



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 17/12/2013 to 17/12/2013

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
2013/12/17	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	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
2013/12/17	2025	06/02/2014			Bond Future	110.4883	110.4883	110.4946	110.4946	0.006	0.0000	0.0000	0
2013/12/17	2025	06/02/2014	110.99	Put	Bond Future	501.7100	0.5017	495.4200	0.4954	(1.254)	0	0	0
2013/12/17	2025	06/02/2014	111.01	Put	Bond Future	521.7100	0.5217	515.4200	0.5154	(1.206)	0	0	0
2013/12/17	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2025	06/02/2014	111.00	Put	Bond Future	511.7100	0.5117	505.4200	0.5054	(1.229)	0	0	0
2013/12/17	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2037	06/02/2014			Bond Future	9.1734	93.8477	9.1418	94.1334	(0.344)	0.0000	0.0000	1,652
2013/12/17	2037	06/02/2014	9.38	Call	Bond Future	1,834.1200	1.8341	2,119.8400	2.1198	15.578	0	0	0
2013/12/17	2037	06/02/2014	9.39	Call	Bond Future	1,921.4100	1.9214	2,207.1300	2.2071	14.870	0	0	0
2013/12/17	2037	06/02/2014	9.37	Call	Bond Future	1,746.6900	1.7467	2,032.4100	2.0324	16.358	0	0	0
2013/12/17	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2037	08/05/2014			Bond Future	9.2751	95.0796	9.2425	95.3695	(0.352)	0.0000	0.0000	0
2013/12/17	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2037	08/05/2014	9.38	Call	Bond Future	921.0600	0.9211	1,210.9800	1.2110	31.477	0	0	0
2013/12/17	2037	08/05/2014	9.39	Call	Bond Future	1,008.1200	1.0081	1,298.0400	1.2980	28.758	0	0	0
2013/12/17	2037	08/05/2014	9.37	Call	Bond Future	833.8600	0.8339	1,123.7800	1.1238	34.768	0	0	0
2013/12/17	2037	07/08/2014	9.06	Put	Bond Future	2,812.3800	2.8124	2,521.6800	2.5217	(10.336)	0	0	0
2013/12/17	2037	07/08/2014			Bond Future	9.3758	92.1223	9.3425	92.4130	(0.356)	0.0000	0.0000	0
2013/12/17	2037	07/08/2014	9.05	Put	Bond Future	2,903.6800	2.9037	2,612.9800	2.6130	(10.011)	0	0	0
2013/12/17	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2037	07/08/2014	9.04	Put	Bond Future	2,995.1200	2.9951	2,704.4200	2.7044	(9.706)	0	0	0
2013/12/17	2038	06/02/2014	107.00	Call	Bond Future	798.2200	0.7982	805.7600	0.8058	0.945	0	0	0
2013/12/17	2038	06/02/2014			Bond Future	107.7982	107.7982	107.8058	107.8058	0.007	0.0000	0.0000	24
2013/12/17	2038	06/02/2014	107.01	Call	Bond Future	788.2200	0.7882	795.7600	0.7958	0.957	0	0	0
2013/12/17	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2038	06/02/2014	106.99	Call	Bond Future	808.2200	0.8082	815.7600	0.8158	0.933	0	0	0
2013/12/17	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2050	06/02/2014			Bond Future	112.1721	112.1721	112.1802	112.1802	0.007	0.0000	0.0000	472
2013/12/17	2050	06/02/2014	110.00	Call	Bond Future	2,172.1100	2.1721	2,180.2400	2.1802	0.374	0	0	0
