837	12.347	0	0	0
2013/12/09	R207	06/11/2014	7.35	Call	Bond Future	1,780.1300	1.7801	1,999.3900	1.9994	12.317	0	0	0
2013/12/09	R207	06/11/2014	7.34	Put	Bond Future	5,059.1100	5.0591	4,647.7400	4.6477	(8.131)	0	0	0
2013/12/09	R208	06/02/2014	6.74	Put	Bond Future	6,367.4600	6.3675	5,723.2400	5.7232	(10.117)	0	0	0
2013/12/09	R208	06/02/2014			Bond Future	7.9089	96.2461	7.7788	96.9210	(1.645)	0.0000	0.0000	11,034
2013/12/09	R208	06/02/2014	6.75	Put	Bond Future	6,314.3600	6.3144	5,671.0800	5.6711	(10.188)	0	0	0
2013/12/09	R208	06/02/2014	6.76	Put	Bond Future	6,261.3900	6.2614	5,619.0700	5.6191	(10.258)	0	0	0
2013/12/09	R208	06/02/2014	6.74	Call	Bond Future	83.6700	0.0837	114.3600	0.1144	36.680	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
2013/12/09	R208	06/02/2014	6.75	Call	Bond Future	86.4800	0.0865	118.1100	0.1181	36.575	0	0	0
2013/12/09	R208	06/02/2014	6.76	Call	Bond Future	89.3800	0.0894	121.9700	0.1220	36.462	0	0	0
2013/12/09	R208	08/05/2014	6.31	Call	Bond Future	185.1400	0.1851	231.4000	0.2314	24.986	0	0	0
2013/12/09	R208	08/05/2014			Bond Future	8.0298	94.1140	7.8936	94.7973	(1.696)	0.0000	0.0000	0
2013/12/09	R208	08/05/2014	6.29	Call	Bond Future	178.0300	0.1780	222.7300	0.2227	25.108	0	0	0
2013/12/09	R208	08/05/2014	6.31	Put	Bond Future	9,280.7500	9.2808	8,643.7800	8.6438	(6.863)	0	0	0
2013/12/09	R208	08/05/2014	6.30	Put	Bond Future	9,333.1500	9.3332	8,695.4000	8.6954	(6.833)	0	0	0
2013/12/09	R208	08/05/2014	6.29	Put	Bond Future	9,385.6400	9.3856	8,747.1100	8.7471	(6.803)	0	0	0
2013/12/09	R208	08/05/2014	6.30	Call	Bond Future	181.5500	0.1816	227.0300	0.2270	25.051	0	0	0
2013/12/09	R208	07/08/2014	8.28	Call	Bond Future	3,214.9000	3.2149	3,590.1600	3.5902	11.673	0	0	0
2013/12/09	R208	07/08/2014			Bond Future	8.1469	95.4067	8.0046	96.0970	(1.747)	0.0000	0.0000	0
2013/12/09	R208	07/08/2014	7.80	Call	Bond Future	2,108.6800	2.1087	2,395.3000	2.3953	13.592	0	0	0
2013/12/09	R208	07/08/2014	7.79	Put	Bond Future	3,831.1400	3.8311	3,425.6000	3.4256	(10.585)	0	0	0
2013/12/09	R208	07/08/2014	7.81	Put	Bond Future	3,773.0300	3.7730	3,371.1900	3.3712	(10.650)	0	0	0
2013/12/09	R208	07/08/2014	7.80	Put	Bond Future	3,802.0000	3.8020	3,398.3200	3.3983	(10.618)	0	0	0
2013/12/09	R208	07/08/2014	8.28	Put	Bond Future	2,575.1400	2.5751	2,260.1000	2.2601	(12.234)	0	0	630
2013/12/09	R208	07/08/2014	7.81	Call	Bond Future	2,129.0400	2.1290	2,417.5000	2.4175	13.549	0	0	0
2013/12/09	R208	07/08/2014	7.79	Call	Bond Future	2,088.4500	2.0884	2,373.2100	2.3732	13.635	0	0	0
2013/12/09	R208	06/11/2014	7.46	Call	Bond Future	1,749.7600	1.7498	1,983.2300	1.9832	13.343	0	0	0
2013/12/09	R208	06/11/2014			Bond Future	8.2722	93.3327	8.1224	94.0336	(1.810)	0.0000	0.0000	0
