



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

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

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/12/12	2025	06/02/2014			Bond Future	110.3101	110.3101	109.7140	109.7140	(0.540)	0.0000	0.0000	0
2013/12/12	2025	06/02/2014	110.99	Put	Bond Future	679.8900	0.6799	1,276.0200	1.2760	87.680	0	0	0
2013/12/12	2025	06/02/2014	111.01	Put	Bond Future	699.8900	0.6999	1,296.0200	1.2960	85.175	0	0	0
2013/12/12	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2025	06/02/2014	111.00	Put	Bond Future	689.8900	0.6899	1,286.0200	1.2860	86.409	0	0	0
2013/12/12	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2037	06/02/2014			Bond Future	9.1704	93.8743	9.1744	93.8382	0.044	0.0000	0.0000	1,652
2013/12/12	2037	06/02/2014	9.38	Call	Bond Future	1,860.7300	1.8607	1,824.6500	1.8247	(1.939)	0	0	0
2013/12/12	2037	06/02/2014	9.39	Call	Bond Future	1,948.0200	1.9480	1,911.9400	1.9119	(1.852)	0	0	0
2013/12/12	2037	06/02/2014	9.37	Call	Bond Future	1,773.3000	1.7733	1,737.2200	1.7372	(2.035)	0	0	0
2013/12/12	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2037	08/05/2014			Bond Future	9.2720	95.1071	9.2763	95.0695	0.046	0.0000	0.0000	0
2013/12/12	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2037	08/05/2014	9.38	Call	Bond Future	948.6000	0.9486	911.0500	0.9111	(3.958)	0	0	0
2013/12/12	2037	08/05/2014	9.39	Call	Bond Future	1,035.6600	1.0357	998.1100	0.9981	(3.626)	0	0	0
2013/12/12	2037	08/05/2014	9.37	Call	Bond Future	861.4000	0.8614	823.8500	0.8239	(4.359)	0	0	0
2013/12/12	2037	07/08/2014	9.06	Put	Bond Future	2,783.6000	2.7836	2,822.3800	2.8224	1.393	0	0	0
2013/12/12	2037	07/08/2014			Bond Future	9.3725	92.1511	9.3770	92.1123	0.048	0.0000	0.0000	0
2013/12/12	2037	07/08/2014	9.05	Put	Bond Future	2,874.9000	2.8749	2,913.6800	2.9137	1.349	0	0	0
2013/12/12	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2037	07/08/2014	9.04	Put	Bond Future	2,966.3400	2.9663	3,005.1200	3.0051	1.307	0	0	0
2013/12/12	2038	06/02/2014	107.00	Call	Bond Future	782.7500	0.7828	790.6800	0.7907	1.013	0	0	0
2013/12/12	2038	06/02/2014			Bond Future	107.7827	107.7827	107.7907	107.7907	0.007	0.0000	0.0000	24
2013/12/12	2038	06/02/2014	107.01	Call	Bond Future	772.7500	0.7728	780.6800	0.7807	1.026	0	0	0
2013/12/12	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2038	06/02/2014	106.99	Call	Bond Future	792.7500	0.7928	800.6800	0.8007	1.000	0	0	0
2013/12/12	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2050	06/02/2014			Bond Future	111.6118	111.6118	111.6204	111.6204	0.008	0.0000	0.0000	472
2013/12/12	2050	06/02/2014	110.00	Call	Bond Future	1,611.8000	1.6118	1,620.4200	1.6204	0.535	0	0	0
2013/12/12	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	2050	06/02/2014	110.01	Call	Bond Future	1,601.8000	1.6018	1,610.4200	1.6104	0.538	0	0	0
2013/12/12	2050	06/02/2014	109.99	Call	Bond Future	1,621.8000	1.6218	1,630.4200	1.6304	0.532	0	0	0
2013/12/12	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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2013/12/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	AL37	06/02/2014			Index Future	413.8200	413.8200	414.1530	414.1530	0.080	0.0000	0.0000	0
2013/12/12	AL37	08/05/2014			Index Future	419.2550	419.2550	419.5880	419.5880	0.079	0.0000	0.0000	0
2013/12/12	AL7T	06/02/2014			Index Future	488.6200	488.6200	489.0040	489.0040	0.079	0.0000	0.0000	1
2013/12/12	AL7T	08/05/2014			Index Future	495.0360	495.0360	495.4210	495.4210	0.078	0.0000	0.0000	0
2013/12/12	ALBI	06/02/2014			Index Future	438.7370	438.7370	438.8930	438.8930	0.036	0.0000	0.0000	796
2013/12/12	ALBI	08/05/2014			Index Future	444.4990	444.4990	444.6530	444.6530	0.035	0.0000	0.0000	35
2013/12/12	ALBI	07/08/2014			Index Future	450.5810	450.5810	450.7340	450.7340	0.034	0.0000	0.0000	0
2013/12/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	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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2013/12/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/12	EL28	06/02/2014			Bond Future	113.2088	113.2088	113.2175	113.2175	0.008	0.0000	0.0000	0
2013/12/12	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	EL28	06/02/2014	111.01	Call	Bond Future	2,198.7900	2.1988	2,207.4800	2.2075	0.395	0	0	0
2013/12/12	EL28	06/02/2014	110.99	Call	Bond Future	2,218.7900	2.2188	2,227.4800	2.2275	0.392	0	0	0
2013/12/12	EL28	06/02/2014	111.00	Call	Bond Future	2,208.7900	2.2088	2,217.4800	2.2175	0.393	0	0	0
2013/12/12	ES33	06/02/2014	9.54	Put	Bond Future	1,566.6700	1.5667	1,594.1700	1.5942	1.755	0	0	0
2013/12/12	ES33	06/02/2014			Bond Future	9.7504	83.5695	9.7541	83.5420	0.038	0.0000	0.0000	6,292
2013/12/12	ES33	06/02/2014	9.56	Put	Bond Future	1,415.7200	1.4157	1,443.2200	1.4432	1.942	0	0	0
2013/12/12	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	ES33	06/02/2014	9.55	Put	Bond Future	1,491.1400	1.4911	1,518.6400	1.5186	1.844	0	0	0
2013/12/12	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	ES33	08/05/2014	9.55	Put	Bond Future	2,365.9500	2.3659	2,394.4900	2.3945	1.206	0	0	0
2013/12/12	ES33	08/05/2014			Bond Future	9.8716	80.8850	9.8756	80.8564	0.040	0.0000	0.0000	0
2013/12/12	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	ES33	08/05/2014	9.54	Put	Bond Future	2,441.2400	2.4412	2,469.7800	2.4698	1.169	0	0	0