2013/12/17	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	2050	06/02/2014	110.01	Call	Bond Future	2,162.1100	2.1621	2,170.2400	2.1702	0.376	0	0	0
2013/12/17	2050	06/02/2014	109.99	Call	Bond Future	2,182.1100	2.1821	2,190.2400	2.1902	0.373	0	0	0
2013/12/17	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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2013/12/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	AL37	06/02/2014			Index Future	414.5400	414.5400	414.9230	414.9230	0.092	0.0000	0.0000	0
2013/12/17	AL37	08/05/2014			Index Future	419.9810	419.9810	420.3720	420.3720	0.093	0.0000	0.0000	0
2013/12/17	AL7T	06/02/2014			Index Future	489.3970	489.3970	490.0230	490.0230	0.128	0.0000	0.0000	1
2013/12/17	AL7T	08/05/2014			Index Future	495.8220	495.8220	496.4580	496.4580	0.128	0.0000	0.0000	0
2013/12/17	ALBI	06/02/2014			Index Future	439.0950	439.0950	439.8980	439.8980	0.183	0.0000	0.0000	802
2013/12/17	ALBI	08/05/2014			Index Future	444.8600	444.8600	445.6750	445.6750	0.183	0.0000	0.0000	35
2013/12/17	ALBI	07/08/2014			Index Future	450.9430	450.9430	451.7530	451.7530	0.180	0.0000	0.0000	0
2013/12/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	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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2013/12/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/17	EL28	06/02/2014			Bond Future	113.4970	113.4970	113.5052	113.5052	0.007	0.0000	0.0000	0
2013/12/17	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	EL28	06/02/2014	111.01	Call	Bond Future	2,487.0400	2.4870	2,495.2200	2.4952	0.329	0	0	0
2013/12/17	EL28	06/02/2014	110.99	Call	Bond Future	2,507.0400	2.5070	2,515.2200	2.5152	0.326	0	0	0
2013/12/17	EL28	06/02/2014	111.00	Call	Bond Future	2,497.0400	2.4970	2,505.2200	2.5052	0.328	0	0	0
2013/12/17	ES33	06/02/2014	9.54	Put	Bond Future	1,584.5600	1.5846	1,350.0200	1.3500	(14.802)	0	0	0
2013/12/17	ES33	06/02/2014			Bond Future	9.7528	83.5516	9.7209	83.7861	(0.327)	0.0000	0.0000	6,292
2013/12/17	ES33	06/02/2014	9.56	Put	Bond Future	1,433.6100	1.4336	1,199.0700	1.1991	(16.360)	0	0	0
2013/12/17	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	ES33	06/02/2014	9.55	Put	Bond Future	1,509.0300	1.5090	1,274.4900	1.2745	(15.542)	0	0	0
2013/12/17	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	ES33	08/05/2014	9.55	Put	Bond Future	2,384.4300	2.3844	2,146.4400	2.1464	(9.981)	0	0	0
2013/12/17	ES33	08/05/2014			Bond Future	9.8742	80.8665	9.8412	81.1045	(0.335)	0.0000	0.0000	0
2013/12/17	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	ES33	08/05/2014	9.54	Put	Bond Future	2,459.7200	2.4597	2,221.7300	2.2217	(9.675)	0	0	0
2013/12/17	ES33	08/05/2014	9.56	Put	Bond Future	2,309.2400	2.3092	2,071.2500	2.0713	(10.306)	0	0	0