2013/12/09	R208	06/11/2014	7.44	Call	Bond Future	1,718.0200	1.7180	1,948.4900	1.9485	13.415	0	0	0
2013/12/09	R208	06/11/2014	7.45	Call	Bond Future	1,733.8400	1.7338	1,965.8100	1.9658	13.379	0	0	0
2013/12/09	R208	06/11/2014	8.50	Put	Bond Future	2,853.5400	2.8535	2,547.1500	2.5472	(10.737)	0	0	1,520
2013/12/09	R208	06/11/2014	7.44	Put	Bond Future	5,696.3600	5.6964	5,225.9700	5.2260	(8.258)	0	0	0
2013/12/09	R208	06/11/2014	7.46	Put	Bond Future	5,630.0600	5.6301	5,162.6700	5.1627	(8.302)	0	0	0
2013/12/09	R208	06/11/2014	8.50	Call	Bond Future	3,907.6400	3.9076	4,302.1100	4.3021	10.095	0	0	0
2013/12/09	R208	06/11/2014	7.45	Put	Bond Future	5,663.1500	5.6632	5,194.2600	5.1943	(8.280)	0	0	0
2013/12/09	R209	06/02/2014	8.56	Call	Bond Future	817.9500	0.8180	965.8600	0.9659	18.083	0	0	0
2013/12/09	R209	06/02/2014			Bond Future	9.1642	74.8641	9.0612	75.6270	(1.124)	0.0000	0.0000	23,356
2013/12/09	R209	06/02/2014	8.54	Call	Bond Future	782.7300	0.7827	925.1700	0.9252	18.198	0	0	0
2013/12/09	R209	06/02/2014	8.55	Call	Bond Future	800.2000	0.8002	945.3600	0.9454	18.140	0	0	0
2013/12/09	R209	06/02/2014	8.54	Put	Bond Future	5,604.5600	5.6046	4,984.1100	4.9841	(11.070)	0	0	0
2013/12/09	R209	06/02/2014	8.56	Put	Bond Future	5,477.6600	5.4777	4,862.6800	4.8627	(11.227)	0	0	0
2013/12/09	R209	06/02/2014	8.55	Put	Bond Future	5,540.9000	5.5409	4,923.1700	4.9232	(11.149)	0	0	0
2013/12/09	R209	08/05/2014	9.63	Call	Bond Future	0.0000	0.0000	5,708.4100	5.7084	100.000	0	0	0
2013/12/09	R209	08/05/2014			Bond Future	9.2597	72.7028	9.1536	73.4753	(1.145)	0.0000	0.0000	0
2013/12/09	R209	08/05/2014	7.85	Call	Bond Future	649.6600	0.6497	744.7400	0.7447	14.635	0	0	0
2013/12/09	R209	08/05/2014	9.75	Put	Bond Future	2,332.7300	2.3327	2,050.5200	2.0505	(12.098)	0	0	7,262
2013/12/09	R209	08/05/2014	9.85	Put	Bond Future	2,096.4300	2.0964	1,834.5800	1.8346	(12.490)	0	0	10,000
2013/12/09	R209	08/05/2014	7.86	Call	Bond Future	660.2300	0.6602	756.6500	0.7567	14.604	0	0	0
2013/12/09	R209	08/05/2014	7.84	Call	Bond Future	639.2300	0.6392	732.9800	0.7330	14.666	0	0	0
2013/12/09	R209	08/05/2014	7.85	Put	Bond Future	12,068.2400	12.0682	11,390.8200	11.3908	(5.613)	0	0	0
2013/12/09	R209	08/05/2014	9.63	Put	Bond Future	0.0000	0.0000	2,337.4300	2.3374	100.000	0	0	845
2013/12/09	R209	08/05/2014	9.85	Call	Bond Future	6,169.0700	6.1691	6,679.7200	6.6797	8.278	0	0	0
2013/12/09	R209	08/05/2014	7.84	Put	Bond Future	12,148.4700	12.1485	11,469.7200	11.4697	(5.587)	0	0	0
2013/12/09	R209	08/05/2014	9.75	Call	Bond Future	5,741.5300	5.7415	6,231.8200	6.2318	8.539	0	0	0
2013/12/09	R209	08/05/2014	7.86	Put	Bond Future	11,988.2900	11.9883	11,312.2100	11.3122	(5.640)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/12/09	R209	07/08/2014	9.04	Put	Bond Future	6,026.5300		6.0265	5,583.1700	5.5832	(7.357)	0	0	0