2013/12/12	ES33	08/05/2014	9.56	Put	Bond Future	2,290.7600	2.2908	2,319.3000	2.3193	1.246	0	0	0

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2013/12/12	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	GOVI	06/02/2014			GOVI	438.1930	438.1930	438.3640	438.3640	0.039	0.0000	0.0000	469
2013/12/12	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	GOVI	06/02/2014	439.99	Put	GOVI	17,970.0000	1.7970	16,260.0000	1.6260	(9.516)	0	0	0
2013/12/12	GOVI	06/02/2014	440.01	Put	GOVI	18,170.0000	1.8170	16,460.0000	1.6460	(9.411)	0	0	0
2013/12/12	GOVI	06/02/2014	440.00	Put	GOVI	18,070.0000	1.8070	16,360.0000	1.6360	(9.463)	0	0	0
2013/12/12	GOVI	08/05/2014	442.00	Call	GOVI	19,470.0000	1.9470	21,170.0000	2.1170	8.731	0	0	0
2013/12/12	GOVI	08/05/2014			GOVI	443.9470	443.9470	444.1170	444.1170	0.038	0.0000	0.0000	0
2013/12/12	GOVI	08/05/2014	442.01	Call	GOVI	19,370.0000	1.9370	21,070.0000	2.1070	8.776	0	0	0
2013/12/12	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	GOVI	08/05/2014	441.99	Call	GOVI	19,570.0000	1.9570	21,270.0000	2.1270	8.687	0	0	0
2013/12/12	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	GOVI	07/08/2014			GOVI	450.0220	450.0220	450.1900	450.1900	0.037	0.0000	0.0000	0
2013/12/12	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	GOVI	07/08/2014	459.99	Put	GOVI	99,680.0000	9.9680	98,000.0000	9.8000	(1.685)	0	0	0
2013/12/12	GOVI	07/08/2014	460.01	Put	GOVI	99,880.0000	9.9880	98,200.0000	9.8200	(1.682)	0	0	0
2013/12/12	GOVI	07/08/2014	460.00	Put	GOVI	99,780.0000	9.9780	98,100.0000	9.8100	(1.684)	0	0	0
2013/12/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/12	IGOV	06/02/2014			Index Future	200.6260	200.6260	200.8560	200.8560	0.115	0.0000	0.0000	1,334
2013/12/12	IGOV	08/05/2014			Index Future	203.2850	203.2850	203.5160	203.5160	0.114	0.0000	0.0000	7
2013/12/12	ILBI	06/02/2014			Index Future	541.9520	541.9520	543.5020	543.5020	0.286	0.0000	0.0000	190
2013/12/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/12	JBAF	18/12/2013			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	1,500
2013/12/12	JBAF	15/01/2014			Jibar Tradeable Future	5.2100	94.7900	5.2100	94.7900	0.000	0.0000	0.0000	1,000
2013/12/12	JBAF	19/02/2014			Jibar Tradeable Future	5.2800	94.7200	5.2800	94.7200	0.000	0.0000	0.0000	0
2013/12/12	JBAF	19/03/2014			Jibar Tradeable Future	5.3200	94.6800	5.3200	94.6800	0.000	0.0000	0.0000	0
2013/12/12	JBAF	16/04/2014			Jibar Tradeable Future	5.4200	94.5800	5.4200	94.5800	0.000	0.0000	0.0000	0
2013/12/12	JBAF	21/05/2014			Jibar Tradeable Future	5.5100	94.4900	5.5100	94.4900	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/12/12	JBAF	18/06/2014			Jibar Tradeable Future	5.6500	94.3500	5.6500	94.3500	0.000	0.0000	0.0000	1,000
2013/12/12	JBAF	17/09/2014			Jibar Tradeable Future	5.9700	94.0300	5.9600	94.0400	(0.168)	0.0000	0.0000	1,000
2013/12/12	JBAF	17/12/2014			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2013/12/12	JBAF	18/03/2015			Jibar Tradeable Future	6.6700	93.3300	6.6600	93.3400	(0.150)	0.0000	0.0000	150
2013/12/12	JBAF	17/06/2015			Jibar Tradeable Future	6.9800	93.0200	6.9600	93.0400	(0.287)	0.0000	0.0000	3,200
2013/12/12	JBAF	16/09/2015			Jibar Tradeable Future	7.2600	92.7400	7.2500	92.7500	(0.138)	0.0000	0.0000	0
2013/12/12	R023	06/02/2014			Bond Future	7.9186	102.4299	7.9021	102.5346	(0.209)	0.0000	0.0000	11,257
2013/12/12	R023	06/02/2014	7.84	Put	Bond Future	499.3000	0.4993	394.6500	0.3947	(20.959)	0	0	0
2013/12/12	R023	06/02/2014	7.86	Put	Bond Future	371.9800	0.3720	267.3300	0.2673	(28.133)	0	0	0
2013/12/12	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R023	06/02/2014	7.85	Put	Bond Future	435.6200	0.4356	330.9700	0.3310	(24.023)	0	0	0
2013/12/12	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R023	08/05/2014			Bond Future	8.0200	99.8586	8.0030	99.9637	(0.212)	0.0000	0.0000	0
2013/12/12	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R023	08/05/2014	7.59	Put	Bond Future	2,696.0000	2.6960	2,590.9400	2.5909	(3.897)	0	0	0
2013/12/12	R023	08/05/2014	7.61	Put	Bond Future	2,568.5500	2.5686	2,463.4900	2.4635	(4.090)	0	0	0
2013/12/12	R023	08/05/2014	7.60	Put	Bond Future	2,632.2500	2.6323	2,527.1900	2.5272	(3.991)	0	0	0
2013/12/12	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R157	06/02/2014	5.64	Call	Bond Future	95.2900	0.0953	99.9000	0.0999	4.838	0	0	0
2013/12/12	R157	06/02/2014	5.65	Put	Bond Future	1,021.0900	1.0211	987.4800	0.9875	(3.292)	0	0	0
2013/12/12	R157	06/02/2014			Bond Future	6.2230	116.3877	6.1990	116.4261	(0.385)	0.0000	0.0000	32,191
2013/12/12	R157	06/02/2014	5.65	Call	Bond Future	98.2700	0.0983	103.0100	0.1030	4.823	0	0	0
2013/12/12	R157	06/02/2014	5.66	Call	Bond Future	101.3200	0.1013	106.1900	0.1062	4.807	0	0	0
2013/12/12	R157	06/02/2014	5.64	Put	Bond Future	1,034.3100	1.0343	1,000.5700	1.0006	(3.262)	0	0	0
2013/12/12	R157	06/02/2014	5.66	Put	Bond Future	1,007.9500	1.0080	974.4700	0.9745	(3.322)	0	0	0
2013/12/12	R157	08/05/2014	5.20	Call	Bond Future	102.8700	0.1029	107.0300	0.1070	4.044	0	0	0
2013/12/12	R157	08/05/2014			Bond Future	6.4083	111.1086	6.3802	111.1464	(0.438)	0.0000	0.0000	0
2013/12/12	R157	08/05/2014	5.21	Call	Bond Future	104.7400	0.1047	108.9600	0.1090	4.029	0	0	0
2013/12/12	R157	08/05/2014	5.19	Call	Bond Future	101.0400	0.1010	105.1300	0.1051	4.048	0	0	0
2013/12/12	R157	08/05/2014	5.20	Put	Bond Future	1,748.0300	1.7480	1,714.4100	1.7144	(1.923)	0	0	0