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2013/12/17	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	GOVI	06/02/2014			GOVI	438.5740	438.5740	439.3280	439.3280	0.172	0.0000	0.0000	479
2013/12/17	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	GOVI	06/02/2014	439.99	Put	GOVI	14,160.0000	1.4160	6,620.0000	0.6620	(53.249)	0	0	0
2013/12/17	GOVI	06/02/2014	440.01	Put	GOVI	14,360.0000	1.4360	6,820.0000	0.6820	(52.507)	0	0	0
2013/12/17	GOVI	06/02/2014	440.00	Put	GOVI	14,260.0000	1.4260	6,720.0000	0.6720	(52.875)	0	0	0
2013/12/17	GOVI	08/05/2014	442.00	Call	GOVI	23,320.0000	2.3320	30,980.0000	3.0980	32.847	0	0	0
2013/12/17	GOVI	08/05/2014			GOVI	444.3320	444.3320	445.0980	445.0980	0.172	0.0000	0.0000	0
2013/12/17	GOVI	08/05/2014	442.01	Call	GOVI	23,220.0000	2.3220	30,880.0000	3.0880	32.989	0	0	0
2013/12/17	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	GOVI	08/05/2014	441.99	Call	GOVI	23,420.0000	2.3420	31,080.0000	3.1080	32.707	0	0	0
2013/12/17	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	GOVI	07/08/2014			GOVI	450.4080	450.4080	451.1680	451.1680	0.169	0.0000	0.0000	0
2013/12/17	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	GOVI	07/08/2014	459.99	Put	GOVI	95,820.0000	9.5820	88,220.0000	8.8220	(7.932)	0	0	0
2013/12/17	GOVI	07/08/2014	460.01	Put	GOVI	96,020.0000	9.6020	88,420.0000	8.8420	(7.915)	0	0	0
2013/12/17	GOVI	07/08/2014	460.00	Put	GOVI	95,920.0000	9.5920	88,320.0000	8.8320	(7.923)	0	0	0
2013/12/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/17	IGOV	06/02/2014			Index Future	201.6830	201.6830	201.6890	201.6890	0.003	0.0000	0.0000	1,334
2013/12/17	IGOV	08/05/2014			Index Future	204.3550	204.3550	204.3620	204.3620	0.003	0.0000	0.0000	7
2013/12/17	ILBI	06/02/2014			Index Future	544.1000	544.1000	544.1000	544.1000	0.000	0.0000	0.0000	190
2013/12/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/17	JBAF	18/12/2013			Jibar Tradeable Future	5.2200	94.7800	5.2100	94.7900	(0.192)	0.0000	0.0000	1,500
2013/12/17	JBAF	15/01/2014			Jibar Tradeable Future	5.2400	94.7600	5.2000	94.8000	(0.763)	0.0000	0.0000	1,000
2013/12/17	JBAF	19/02/2014			Jibar Tradeable Future	5.2900	94.7100	5.2700	94.7300	(0.378)	0.0000	0.0000	0
2013/12/17	JBAF	19/03/2014			Jibar Tradeable Future	5.3300	94.6700	5.3100	94.6900	(0.375)	0.0000	0.0000	0
2013/12/17	JBAF	16/04/2014			Jibar Tradeable Future	5.4200	94.5800	5.4100	94.5900	(0.185)	0.0000	0.0000	0
2013/12/17	JBAF	21/05/2014			Jibar Tradeable Future	5.5200	94.4800	5.5000	94.5000	(0.362)	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
2013/12/17	JBAF	18/06/2014			Jibar Tradeable Future	5.6800	94.3200	5.6400	94.3600	(0.704)	0.0000	0.0000	1,000
2013/12/17	JBAF	17/09/2014			Jibar Tradeable Future	5.9700	94.0300	5.9500	94.0500	(0.335)	0.0000	0.0000	1,000