2013/12/09	R209	07/08/2014			Bond Future	9.3513		73.7015	9.2424	74.4828	(1.165)	0.0000	0.0000	0
2013/12/09	R209	07/08/2014	9.06	Put	Bond Future	5,938.9800		5.9390	5,499.4000	5.4994	(7.402)	0	0	0
2013/12/09	R209	07/08/2014	9.05	Put	Bond Future	5,982.6300		5.9826	5,541.1600	5.5412	(7.379)	0	0	0
2013/12/09	R209	07/08/2014	9.05	Call	Bond Future	3,789.4800		3.7895	4,129.2700	4.1293	8.967	0	0	0
2013/12/09	R209	07/08/2014	9.06	Call	Bond Future	3,820.2900		3.8203	4,161.9700	4.1620	8.944	0	0	0
2013/12/09	R209	07/08/2014	9.04	Call	Bond Future	3,758.8000		3.7588	4,096.7000	4.0967	8.990	0	0	0
2013/12/09	R209	06/11/2014			Bond Future	9.4455		71.5783	9.3331	72.3712	(1.190)	0.0000	0.0000	0
2013/12/09	R209	06/11/2014	8.99	Put	Bond Future	7,353.5100		7.3535	6,896.8700	6.8969	(6.210)	0	0	0
2013/12/09	R209	06/11/2014	9.01	Put	Bond Future	7,262.0700		7.2621	6,808.7600	6.8088	(6.242)	0	0	0
2013/12/09	R209	06/11/2014	9.00	Put	Bond Future	7,307.6800		7.3077	6,852.7000	6.8527	(6.226)	0	0	0
2013/12/09	R209	06/11/2014	8.99	Call	Bond Future	4,052.8600		4.0529	4,389.1300	4.3891	8.297	0	0	0
2013/12/09	R209	06/11/2014	9.00	Call	Bond Future	4,082.0300		4.0820	4,419.9600	4.4200	8.278	0	0	0
2013/12/09	R209	06/11/2014	9.01	Call	Bond Future	4,111.3100		4.1113	4,450.9100	4.4509	8.260	0	0	0
2013/12/09	R210	06/02/2014	161.51	Put	Bond Future	1,390.1300		1.3901	1,379.9500	1.3800	(0.732)	0	0	0
2013/12/09	R210	06/02/2014			Bond Future	160.1199		160.1199	160.1300	160.1300	0.006	0.0000	0.0000	1,319
2013/12/09	R210	06/02/2014	161.50	Put	Bond Future	1,380.1300		1.3801	1,369.9500	1.3700	(0.738)	0	0	0
2013/12/09	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R210	06/02/2014	161.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R210	06/02/2014	161.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R210	06/02/2014	161.49	Put	Bond Future	1,370.1300		1.3701	1,359.9500	1.3600	(0.743)	0	0	0
2013/12/09	R211	06/02/2014	129.00	Call	Bond Future	37.5800		0.0376	39.3200	0.0393	4.630	0	0	0
2013/12/09	R211	06/02/2014			Bond Future	129.0376		129.0376	129.0393	129.0393	0.001	0.0000	0.0000	2,022
2013/12/09	R211	06/02/2014	129.01	Call	Bond Future	27.5800		0.0276	29.3200	0.0293	6.309	0	0	0
2013/12/09	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R211	06/02/2014	128.99	Call	Bond Future	47.5800		0.0476	49.3200	0.0493	3.657	0	0	0
2013/12/09	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R212	06/02/2014			Bond Future	130.8870		130.8870	130.8936	130.8936	0.005	0.0000	0.0000	21,791
2013/12/09	R212	06/02/2014	132.99	Put	Bond Future	2,103.0000		2.1030	2,096.4100	2.0964	(0.313)	0	0	0