2013/12/12	R157	08/05/2014	5.19	Put	Bond Future	1,759.9600	1.7600	1,726.2700	1.7263	(1.914)	0	0	0
2013/12/12	R157	08/05/2014	5.21	Put	Bond Future	1,736.1400	1.7361	1,702.5800	1.7026	(1.933)	0	0	0
2013/12/12	R157	07/08/2014	6.76	Put	Bond Future	602.9700	0.6030	584.5100	0.5845	(3.062)	0	0	0
2013/12/12	R157	07/08/2014			Bond Future	6.6140	112.6297	6.5798	112.6672	(0.517)	0.0000	0.0000	0
2013/12/12	R157	07/08/2014	6.75	Put	Bond Future	607.7100	0.6077	589.1500	0.5891	(3.054)	0	0	0
2013/12/12	R157	07/08/2014	6.74	Call	Bond Future	750.6000	0.7506	769.3900	0.7694	2.503	0	0	0
2013/12/12	R157	07/08/2014	6.75	Call	Bond Future	756.3900	0.7564	775.2800	0.7753	2.497	0	0	0
2013/12/12	R157	07/08/2014	6.76	Call	Bond Future	762.5700	0.7626	781.5600	0.7816	2.490	0	0	0
2013/12/12	R157	07/08/2014	6.74	Put	Bond Future	612.8400	0.6128	594.1800	0.5942	(3.045)	0	0	0
2013/12/12	R157	06/11/2014	6.19	Put	Bond Future	1,027.7600	1.0278	1,001.3500	1.0014	(2.570)	0	0	0
2013/12/12	R157	06/11/2014			Bond Future	6.9375	107.3831	6.8904	107.4228	(0.680)	0.0000	0.0000	0
2013/12/12	R157	06/11/2014	6.21	Put	Bond Future	1,017.4800	1.0175	991.2200	0.9912	(2.581)	0	0	0
2013/12/12	R157	06/11/2014	6.20	Put	Bond Future	1,022.6100	1.0226	996.2700	0.9963	(2.576)	0	0	0
2013/12/12	R157	06/11/2014	6.21	Call	Bond Future	401.6000	0.4016	415.0800	0.4151	3.357	0	0	0

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2013/12/12	R157	06/11/2014	6.19	Call	Bond Future	394.8700		0.3949	408.2000	0.4082	3.376	0	0	0
2013/12/12	R157	06/11/2014	6.20	Call	Bond Future	398.2300		0.3982	411.6300	0.4116	3.365	0	0	0
2013/12/12	R186	06/02/2014	8.75	Put	Bond Future	1,039.8000		1.0398	1,018.8900	1.0189	(2.011)	0	0	250
2013/12/12	R186	06/02/2014			Bond Future	8.2797		118.8453	8.2787	118.8545	(0.013)	0.0000	0.0000	60,693
2013/12/12	R186	06/02/2014	7.75	Call	Bond Future	862.1300		0.8621	847.1200	0.8471	(1.741)	0	0	0
2013/12/12	R186	06/02/2014	7.74	Put	Bond Future	5,702.7100		5.7027	5,678.5600	5.6786	(0.423)	0	0	0
2013/12/12	R186	06/02/2014	7.76	Put	Bond Future	5,559.8500		5.5599	5,535.4100	5.5354	(0.440)	0	0	0
2013/12/12	R186	06/02/2014	7.75	Put	Bond Future	5,631.0400		5.6310	5,606.7500	5.6067	(0.431)	0	0	0
2013/12/12	R186	06/02/2014	8.75	Call	Bond Future	5,058.1300		5.0581	5,046.5000	5.0465	(0.230)	0	0	0
2013/12/12	R186	06/02/2014	7.76	Call	Bond Future	883.4500		0.8834	868.2900	0.8683	(1.716)	0	0	0
2013/12/12	R186	06/02/2014	7.74	Call	Bond Future	841.2000		0.8412	826.3300	0.8263	(1.768)	0	0	0
2013/12/12	R186	08/05/2014	7.50	Put	Bond Future	9,367.0300		9.3670	9,349.5800	9.3496	(0.186)	0	0	0
2013/12/12	R186	08/05/2014	8.25	Put	Bond Future	4,875.1000		4.8751	4,856.3400	4.8563	(0.385)	0	0	0
2013/12/12	R186	08/05/2014			Bond Future	8.3814		120.4060	8.3804	120.4143	(0.012)	0.0000	0.0000	740
2013/12/12	R186	08/05/2014	9.25	Put	Bond Future	1,623.0900		1.6231	1,609.5500	1.6096	(0.834)	0	0	8,000
2013/12/12	R186	08/05/2014	7.09	Put	Bond Future	12,611.4000		12.6114	12,596.0400	12.5960	(0.122)	0	0	0
2013/12/12	R186	08/05/2014	9.00	Put	Bond Future	2,186.9000		2.1869	2,171.5400	2.1715	(0.702)	0	0	400
2013/12/12	R186	08/05/2014	7.10	Call	Bond Future	806.8800		0.8069	799.7600	0.7998	(0.882)	0	0	0
2013/12/12	R186	08/05/2014	8.50	Call	Bond Future	4,798.1100		4.7981	4,788.3300	4.7883	(0.204)	0	0	0
2013/12/12	R186	08/05/2014	7.11	Call	Bond Future	820.0200		0.8200	812.8400	0.8128	(0.876)	0	0	0
2013/12/12	R186	08/05/2014	9.25	Call	Bond Future	8,732.5400		8.7325	8,727.3000	8.7273	(0.060)	0	0	0
2013/12/12	R186	08/05/2014	8.25	Call	Bond Future	3,743.5000		3.7435	3,733.0400	3.7330	(0.279)	0	0	8,000
2013/12/12	R186	08/05/2014	7.09	Call	Bond Future	793.9000		0.7939	786.8400	0.7868	(0.889)	0	0	0
2013/12/12	R186	08/05/2014	8.50	Put	Bond Future	3,789.7800		3.7898	3,771.7000	3.7717	(0.477)	0	0	1,933
2013/12/12	R186	08/05/2014	7.11	Put	Bond Future	12,442.1500		12.4421	12,426.6700	12.4267	(0.124)	0	0	0
2013/12/12	R186	08/05/2014	7.50	Call	Bond Future	1,474.3500		1.4744	1,465.2000	1.4652	(0.621)	0	0	1,933
2013/12/12	R186	08/05/2014	9.00	Call	Bond Future	7,314.2300		7.3142	7,307.1700	7.3072	(0.097)	0	0	0
2013/12/12	R186	08/05/2014	7.10	Put	Bond Future	12,526.6400		12.5266	12,511.2200	12.5112	(0.123)	0	0	0
2013/12/12	R186	07/08/2014	8.31	Call	Bond Future	4,444.1100		4.4441	4,437.0500	4.4370	(0.159)	0	0	0
2013/12/12	R186	07/08/2014			Bond Future	8.4791		116.7630	8.4782	116.7705	(0.011)	0.0000	0.0000	0
2013/12/12	R186	07/08/2014	8.92	Put	Bond Future	3,516.8800		3.5169	3,503.8200	3.5038	(0.371)	0	0	840
2013/12/12	R186	07/08/2014	8.29	Call	Bond Future	4,367.6000		4.3676	4,360.5100	4.3605	(0.162)	0	0	0
2013/12/12	R186	07/08/2014	8.30	Call	Bond Future	4,405.7700		4.4058	4,398.6900	4.3987	(0.161)	0	0	0
2013/12/12	R186	07/08/2014	8.29	Put	Bond Future	5,963.5400		5.9635	5,948.9300	5.9489	(0.245)	0	0	0
2013/12/12	R186	07/08/2014	8.92	Call	Bond Future	7,122.8600		7.1229	7,117.3200	7.1173	(0.078)	0	0	0
2013/12/12	R186	07/08/2014	8.31	Put	Bond Future	5,869.7700		5.8698	5,855.1900	5.8552	(0.248)	0	0	0
2013/12/12	R186	07/08/2014	8.30	Put	Bond Future	5,916.5300		5.9165	5,901.9300	5.9019	(0.247)	0	0	0
2013/12/12	R186	06/11/2014	8.14	Call	Bond Future	4,179.2900		4.1793	4,174.7600	4.1748	(0.108)	0	0	0
2013/12/12	R186	06/11/2014	8.15	Put	Bond Future	7,790.4400		7.7904	7,776.4400	7.7764	(0.180)	0	0	0
2013/12/12	R186	06/11/2014			Bond Future	8.5786		118.3819	8.5774	118.3914	(0.014)	0.0000	0.0000	0