2013/12/17	JBAF	17/12/2014			Jibar Tradeable Future	6.3700	93.6300	6.3500	93.6500	(0.314)	0.0000	0.0000	0
2013/12/17	JBAF	18/03/2015			Jibar Tradeable Future	6.6900	93.3100	6.6500	93.3500	(0.598)	0.0000	0.0000	150
2013/12/17	JBAF	17/06/2015			Jibar Tradeable Future	6.9800	93.0200	6.9500	93.0500	(0.430)	0.0000	0.0000	3,200
2013/12/17	JBAF	16/09/2015			Jibar Tradeable Future	7.2700	92.7300	7.2400	92.7600	(0.413)	0.0000	0.0000	0
2013/12/17	R023	06/02/2014			Bond Future	7.8908	102.6064	7.8692	102.7433	(0.273)	0.0000	0.0000	11,257
2013/12/17	R023	06/02/2014	7.84	Put	Bond Future	322.8600	0.3229	185.9400	0.1859	(42.408)	0	0	0
2013/12/17	R023	06/02/2014	7.86	Put	Bond Future	195.5400	0.1955	58.6200	0.0586	(70.021)	0	0	0
2013/12/17	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R023	06/02/2014	7.85	Put	Bond Future	259.1800	0.2592	122.2600	0.1223	(52.828)	0	0	0
2013/12/17	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R023	08/05/2014			Bond Future	7.9912	100.0369	7.9687	100.1760	(0.282)	0.0000	0.0000	0
2013/12/17	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R023	08/05/2014	7.59	Put	Bond Future	2,517.7200	2.5177	2,378.6400	2,3786	(5.524)	0	0	0
2013/12/17	R023	08/05/2014	7.61	Put	Bond Future	2,390.2700	2.3903	2,251.1900	2,2512	(5.819)	0	0	0
2013/12/17	R023	08/05/2014	7.60	Put	Bond Future	2,453.9700	2.4540	2,314.8900	2,3149	(5.668)	0	0	0
2013/12/17	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R157	06/02/2014	5.64	Call	Bond Future	104.6200	0.1046	101.8900	0.1019	(2.609)	0	0	0
2013/12/17	R157	06/02/2014	5.65	Put	Bond Future	954.5200	0.9545	914.1100	0.9141	(4.234)	0	0	0
2013/12/17	R157	06/02/2014			Bond Future	6.1754	116.4639	6.1519	116.5016	(0.381)	0.0000	0.0000	32,191
2013/12/17	R157	06/02/2014	5.65	Call	Bond Future	107.8700	0.1079	105.1700	0.1052	(2.503)	0	0	0
2013/12/17	R157	06/02/2014	5.66	Call	Bond Future	111.1900	0.1112	108.5200	0.1085	(2.401)	0	0	0
2013/12/17	R157	06/02/2014	5.64	Put	Bond Future	967.4700	0.9675	927.0300	0.9270	(4.180)	0	0	0
2013/12/17	R157	06/02/2014	5.66	Put	Bond Future	941.6500	0.9417	901.2700	0.9013	(4.288)	0	0	0
2013/12/17	R157	08/05/2014	5.20	Call	Bond Future	111.5000	0.1115	112.5300	0.1125	0.924	0	0	0
2013/12/17	R157	08/05/2014			Bond Future	6.3514	111.1852	6.3227	111.2239	(0.452)	0.0000	0.0000	0
2013/12/17	R157	08/05/2014	5.21	Call	Bond Future	113.5000	0.1135	114.5700	0.1146	0.943	0	0	0
2013/12/17	R157	08/05/2014	5.19	Call	Bond Future	109.5300	0.1095	110.5200	0.1105	0.904	0	0	0
2013/12/17	R157	08/05/2014	5.20	Put	Bond Future	1,680.0700	1.6801	1,642.4200	1,6424	(2.241)	0	0	0
2013/12/17	R157	08/05/2014	5.19	Put	Bond Future	1,691.8600	1.6919	1,654.1700	1,6542	(2.228)	0	0	0