2013/12/09	R212	06/02/2014	133.01	Put	Bond Future	2,123.0000		2.1230	2,116.4100	2.1164	(0.310)	0	0	0
2013/12/09	R212	06/02/2014	133.00	Put	Bond Future	2,113.0000		2.1130	2,106.4100	2.1064	(0.312)	0	0	0
2013/12/09	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R213	06/02/2014			Bond Future	9.0049		85.8609	8.8863	86.7594	(1.317)	0.0000	0.0000	21,203
2013/12/09	R213	06/02/2014	8.29	Put	Bond Future	6,302.8100		6.3028	5,554.2900	5.5543	(11.876)	0	0	0
2013/12/09	R213	06/02/2014	8.31	Put	Bond Future	6,168.5300		6.1685	5,425.9500	5.4260	(12.038)	0	0	0
2013/12/09	R213	06/02/2014	8.29	Call	Bond Future	662.9800		0.6630	812.9200	0.8129	22.616	0	0	0
2013/12/09	R213	06/02/2014	8.30	Put	Bond Future	6,235.4800		6.2355	5,489.9200	5.4899	(11.957)	0	0	0
2013/12/09	R213	06/02/2014	8.30	Call	Bond Future	678.3300		0.6783	831.2300	0.8312	22.541	0	0	0
2013/12/09	R213	06/02/2014	8.31	Call	Bond Future	693.9500		0.6939	849.8300	0.8498	22.463	0	0	0
2013/12/09	R213	08/05/2014	7.65	Put	Bond Future	12,519.5900		12.5196	11,723.9400	11.7239	(6.355)	0	0	0
2013/12/09	R213	08/05/2014			Bond Future	9.1049		83.4510	8.9827	84.3608	(1.342)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/12/09	R213	08/05/2014	7.64	Put	Bond Future	12,598.9200	12.5989	11,801.7500	11.8017	(6.327)	0	0	0
2013/12/09	R213	08/05/2014	7.66	Put	Bond Future	12,440.5100	12.4405	11,646.4000	11.6464	(6.383)	0	0	0
2013/12/09	R213	08/05/2014	7.65	Call	Bond Future	668.1000	0.6681	782.3200	0.7823	17.096	0	0	0
2013/12/09	R213	08/05/2014	7.64	Call	Bond Future	657.7300	0.6577	770.4300	0.7704	17.135	0	0	0
2013/12/09	R213	08/05/2014	7.66	Call	Bond Future	678.6000	0.6786	794.3600	0.7944	17.059	0	0	0
2013/12/09	R213	07/08/2014	8.86	Call	Bond Future	3,820.9500	3.8210	4,216.3800	4.2164	10.349	0	0	0
2013/12/09	R213	07/08/2014			Bond Future	9.2024	84.5972	9.0766	85.5174	(1.367)	0.0000	0.0000	0
2013/12/09	R213	07/08/2014	8.84	Call	Bond Future	3,759.6600	3.7597	4,150.7200	4.1507	10.401	0	0	0
2013/12/09	R213	07/08/2014	8.85	Call	Bond Future	3,790.2300	3.7902	4,183.4800	4.1835	10.375	0	0	0
2013/12/09	R213	07/08/2014	8.84	Put	Bond Future	6,451.9300	6.4519	5,922.7800	5.9228	(8.201)	0	0	0
2013/12/09	R213	07/08/2014	8.86	Put	Bond Future	6,361.2900	6.3613	5,836.5100	5.8365	(8.250)	0	0	0
2013/12/09	R213	07/08/2014	8.85	Put	Bond Future	6,406.4900	6.4065	5,879.5300	5.8795	(8.225)	0	0	0
2013/12/09	R213	06/11/2014	8.84	Call	Bond Future	4,174.8700	4.1749	4,572.2300	4.5722	9.518	0	0	0
2013/12/09	R213	06/11/2014	8.85	Put	Bond Future	7,538.1200	7.5381	7,003.5200	7.0035	(7.092)	0	0	0
2013/12/09	R213	06/11/2014			Bond Future	9.3042	82.2317	9.1743	83.1656	(1.396)	0.0000	0.0000	0
2013/12/09	R213	06/11/2014	8.85	Call	Bond Future	4,204.4100	4.2044	4,603.6900	4.6037	9.497	0	0	0