2013/12/12	R186	06/11/2014	9.17	Call	Bond Future	8,449.3500		8.4493	8,447.1700	8.4472	(0.026)	0	0	0
2013/12/12	R186	06/11/2014	8.15	Call	Bond Future	4,213.3800		4.2134	4,208.8600	4.2089	(0.107)	0	0	0
2013/12/12	R186	06/11/2014	8.16	Call	Bond Future	4,247.1800		4.2472	4,242.6700	4.2427	(0.106)	0	0	0
2013/12/12	R186	06/11/2014	9.17	Put	Bond Future	3,756.1600		3.7562	3,744.5000	3.7445	(0.310)	0	0	2,010
2013/12/12	R186	06/11/2014	8.14	Put	Bond Future	7,841.6600		7.8417	7,827.6500	7.8276	(0.179)	0	0	0
2013/12/12	R186	06/11/2014	8.16	Put	Bond Future	7,739.0200		7.7390	7,725.0300	7.7250	(0.181)	0	0	0

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2013/12/12	R197	06/02/2014			Bond Future	275.8869	275.8869	275.9031	275.9031	0.006	0.0000	0.0000	2,049
2013/12/12	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R197	06/02/2014	279.99	Put	Bond Future	4,103.0500	4.1031	4,086.8900	4.0869	(0.394)	0	0	0
2013/12/12	R197	06/02/2014	280.01	Put	Bond Future	4,123.0500	4.1231	4,106.8900	4.1069	(0.392)	0	0	0
2013/12/12	R197	06/02/2014	280.00	Put	Bond Future	4,113.0500	4.1131	4,096.8900	4.0969	(0.393)	0	0	0
2013/12/12	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R201	06/02/2014	5.24	Put	Bond Future	78.3000	0.0783	77.1300	0.0771	(1.494)	0	0	0
2013/12/12	R201	06/02/2014			Bond Future	4.8694	104.4588	4.8705	104.4579	0.023	0.0000	0.0000	0
2013/12/12	R201	06/02/2014	5.26	Put	Bond Future	74.0700	0.0741	72.9200	0.0729	(1.553)	0	0	0
2013/12/12	R201	06/02/2014	5.24	Call	Bond Future	393.6800	0.3937	391.5700	0.3916	(0.536)	0	0	0
2013/12/12	R201	06/02/2014	5.25	Put	Bond Future	76.2300	0.0762	75.0700	0.0751	(1.522)	0	0	0
2013/12/12	R201	06/02/2014	5.25	Call	Bond Future	400.1000	0.4001	398.0000	0.3980	(0.525)	0	0	0
2013/12/12	R201	06/02/2014	5.26	Call	Bond Future	406.4300	0.4064	404.3400	0.4043	(0.514)	0	0	0
2013/12/12	R201	08/05/2014			Bond Future	4.6914	105.8307	4.6946	105.8287	0.069	0.0000	0.0000	0
2013/12/12	R201	08/05/2014	4.75	Call	Bond Future	273.5200	0.2735	271.6400	0.2716	(0.687)	0	0	0
2013/12/12	R201	08/05/2014	4.76	Call	Bond Future	276.6900	0.2767	274.8000	0.2748	(0.683)	0	0	0
2013/12/12	R201	08/05/2014	4.74	Call	Bond Future	270.3800	0.2704	268.5000	0.2685	(0.695)	0	0	0
2013/12/12	R201	08/05/2014	4.76	Put	Bond Future	235.1000	0.2351	235.1600	0.2352	0.026	0	0	0
2013/12/12	R201	08/05/2014	4.75	Put	Bond Future	237.9900	0.2380	238.0600	0.2381	0.029	0	0	0
2013/12/12	R201	08/05/2014	4.74	Put	Bond Future	240.9100	0.2409	240.9800	0.2410	0.029	0	0	0
2013/12/12	R201	07/08/2014	5.31	Put	Bond Future	66.5400	0.0665	66.7800	0.0668	0.361	0	0	0
2013/12/12	R201	07/08/2014			Bond Future	4.0765	102.8700	4.0840	102.8672	0.185	0.0000	0.0000	0
2013/12/12	R201	07/08/2014	5.30	Put	Bond Future	67.3000	0.0673	67.5500	0.0675	0.371	0	0	0
2013/12/12	R201	07/08/2014	5.31	Call	Bond Future	513.4400	0.5134	510.9400	0.5109	(0.487)	0	0	0
2013/12/12	R201	07/08/2014	5.29	Call	Bond Future	507.7700	0.5078	505.2700	0.5053	(0.492)	0	0	0
2013/12/12	R201	07/08/2014	5.30	Call	Bond Future	510.6000	0.5106	508.1100	0.5081	(0.488)	0	0	0
2013/12/12	R201	07/08/2014	5.29	Put	Bond Future	68.0800	0.0681	68.3200	0.0683	0.353	0	0	0
2013/12/12	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R202	06/02/2014			Bond Future	211.6485	211.6485	211.6629	211.6629	0.007	0.0000	0.0000	44,679
2013/12/12	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R202	06/02/2014	208.99	Call	Bond Future	2,658.4600	2.6585	2,672.9200	2.6729	0.544	0	0	0
2013/12/12	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R202	06/02/2014	209.00	Call	Bond Future	2,648.4600	2.6485	2,662.9200	2.6629	0.546	0	0	0
2013/12/12	R202	06/02/2014	209.01	Call	Bond Future	2,638.4600	2.6385	2,652.9200	2.6529	0.548	0	0	0
2013/12/12	R203	06/02/2014			Bond Future	7.0103	107.2590	6.9825	107.3479	(0.396)	0.0000	0.0000	8,589
2013/12/12	R203	06/02/2014	5.95	Put	Bond Future	3,493.0200	3.4930	3,406.2000	3.4062	(2.486)	0	0	0
2013/12/12	R203	06/02/2014	6.14	Put	Bond Future	2,897.7300	2.8977	2,813.2600	2.8133	(2.915)	0	0	0
2013/12/12	R203	06/02/2014	6.16	Put	Bond Future	2,836.8900	2.8369	2,752.7500	2.7527	(2.966)	0	0	0
2013/12/12	R203	06/02/2014	6.84	Put	Bond Future	1,095.1400	1.0951	1,035.2900	1.0353	(5.465)	0	0	0
2013/12/12	R203	06/02/2014	6.15	Put	Bond Future	2,867.2700	2.8673	2,782.9500	2.7830	(2.941)	0	0	0
2013/12/12	R203	06/02/2014	5.95	Call	Bond Future	30.7500	0.0308	32.9000	0.0329	6.992	0	0	16
2013/12/12	R203	06/02/2014	6.16	Call	Bond Future	71.4500	0.0714	76.2800	0.0763	6.760	0	0	0
2013/12/12	R203	06/02/2014	6.84	Call	Bond Future	548.2900	0.5483	577.4100	0.5774	5.311	0	0	13
2013/12/12	R203	06/02/2014	6.14	Call	Bond Future	66.1600	0.0662	70.6600	0.0707	6.802	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
2013/12/12	R203	06/02/2014	6.15	Call	Bond Future	68.7700	0.0688	73.4200	0.0734	6.762	0	0	0
2013/12/12	R203	08/05/2014	7.40	Put	Bond Future	945.9400	0.9459	906.2000	0.9062	(4.201)	0	0	0
2013/12/12	R203	08/05/2014	5.76	Call	Bond Future	131.6700	0.1317	138.2700	0.1383	5.013	0	0	0
2013/12/12	R203	08/05/2014	6.84	Call	Bond Future	849.2900	0.8493	880.2800	0.8803	3.649	0	0	13
2013/12/12	R203	08/05/2014	5.74	Call	Bond Future	126.3000	0.1263	132.6600	0.1327	5.036	0	0	0
2013/12/12	R203	08/05/2014			Bond Future	7.1557	104.5074	7.1258	104.5965	(0.417)	0.0000	0.0000	0