2013/12/17	R157	08/05/2014	5.21	Put	Bond Future	1,668.3100	1.6683	1,630.7000	1,6307	(2.254)	0	0	0
2013/12/17	R157	07/08/2014	6.76	Put	Bond Future	565.6000	0.5656	544.4200	0.5444	(3.745)	0	0	0
2013/12/17	R157	07/08/2014			Bond Future	6.5440	112.7063	6.5117	112.7418	(0.494)	0.0000	0.0000	0
2013/12/17	R157	07/08/2014	6.75	Put	Bond Future	570.1400	0.5701	548.8700	0.5489	(3.731)	0	0	0
2013/12/17	R157	07/08/2014	6.74	Call	Bond Future	789.4700	0.7895	803.5600	0.8036	1.785	0	0	0
2013/12/17	R157	07/08/2014	6.75	Call	Bond Future	795.4600	0.7955	809.6400	0.8096	1.783	0	0	0
2013/12/17	R157	07/08/2014	6.76	Call	Bond Future	801.8400	0.8018	816.1100	0.8161	1.780	0	0	0
2013/12/17	R157	07/08/2014	6.74	Put	Bond Future	575.0700	0.5751	553.7100	0.5537	(3.714)	0	0	0
2013/12/17	R157	06/11/2014	6.19	Put	Bond Future	975.3300	0.9753	946.8600	0.9469	(2.919)	0	0	0
2013/12/17	R157	06/11/2014			Bond Future	6.8434	107.4625	6.7966	107.5020	(0.684)	0.0000	0.0000	0
2013/12/17	R157	06/11/2014	6.21	Put	Bond Future	965.3600	0.9654	937.0300	0.9370	(2.935)	0	0	0
2013/12/17	R157	06/11/2014	6.20	Put	Bond Future	970.3400	0.9703	941.9300	0.9419	(2.928)	0	0	0
2013/12/17	R157	06/11/2014	6.21	Call	Bond Future	428.8700	0.4289	440.0400	0.4400	2.605	0	0	0

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2013/12/17	R157	06/11/2014	6.19	Call	Bond Future	421.8300	0.4218	432.8600	0.4329	2.615	0	0	0
2013/12/17	R157	06/11/2014	6.20	Call	Bond Future	425.3500	0.4253	436.4400	0.4364	2.607	0	0	0
2013/12/17	R186	06/02/2014	8.75	Put	Bond Future	998.0300	0.9980	856.5300	0.8565	(14.178)	0	0	250
2013/12/17	R186	06/02/2014			Bond Future	8.2776	118.8634	8.2460	119.1408	(0.382)	0.0000	0.0000	62,145
2013/12/17	R186	06/02/2014	7.75	Call	Bond Future	831.8900	0.8319	826.5000	0.8265	(0.648)	0	0	0
2013/12/17	R186	06/02/2014	7.74	Put	Bond Future	5,654.6300	5.6546	5,371.3000	5.3713	(5.011)	0	0	0
2013/12/17	R186	06/02/2014	7.76	Put	Bond Future	5,511.1900	5.5112	5,228.8500	5.2288	(5.123)	0	0	0
2013/12/17	R186	06/02/2014	7.75	Put	Bond Future	5,582.6700	5.5827	5,299.8300	5.2998	(5.066)	0	0	0
2013/12/17	R186	06/02/2014	8.75	Call	Bond Future	5,034.4900	5.0345	5,170.4400	5.1704	2.700	0	0	0
2013/12/17	R186	06/02/2014	7.76	Call	Bond Future	852.9200	0.8529	848.0300	0.8480	(0.573)	0	0	0
2013/12/17	R186	06/02/2014	7.74	Call	Bond Future	811.2500	0.8113	805.3700	0.8054	(0.725)	0	0	0
2013/12/17	R186	08/05/2014	7.50	Put	Bond Future	9,331.2500	9.3313	9,073.9500	9.0739	(2.757)	0	0	0
2013/12/17	R186	08/05/2014	8.25	Put	Bond Future	4,836.9400	4.8369	4,632.2900	4.6323	(4.231)	0	0	0
2013/12/17	R186	08/05/2014			Bond Future	8.3793	120.4237	8.3465	120.7053	(0.392)	0.0000	0.0000	740
2013/12/17	R186	08/05/2014	9.25	Put	Bond Future	1,595.7300	1.5957	1,484.3200	1.4843	(6.982)	0	0	8,000
2013/12/17	R186	08/05/2014	7.09	Put	Bond Future	12,579.7200	12.5797	12,306.9500	12.3069	(2.168)	0	0	0