2013/12/09	R213	06/11/2014	8.86	Call	Bond Future	4,234.0700	4.2341	4,635.2700	4.6353	9.476	0	0	0
2013/12/09	R213	06/11/2014	8.84	Put	Bond Future	7,584.1900	7.5842	7,047.6700	7.0477	(7.074)	0	0	0
2013/12/09	R213	06/11/2014	8.86	Put	Bond Future	7,492.2600	7.4923	6,959.5800	6.9596	(7.110)	0	0	0
2013/12/09	R214	06/02/2014			Bond Future	9.2908	75.4759	9.1877	76.2616	(1.110)	0.0000	0.0000	5,155
2013/12/09	R214	06/02/2014	8.99	Put	Bond Future	3,986.1000	3.9861	3,453.0800	3.4531	(13.372)	0	0	0
2013/12/09	R214	06/02/2014	9.01	Put	Bond Future	3,884.1700	3.8842	3,358.0600	3.3581	(13.545)	0	0	0
2013/12/09	R214	06/02/2014	8.99	Call	Bond Future	1,653.4400	1.6534	1,906.0800	1.9061	15.280	0	0	0
2013/12/09	R214	06/02/2014	9.00	Put	Bond Future	3,934.9100	3.9349	3,405.3400	3.4053	(13.458)	0	0	0
2013/12/09	R214	06/02/2014	9.00	Call	Bond Future	1,681.8100	1.6818	1,937.9000	1.9379	15.227	0	0	0
2013/12/09	R214	06/02/2014	9.01	Call	Bond Future	1,710.4800	1.7105	1,970.0300	1.9700	15.174	0	0	0
2013/12/09	R214	08/05/2014			Bond Future	9.3848	73.1822	9.2786	73.9778	(1.131)	0.0000	0.0000	0
2013/12/09	R214	08/05/2014	9.00	Call	Bond Future	2,851.7000	2.8517	3,154.1800	3.1542	10.607	0	0	0
2013/12/09	R214	08/05/2014	8.99	Put	Bond Future	5,856.3400	5.8563	5,360.9300	5.3609	(8.459)	0	0	0
2013/12/09	R214	08/05/2014	9.01	Put	Bond Future	5,756.8700	5.7569	5,266.0600	5.2661	(8.526)	0	0	0
2013/12/09	R214	08/05/2014	9.00	Put	Bond Future	5,806.4500	5.8064	5,313.3400	5.3133	(8.492)	0	0	0
2013/12/09	R214	08/05/2014	9.01	Call	Bond Future	2,881.4700	2.8815	3,186.2500	3.1863	10.577	0	0	0
2013/12/09	R214	08/05/2014	8.99	Call	Bond Future	2,822.1100	2.8221	3,122.2900	3.1223	10.637	0	0	0
2013/12/09	R248	06/02/2014	9.11	Put	Bond Future	2,297.2300	2.2972	1,238.8500	1.2389	(46.072)	0	0	0
2013/12/09	R248	06/02/2014			Bond Future	9.3425	97.8972	9.2341	98.9555	(1.160)	0.0000	0.0000	12,106
2013/12/09	R248	06/02/2014	9.10	Put	Bond Future	2,398.3100	2.3983	1,339.9300	1.3399	(44.130)	0	0	0
2013/12/09	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R248	06/02/2014	9.09	Put	Bond Future	2,499.5800	2.4996	1,441.2000	1.4412	(42.342)	0	0	0
2013/12/09	R248	08/05/2014	9.04	Put	Bond Future	3,929.0200	3.9290	2,857.2600	2.8573	(27.278)	0	0	0
2013/12/09	R248	08/05/2014			Bond Future	9.4388	94.7609	9.3271	95.8326	(1.184)	0.0000	0.0000	1,375
2013/12/09	R248	08/05/2014	9.06	Put	Bond Future	3,724.9500	3.7250	2,653.1900	2.6532	(28.772)	0	0	0
2013/12/09	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/09	R248	08/05/2014	9.05	Put	Bond Future	3,826.8900	3.8269	2,755.1300	2.7551	(28.006)	0	0	0
2013/12/09	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/12/09	R248 08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												377520