2013/12/12	R203	08/05/2014	5.76	Put	Bond Future	4,402.0400	4.4020	4,319.4900	4.3195	(1.875)	0	0	0
2013/12/12	R203	08/05/2014	6.84	Put	Bond Future	1,796.5600	1.7966	1,738.4000	1.7384	(3.237)	0	0	0
2013/12/12	R203	08/05/2014	5.75	Put	Bond Future	4,430.7100	4.4307	4,348.0400	4.3480	(1.866)	0	0	0
2013/12/12	R203	08/05/2014	5.74	Put	Bond Future	4,459.4300	4.4594	4,376.6400	4.3766	(1.857)	0	0	0
2013/12/12	R203	08/05/2014	7.40	Call	Bond Future	1,671.9000	1.6719	1,721.3100	1.7213	2.955	0	0	16
2013/12/12	R203	08/05/2014	5.75	Call	Bond Future	128.9600	0.1290	135.4400	0.1354	5.025	0	0	0
2013/12/12	R203	07/08/2014	7.30	Call	Bond Future	1,509.2800	1.5093	1,551.9600	1.5520	2.828	0	0	0
2013/12/12	R203	07/08/2014			Bond Future	7.3006	105.9377	7.2683	106.0274	(0.443)	0.0000	0.0000	0
2013/12/12	R203	07/08/2014	7.31	Call	Bond Future	1,523.3000	1.5233	1,566.2400	1.5662	2.819	0	0	0
2013/12/12	R203	07/08/2014	6.84	Put	Bond Future	2,229.8700	2.2299	2,171.1100	2.1711	(2.635)	0	0	0
2013/12/12	R203	07/08/2014	7.29	Put	Bond Future	1,524.8000	1.5248	1,477.6200	1.4776	(3.094)	0	0	0
2013/12/12	R203	07/08/2014	7.31	Put	Bond Future	1,497.3900	1.4974	1,450.7300	1.4507	(3.116)	0	0	0
2013/12/12	R203	07/08/2014	7.30	Put	Bond Future	1,511.0500	1.5110	1,464.1300	1.4641	(3.105)	0	0	0
2013/12/12	R203	07/08/2014	7.29	Call	Bond Future	1,495.3300	1.4953	1,537.7500	1.5378	2.837	0	0	0
2013/12/12	R203	07/08/2014	6.84	Call	Bond Future	944.4500	0.9444	975.2900	0.9753	3.265	0	0	30
2013/12/12	R203	06/11/2014	6.86	Call	Bond Future	1,000.2000	1.0002	1,031.6000	1.0316	3.139	0	0	0
2013/12/12	R203	06/11/2014			Bond Future	7.4707	103.2458	7.4345	103.3383	(0.485)	0.0000	0.0000	0
2013/12/12	R203	06/11/2014	6.84	Call	Bond Future	981.5800	0.9816	1,012.5500	1.0125	3.155	0	0	0
2013/12/12	R203	06/11/2014	6.85	Call	Bond Future	990.8600	0.9909	1,022.0500	1.0220	3.148	0	0	0
2013/12/12	R203	06/11/2014	6.84	Put	Bond Future	2,607.0100	2.6070	2,545.4900	2.5455	(2.360)	0	0	0
2013/12/12	R203	06/11/2014	6.86	Put	Bond Future	2,573.5900	2.5736	2,512.5000	2.5125	(2.374)	0	0	0
2013/12/12	R203	06/11/2014	6.85	Put	Bond Future	2,590.2700	2.5903	2,528.9700	2.5290	(2.367)	0	0	0
2013/12/12	R204	06/02/2014	6.39	Call	Bond Future	126.5300	0.1265	131.4100	0.1314	3.857	0	0	0
2013/12/12	R204	06/02/2014			Bond Future	7.2526	104.1429	7.2305	104.2335	(0.304)	0.0000	0.0000	28,389
2013/12/12	R204	06/02/2014	6.40	Call	Bond Future	130.7700	0.1308	135.8200	0.1358	3.862	0	0	0
2013/12/12	R204	06/02/2014	6.41	Call	Bond Future	135.1400	0.1351	140.3500	0.1404	3.855	0	0	0
2013/12/12	R204	06/02/2014	6.39	Put	Bond Future	3,746.5900	3.7466	3,660.8600	3.6609	(2.288)	0	0	0
2013/12/12	R204	06/02/2014	6.41	Put	Bond Future	3,669.5200	3.6695	3,584.1200	3.5841	(2.327)	0	0	0
2013/12/12	R204	06/02/2014	6.40	Put	Bond Future	3,707.9800	3.7080	3,622.4200	3.6224	(2.307)	0	0	0
2013/12/12	R204	08/05/2014			Bond Future	7.3812	105.5107	7.3580	105.6014	(0.315)	0.0000	0.0000	0
2013/12/12	R204	08/05/2014	6.05	Call	Bond Future	241.7400	0.2417	249.5900	0.2496	3.247	0	0	0
2013/12/12	R204	08/05/2014	6.06	Call	Bond Future	246.3000	0.2463	254.2800	0.2543	3.240	0	0	0
2013/12/12	R204	08/05/2014	6.04	Call	Bond Future	237.2600	0.2373	244.9700	0.2450	3.250	0	0	0
2013/12/12	R204	08/05/2014	6.05	Put	Bond Future	5,603.4100	5.6034	5,520.4900	5.5205	(1.480)	0	0	0
2013/12/12	R204	08/05/2014	6.04	Put	Bond Future	5,640.4800	5.6405	5,557.4200	5.5574	(1.473)	0	0	0
2013/12/12	R204	08/05/2014	6.06	Put	Bond Future	5,566.4300	5.5664	5,483.6400	5.4836	(1.487)	0	0	0
2013/12/12	R204	07/08/2014			Bond Future	7.5076	102.9234	7.4829	103.0147	(0.328)	0.0000	0.0000	0
2013/12/12	R204	07/08/2014	7.44	Put	Bond Future	2,342.1300	2.3421	2,291.5100	2.2915	(2.161)	0	0	0
2013/12/12	R204	07/08/2014	7.46	Put	Bond Future	2,304.4300	2.3044	2,254.2900	2.2543	(2.176)	0	0	0
2013/12/12	R204	07/08/2014	7.45	Put	Bond Future	2,323.2300	2.3232	2,272.8500	2.2728	(2.169)	0	0	0
2013/12/12	R204	07/08/2014	7.78	Call	Bond Future	2,764.4300	2.7644	2,813.2400	2.8132	1.766	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
2013/12/12	R204	07/08/2014	7.46	Call	Bond Future	2,128.1000	2.1281	2,169.2100	2.1692	1.932	0	0	0
2013/12/12	R204	07/08/2014	7.44	Call	Bond Future	2,091.5900	2.0916	2,132.2200	2.1322	1.943	0	0	0
2013/12/12	R204	07/08/2014	7.78	Put	Bond Future	1,762.2600	1.7623	1,719.8200	1.7198	(2.408)	0	0	530
2013/12/12	R204	07/08/2014	7.45	Call	Bond Future	2,109.8000	2.1098	2,150.6700	2.1507	1.937	0	0	0
2013/12/12	R204	06/11/2014	7.99	Put	Bond Future	2,038.6500	2.0387	1,996.0200	1.9960	(2.091)	0	0	1,270
2013/12/12	R204	06/11/2014			Bond Future	7.6434	104.3504	7.6165	104.4446	(0.352)	0.0000	0.0000	0
2013/12/12	R204	06/11/2014	6.99	Put	Bond Future	3,887.9700	3.8880	3,825.2900	3.8253	(1.612)	0	0	0
2013/12/12	R204	06/11/2014	7.01	Put	Bond Future	3,842.7400	3.8427	3,780.4400	3.7804	(1.621)	0	0	0
2013/12/12	R204	06/11/2014	6.99	Call	Bond Future	1,570.2500	1.5703	1,601.7700	1.6018	2.007	0	0	0
2013/12/12	R204	06/11/2014	7.00	Put	Bond Future	3,865.3200	3.8653	3,802.8300	3.8028	(1.617)	0	0	0
2013/12/12	R204	06/11/2014	7.99	Call	Bond Future	3,242.3200	3.2423	3,293.8900	3.2939	1.591	0	0	0
2013/12/12	R204	06/11/2014	7.00	Call	Bond Future	1,583.5500	1.5835	1,615.2600	1.6153	2.002	0	0	0
2013/12/12	R204	06/11/2014	7.01	Call	Bond Future	1,596.9200	1.5969	1,628.8200	1.6288	1.998	0	0	0
2013/12/12	R207	06/02/2014			Bond Future	7.5303	99.2123	7.5135	99.2905	(0.222)	0.0000	0.0000	22,383
2013/12/12	R207	06/02/2014	6.65	Call	Bond Future	172.4300	0.1724	175.5600	0.1756	1.815	0	0	0
2013/12/12	R207	06/02/2014	6.64	Put	Bond Future	4,436.7500	4.4368	4,361.5100	4.3615	(1.696)	0	0	0
2013/12/12	R207	06/02/2014	6.66	Put	Bond Future	4,348.8300	4.3488	4,273.8300	4.2738	(1.725)	0	0	0
2013/12/12	R207	06/02/2014	6.65	Put	Bond Future	4,392.7100	4.3927	4,317.5800	4.3176	(1.710)	0	0	0
2013/12/12	R207	06/02/2014	6.66	Call	Bond Future	177.7100	0.1777	180.9700	0.1810	1.834	0	0	0
2013/12/12	R207	06/02/2014	6.64	Call	Bond Future	167.2700	0.1673	170.2900	0.1703	1.805	0	0	0
2013/12/12	R207	08/05/2014	6.19	Put	Bond Future	7,103.7600	7.1038	7,030.5800	7.0306	(1.030)	0	0	0
2013/12/12	R207	08/05/2014	6.21	Put	Bond Future	7,016.0800	7.0161	6,943.0900	6.9431	(1.040)	0	0	0
2013/12/12	R207	08/05/2014			Bond Future	7.6542	100.5152	7.6368	100.5935	(0.228)	0.0000	0.0000	0
2013/12/12	R207	08/05/2014	6.20	Put	Bond Future	7,059.8700	7.0599	6,986.7900	6.9868	(1.035)	0	0	0
2013/12/12	R207	08/05/2014	6.20	Call	Bond Future	265.5600	0.2656	270.8200	0.2708	1.981	0	0	0
2013/12/12	R207	08/05/2014	6.21	Call	Bond Future	270.4100	0.2704	275.7600	0.2758	1.978	0	0	0
2013/12/12	R207	08/05/2014	6.19	Call	Bond Future	260.7900	0.2608	265.9500	0.2659	1.979	0	0	0
2013/12/12	R207	07/08/2014	7.69	Call	Bond Future	2,461.5800	2.4616	2,494.8800	2.4949	1.353	0	0	0
2013/12/12	R207	07/08/2014	7.70	Put	Bond Future	2,809.7100	2.8097	2,764.5400	2.7645	(1.608)	0	0	0
2013/12/12	R207	07/08/2014			Bond Future	7.7760	98.2505	7.7577	98.3292	(0.235)	0.0000	0.0000	0
2013/12/12	R207	07/08/2014	7.70	Call	Bond Future	2,482.3100	2.4823	2,515.8200	2.5158	1.350	0	0	0
2013/12/12	R207	07/08/2014	7.71	Call	Bond Future	2,503.1500	2.5031	2,536.8500	2.5369	1.346	0	0	0
2013/12/12	R207	07/08/2014	7.69	Put	Bond Future	2,832.1400	2.8321	2,786.7600	2.7868	(1.602)	0	0	0
2013/12/12	R207	07/08/2014	7.71	Put	Bond Future	2,787.4100	2.7874	2,742.4300	2.7424	(1.614)	0	0	0
2013/12/12	R207	06/11/2014	7.36	Put	Bond Future	4,367.7900	4.3678	4,314.7500	4.3148	(1.214)	0	0	0
2013/12/12	R207	06/11/2014			Bond Future	7.8993	99.6128	7.8795	99.6941	(0.250)	0.0000	0.0000	0
2013/12/12	R207	06/11/2014	7.35	Put	Bond Future	4,393.6900	4.3937	4,340.4800	4.3405	(1.211)	0	0	0
2013/12/12	R207	06/11/2014	7.36	Call	Bond Future	2,117.6400	2.1176	2,145.9100	2.1459	1.335	0	0	0
2013/12/12	R207	06/11/2014	7.34	Call	Bond Future	2,084.8700	2.0849	2,112.8200	2.1128	1.341	0	0	0
2013/12/12	R207	06/11/2014	7.35	Call	Bond Future	2,101.2200	2.1012	2,129.3200	2.1293	1.337	0	0	0
2013/12/12	R207	06/11/2014	7.34	Put	Bond Future	4,419.6800	4.4197	4,366.3200	4.3663	(1.207)	0	0	0
2013/12/12	R208	06/02/2014	6.74	Put	Bond Future	5,256.8100	5.2568	5,196.8900	5.1969	(1.140)	0	0	0
2013/12/12	R208	06/02/2014			Bond Future	7.6854	97.4095	7.6739	97.4697	(0.149)	0.0000	0.0000	11,054
2013/12/12	R208	06/02/2014	6.75	Put	Bond Future	5,205.3700	5.2054	5,145.4900	5.1455	(1.150)	0	0	0
2013/12/12	R208	06/02/2014	6.76	Put	Bond Future	5,154.2900	5.1543	5,094.4400	5.0944	(1.161)	0	0	0
2013/12/12	R208	06/02/2014	6.74	Call	Bond Future	136.4600	0.1365	136.6600	0.1367	0.147	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
2013/12/12	R208	06/02/2014	6.75	Call	Bond Future	140.9300	0.1409	141.1700	0.1412	0.170	0	0	0
2013/12/12	R208	06/02/2014	6.76	Call	Bond Future	145.7200	0.1457	145.9900	0.1460	0.185	0	0	0
2013/12/12	R208	08/05/2014	6.31	Call	Bond Future	259.9400	0.2599	262.4700	0.2625	0.973	0	0	0
2013/12/12	R208	08/05/2014			Bond Future	7.7955	95.2928	7.7837	95.3528	(0.152)	0.0000	0.0000	0
2013/12/12	R208	08/05/2014	6.29	Call	Bond Future	250.2200	0.2502	252.6500	0.2527	0.971	0	0	0
2013/12/12	R208	08/05/2014	6.31	Put	Bond Future	8,176.7800	8.1768	8,119.3400	8.1193	(0.702)	0	0	0
2013/12/12	R208	08/05/2014	6.30	Put	Bond Future	8,227.8700	8.2279	8,170.3800	8.1704	(0.699)	0	0	0
2013/12/12	R208	08/05/2014	6.29	Put	Bond Future	8,279.0600	8.2791	8,221.5200	8.2215	(0.695)	0	0	0
2013/12/12	R208	08/05/2014	6.30	Call	Bond Future	255.0400	0.2550	257.5200	0.2575	0.972	0	0	0
2013/12/12	R208	07/08/2014	8.28	Call	Bond Future	3,867.5600	3.8676	3,898.8400	3.8988	0.809	0	0	0
2013/12/12	R208	07/08/2014			Bond Future	7.9022	96.5971	7.8900	96.6572	(0.155)	0.0000	0.0000	0
2013/12/12	R208	07/08/2014	7.80	Call	Bond Future	2,604.4100	2.6044	2,627.8000	2.6278	0.898	0	0	0
2013/12/12	R208	07/08/2014	7.79	Put	Bond Future	3,133.2900	3.1333	3,096.4200	3.0964	(1.177)	0	0	0
2013/12/12	R208	07/08/2014	7.81	Put	Bond Future	3,081.5900	3.0816	3,045.0500	3.0450	(1.186)	0	0	0
2013/12/12	R208	07/08/2014	7.80	Put	Bond Future	3,107.3600	3.1074	3,070.6600	3.0707	(1.181)	0	0	0
2013/12/12	R208	07/08/2014	8.28	Put	Bond Future	2,037.4300	2.0374	2,008.6200	2.0086	(1.414)	0	0	630
2013/12/12	R208	07/08/2014	7.81	Call	Bond Future	2,627.9700	2.6280	2,651.5200	2.6515	0.896	0	0	0
2013/12/12	R208	07/08/2014	7.79	Call	Bond Future	2,580.9700	2.5810	2,604.1900	2.6042	0.900	0	0	0
2013/12/12	R208	06/11/2014	7.46	Call	Bond Future	2,107.6600	2.1077	2,127.2900	2.1273	0.931	0	0	0
2013/12/12	R208	06/11/2014			Bond Future	8.0151	94.5398	8.0020	94.6022	(0.164)	0.0000	0.0000	0
2013/12/12	R208	06/11/2014	7.44	Call	Bond Future	2,071.5800	2.0716	2,090.9400	2.0909	0.935	0	0	0
2013/12/12	R208	06/11/2014	7.45	Call	Bond Future	2,089.5700	2.0896	2,109.0600	2.1091	0.933	0	0	0
2013/12/12	R208	06/11/2014	8.50	Put	Bond Future	2,282.8200	2.2828	2,254.7000	2.2547	(1.232)	0	0	1,520
2013/12/12	R208	06/11/2014	7.44	Put	Bond Future	4,842.8800	4.8429	4,799.8300	4.7998	(0.889)	0	0	0
2013/12/12	R208	06/11/2014	7.46	Put	Bond Future	4,780.9200	4.7809	4,738.1400	4.7381	(0.895)	0	0	0
2013/12/12	R208	06/11/2014	8.50	Call	Bond Future	4,543.9600	4.5440	4,578.2500	4.5782	0.755	0	0	0
2013/12/12	R208	06/11/2014	7.45	Put	Bond Future	4,811.8400	4.8118	4,768.9200	4.7689	(0.892)	0	0	0
2013/12/12	R209	06/02/2014	8.56	Call	Bond Future	904.1900	0.9042	879.4300	0.8794	(2.738)	0	0	0
2013/12/12	R209	06/02/2014			Bond Future	9.0766	75.5125	9.0806	75.4822	0.045	0.0000	0.0000	23,424
2013/12/12	R209	06/02/2014	8.54	Call	Bond Future	865.0100	0.8650	840.8200	0.8408	(2.796)	0	0	0
2013/12/12	R209	06/02/2014	8.55	Call	Bond Future	884.4500	0.8844	859.9700	0.8600	(2.768)	0	0	0
2013/12/12	R209	06/02/2014	8.54	Put	Bond Future	5,038.4300	5.0384	5,044.5400	5.0445	0.121	0	0	0
2013/12/12	R209	06/02/2014	8.56	Put	Bond Future	4,915.4900	4.9155	4,921.0300	4.9210	0.113	0	0	0
2013/12/12	R209	06/02/2014	8.55	Put	Bond Future	4,976.7400	4.9767	4,982.5600	4.9826	0.117	0	0	0
2013/12/12	R209	08/05/2014	9.63	Call	Bond Future	5,591.1600	5.5912	5,558.4800	5.5585	(0.584)	0	0	0
2013/12/12	R209	08/05/2014			Bond Future	9.1694	73.3599	9.1737	73.3284	0.047	0.0000	0.0000	0
2013/12/12	R209	08/05/2014	7.85	Call	Bond Future	700.4000	0.7004	688.2000	0.6882	(1.742)	0	0	0
2013/12/12	R209	08/05/2014	9.75	Put	Bond Future	2,046.6400	2.0466	2,044.8900	2.0449	(0.086)	0	0	7,262
2013/12/12	R209	08/05/2014	9.85	Put	Bond Future	1,828.6400	1.8286	1,826.5100	1.8265	(0.116)	0	0	10,000
2013/12/12	R209	08/05/2014	7.86	Call	Bond Future	711.8500	0.7119	699.5200	0.6995	(1.732)	0	0	0
2013/12/12	R209	08/05/2014	7.84	Call	Bond Future	689.1000	0.6891	677.0300	0.6770	(1.752)	0	0	0
2013/12/12	R209	08/05/2014	7.85	Put	Bond Future	11,461.9400	11.4619	11,481.2400	11.4812	0.168	0	0	0
2013/12/12	R209	08/05/2014	9.63	Put	Bond Future	2,335.6400	2.3356	2,334.4600	2.3345	(0.051)	0	0	883
2013/12/12	R209	08/05/2014	9.85	Call	Bond Future	6,558.3200	6.5583	6,524.6900	6.5247	(0.513)	0	0	0
2013/12/12	R209	08/05/2014	7.84	Put	Bond Future	11,541.3000	11.5413	11,560.7300	11.5607	0.168	0	0	0
2013/12/12	R209	08/05/2014	9.75	Call	Bond Future	6,112.4800	6.1125	6,079.2300	6.0792	(0.544)	0	0	0
2013/12/12	R209	08/05/2014	7.86	Put	Bond Future	11,382.8700	11.3829	11,402.0400	11.4020	0.168	0	0	0

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2013/12/12	R209	07/08/2014	9.04	Put	Bond Future	5,654.3500	5.6543	5,661.3100	5.6613	0.123	0	0	0
2013/12/12	R209	07/08/2014			Bond Future	9.2588	74.3640	9.2633	74.3316	0.049	0.0000	0.0000	0
2013/12/12	R209	07/08/2014	9.06	Put	Bond Future	5,569.9900	5.5700	5,576.7900	5.5768	0.122	0	0	0
2013/12/12	R209	07/08/2014	9.05	Put	Bond Future	5,612.0500	5.6121	5,618.9300	5.6189	0.123	0	0	0
2013/12/12	R209	07/08/2014	9.05	Call	Bond Future	4,081.3800	4.0814	4,055.8200	4.0558	(0.626)	0	0	0
2013/12/12	R209	07/08/2014	9.06	Call	Bond Future	4,113.7800	4.1138	4,088.1400	4.0881	(0.623)	0	0	0
2013/12/12	R209	07/08/2014	9.04	Call	Bond Future	4,049.1000	4.0491	4,023.6200	4.0236	(0.629)	0	0	0
2013/12/12	R209	06/11/2014			Bond Future	9.3501	72.2501	9.3546	72.2184	0.048	0.0000	0.0000	0
2013/12/12	R209	06/11/2014	8.99	Put	Bond Future	6,923.5600	6.9236	6,932.4300	6.9324	0.128	0	0	0
2013/12/12	R209	06/11/2014	9.01	Put	Bond Future	6,834.8900	6.8349	6,843.6200	6.8436	0.128	0	0	0
2013/12/12	R209	06/11/2014	9.00	Put	Bond Future	6,879.1200	6.8791	6,887.9100	6.8879	0.128	0	0	0
2013/12/12	R209	06/11/2014	8.99	Call	Bond Future	4,294.6500	4.2946	4,271.8800	4.2719	(0.530)	0	0	0
2013/12/12	R209	06/11/2014	9.00	Call	Bond Future	4,325.2100	4.3252	4,302.3600	4.3024	(0.528)	0	0	0
2013/12/12	R209	06/11/2014	9.01	Call	Bond Future	4,355.8700	4.3559	4,332.9600	4.3330	(0.526)	0	0	0
2013/12/12	R210	06/02/2014	161.51	Put	Bond Future	1,326.4300	1.3264	549.6500	0.5497	(58.562)	0	0	0
2013/12/12	R210	06/02/2014			Bond Future	160.1836	160.1836	160.9603	160.9603	0.485	0.0000	0.0000	1,319
2013/12/12	R210	06/02/2014	161.50	Put	Bond Future	1,316.4300	1.3164	539.6500	0.5397	(59.007)	0	0	0
2013/12/12	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R210	06/02/2014	161.49	Put	Bond Future	1,306.4300	1.3064	529.6500	0.5297	(59.458)	0	0	0
2013/12/12	R211	06/02/2014	129.00	Call	Bond Future	50.2500	0.0503	52.5200	0.0525	4.517	0	0	0
2013/12/12	R211	06/02/2014			Bond Future	129.0502	129.0502	129.0525	129.0525	0.002	0.0000	0.0000	2,022
2013/12/12	R211	06/02/2014	129.01	Call	Bond Future	40.2500	0.0403	42.5200	0.0425	5.640	0	0	0
2013/12/12	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R211	06/02/2014	128.99	Call	Bond Future	60.2500	0.0603	62.5200	0.0625	3.768	0	0	0
2013/12/12	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R212	06/02/2014			Bond Future	131.0249	131.0249	131.7553	131.7553	0.557	0.0000	0.0000	21,791
2013/12/12	R212	06/02/2014	132.99	Put	Bond Future	1,965.1300	1.9651	1,234.6800	1.2347	(37.171)	0	0	0
2013/12/12	R212	06/02/2014	133.01	Put	Bond Future	1,985.1300	1.9851	1,254.6800	1.2547	(36.796)	0	0	0
2013/12/12	R212	06/02/2014	133.00	Put	Bond Future	1,975.1300	1.9751	1,244.6800	1.2447	(36.982)	0	0	0
2013/12/12	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R213	06/02/2014			Bond Future	8.8860	86.7620	8.8849	86.7704	(0.012)	0.0000	0.0000	21,229
2013/12/12	R213	06/02/2014	8.29	Put	Bond Future	5,509.9300	5.5099	5,487.5300	5.4875	(0.407)	0	0	0
2013/12/12	R213	06/02/2014	8.31	Put	Bond Future	5,380.7900	5.3808	5,358.1400	5.3581	(0.421)	0	0	0
2013/12/12	R213	06/02/2014	8.29	Call	Bond Future	771.1600	0.7712	757.1600	0.7572	(1.815)	0	0	0
2013/12/12	R213	06/02/2014	8.30	Put	Bond Future	5,445.1500	5.4451	5,422.6300	5.4226	(0.414)	0	0	0
2013/12/12	R213	06/02/2014	8.30	Call	Bond Future	789.0600	0.7891	774.9400	0.7749	(1.789)	0	0	0
2013/12/12	R213	06/02/2014	8.31	Call	Bond Future	807.2700	0.8073	793.0200	0.7930	(1.765)	0	0	0
2013/12/12	R213	08/05/2014	7.65	Put	Bond Future	11,689.9700	11.6900	11,675.6300	11.6756	(0.123)	0	0	0
2013/12/12	R213	08/05/2014			Bond Future	8.9823	84.3639	8.9813	84.3717	(0.011)	0.0000	0.0000	0

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2013/12/12	R213	08/05/2014	7.64	Put	Bond Future	11,768.0300		11.7680	11,753.7400	11.7537	(0.121)	0	0	0
2013/12/12	R213	08/05/2014	7.66	Put	Bond Future	11,612.1800		11.6122	11,597.7900	11.5978	(0.124)	0	0	0
2013/12/12	R213	08/05/2014	7.65	Call	Bond Future	751.4300		0.7514	744.8200	0.7448	(0.880)	0	0	0
2013/12/12	R213	08/05/2014	7.64	Call	Bond Future	739.7900		0.7398	733.2300	0.7332	(0.887)	0	0	0
2013/12/12	R213	08/05/2014	7.66	Call	Bond Future	763.2200		0.7632	756.5600	0.7566	(0.873)	0	0	0
2013/12/12	R213	07/08/2014	8.86	Call	Bond Future	4,210.2100		4.2102	4,203.3100	4.2033	(0.164)	0	0	0
2013/12/12	R213	07/08/2014			Bond Future	9.0764		85.5185	9.0754	85.5257	(0.011)	0.0000	0.0000	0
2013/12/12	R213	07/08/2014	8.84	Call	Bond Future	4,144.5600		4.1446	4,137.6300	4.1376	(0.167)	0	0	0
2013/12/12	R213	07/08/2014	8.85	Call	Bond Future	4,177.3100		4.1773	4,170.4000	4.1704	(0.165)	0	0	0
2013/12/12	R213	07/08/2014	8.84	Put	Bond Future	5,915.4400		5.9154	5,901.3500	5.9013	(0.238)	0	0	0
2013/12/12	R213	07/08/2014	8.86	Put	Bond Future	5,829.1600		5.8292	5,815.1000	5.8151	(0.241)	0	0	0
2013/12/12	R213	07/08/2014	8.85	Put	Bond Future	5,872.1800		5.8722	5,858.1100	5.8581	(0.240)	0	0	0
2013/12/12	R213	06/11/2014	8.84	Call	Bond Future	4,520.9200		4.5209	4,516.4400	4.5164	(0.099)	0	0	0
2013/12/12	R213	06/11/2014	8.85	Put	Bond Future	6,951.6900		6.9517	6,938.6600	6.9387	(0.187)	0	0	0
2013/12/12	R213	06/11/2014			Bond Future	9.1742		83.1660	9.1730	83.1746	(0.013)	0.0000	0.0000	0
2013/12/12	R213	06/11/2014	8.85	Call	Bond Future	4,552.3600		4.5524	4,547.8900	4.5479	(0.098)	0	0	0
2013/12/12	R213	06/11/2014	8.86	Call	Bond Future	4,583.9100		4.5839	4,579.4600	4.5795	(0.097)	0	0	0
2013/12/12	R213	06/11/2014	8.84	Put	Bond Future	6,995.8600		6.9959	6,982.8200	6.9828	(0.186)	0	0	0
2013/12/12	R213	06/11/2014	8.86	Put	Bond Future	6,907.7200		6.9077	6,894.7100	6.8947	(0.188)	0	0	0
2013/12/12	R214	06/02/2014			Bond Future	9.1826		76.3011	9.1866	76.2699	0.044	0.0000	0.0000	5,155
2013/12/12	R214	06/02/2014	8.99	Put	Bond Future	3,381.0500		3.3811	3,377.1800	3.3772	(0.114)	0	0	0
2013/12/12	R214	06/02/2014	9.01	Put	Bond Future	3,286.1700		3.2862	3,281.8900	3.2819	(0.130)	0	0	0
2013/12/12	R214	06/02/2014	8.99	Call	Bond Future	1,873.5900		1.8736	1,838.5600	1.8386	(1.870)	0	0	0
2013/12/12	R214	06/02/2014	9.00	Put	Bond Future	3,333.3700		3.3334	3,329.3000	3.3293	(0.122)	0	0	0
2013/12/12	R214	06/02/2014	9.00	Call	Bond Future	1,905.4700		1.9055	1,870.2400	1.8702	(1.849)	0	0	0
2013/12/12	R214	06/02/2014	9.01	Call	Bond Future	1,937.6800		1.9377	1,902.2400	1.9022	(1.829)	0	0	0
2013/12/12	R214	08/05/2014			Bond Future	9.2732		74.0184	9.2775	73.9861	0.046	0.0000	0.0000	0
2013/12/12	R214	08/05/2014	9.00	Call	Bond Future	3,154.4600		3.1545	3,126.4300	3.1264	(0.889)	0	0	0
2013/12/12	R214	08/05/2014	8.99	Put	Bond Future	5,320.5600		5.3206	5,324.9500	5.3250	0.083	0	0	0
2013/12/12	R214	08/05/2014	9.01	Put	Bond Future	5,225.8800		5.2259	5,230.0400	5.2300	0.080	0	0	0
2013/12/12	R214	08/05/2014	9.00	Put	Bond Future	5,273.0600		5.2731	5,277.3400	5.2773	0.081	0	0	0
2013/12/12	R214	08/05/2014	9.01	Call	Bond Future	3,186.6300		3.1866	3,158.4800	3.1585	(0.883)	0	0	0
2013/12/12	R214	08/05/2014	8.99	Call	Bond Future	3,122.4800		3.1225	3,094.5600	3.0946	(0.894)	0	0	0
2013/12/12	R248	06/02/2014	9.11	Put	Bond Future	1,337.8300		1.3378	1,377.5000	1.3775	2.965	0	0	0
2013/12/12	R248	06/02/2014			Bond Future	9.2441		98.8566	9.2482	98.8169	0.044	0.0000	0.0000	12,135
2013/12/12	R248	06/02/2014	9.10	Put	Bond Future	1,438.9100		1.4389	1,478.5800	1.4786	2.757	0	0	0
2013/12/12	R248	06/02/2014	9.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R248	06/02/2014	9.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R248	06/02/2014	9.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R248	06/02/2014	9.09	Put	Bond Future	1,540.1800		1.5402	1,579.8500	1.5799	2.576	0	0	0
2013/12/12	R248	08/05/2014	9.04	Put	Bond Future	2,956.8800		2.9569	2,998.0700	2.9981	1.393	0	0	0
2013/12/12	R248	08/05/2014			Bond Future	9.3374		95.7330	9.3416	95.6918	0.046	0.0000	0.0000	1,375
2013/12/12	R248	08/05/2014	9.06	Put	Bond Future	2,752.8100		2.7528	2,794.0000	2.7940	1.496	0	0	0
2013/12/12	R248	08/05/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/12	R248	08/05/2014	9.05	Put	Bond Future	2,854.7500		2.8548	2,895.9400	2.8959	1.443	0	0	0
2013/12/12	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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2013/12/12	R248 08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												375145