2013/12/17	R186	08/05/2014	9.00	Put	Bond Future	2,155.8300	2.1558	2,021.7500	2.0218	(6.219)	0	0	400
2013/12/17	R186	08/05/2014	7.10	Call	Bond Future	792.7900	0.7928	801.9200	0.8019	1.152	0	0	0
2013/12/17	R186	08/05/2014	8.50	Call	Bond Future	4,779.1200	4.7791	4,878.9900	4.8790	2.090	0	0	0
2013/12/17	R186	08/05/2014	7.11	Call	Bond Future	805.8300	0.8058	815.2300	0.8152	1.166	0	0	0
2013/12/17	R186	08/05/2014	9.25	Call	Bond Future	8,722.8900	8.7229	8,893.1000	8.8931	1.951	0	0	0
2013/12/17	R186	08/05/2014	8.25	Call	Bond Future	3,723.0500	3.7231	3,800.0200	3.8000	2.067	0	0	8,000
2013/12/17	R186	08/05/2014	7.09	Call	Bond Future	779.9300	0.7799	788.7800	0.7888	1.135	0	0	0
2013/12/17	R186	08/05/2014	8.50	Put	Bond Future	3,753.0800	3.7531	3,571.3300	3.5713	(4.843)	0	0	1,933
2013/12/17	R186	08/05/2014	7.11	Put	Bond Future	12,410.2500	12.4103	12,138.0300	12.1380	(2.194)	0	0	0
2013/12/17	R186	08/05/2014	7.50	Call	Bond Future	1,456.2800	1.4563	1,480.6000	1.4806	1.670	0	0	1,933
2013/12/17	R186	08/05/2014	9.00	Call	Bond Future	7,300.8700	7.3009	7,448.4100	7.4484	2.021	0	0	0
2013/12/17	R186	08/05/2014	7.10	Put	Bond Future	12,494.8400	12.4948	12,222.3500	12.2223	(2.181)	0	0	0
2013/12/17	R186	07/08/2014	8.31	Call	Bond Future	4,430.8400	4.4308	4,523.5200	4.5235	2.092	0	0	0
2013/12/17	R186	07/08/2014			Bond Future	8.4770	116.7799	8.4434	117.0614	(0.396)	0.0000	0.0000	0
2013/12/17	R186	07/08/2014	8.92	Put	Bond Future	3,490.0700	3.4901	3,346.5700	3.3466	(4.112)	0	0	840
2013/12/17	R186	07/08/2014	8.29	Call	Bond Future	4,354.2800	4.3543	4,445.5100	4.4455	2.095	0	0	0
2013/12/17	R186	07/08/2014	8.30	Call	Bond Future	4,392.4700	4.3925	4,484.4200	4.4844	2.093	0	0	0
2013/12/17	R186	07/08/2014	8.29	Put	Bond Future	5,933.3300	5.9333	5,743.0100	5.7430	(3.208)	0	0	0
2013/12/17	R186	07/08/2014	8.92	Call	Bond Future	7,112.9400	7.1129	7,250.9900	7.2510	1.941	0	0	0
2013/12/17	R186	07/08/2014	8.31	Put	Bond Future	5,839.6100	5.8396	5,650.7400	5.6507	(3.234)	0	0	0
2013/12/17	R186	07/08/2014	8.30	Put	Bond Future	5,886.3400	5.8863	5,696.7400	5.6967	(3.221)	0	0	0
2013/12/17	R186	06/11/2014	8.14	Call	Bond Future	4,170.1900	4.1702	4,259.6100	4.2596	2.144	0	0	0
2013/12/17	R186	06/11/2014	8.15	Put	Bond Future	7,762.4800	7.7625	7,563.3000	7.5633	(2.566)	0	0	0
2013/12/17	R186	06/11/2014			Bond Future	8.5763	118.4008	8.5409	118.6900	(0.412)	0.0000	0.0000	0
2013/12/17	R186	06/11/2014	9.17	Call	Bond Future	8,444.9400	8.4449	8,600.8400	8.6008	1.846	0	0	0
2013/12/17	R186	06/11/2014	8.15	Call	Bond Future	4,204.3000	4.2043	4,294.3400	4.2943	2.142	0	0	0
2013/12/17	R186	06/11/2014	8.16	Call	Bond Future	4,238.1200	4.2381	4,328.7800	4.3288	2.139	0	0	0
2013/12/17	R186	06/11/2014	9.17	Put	Bond Future	3,732.8700	3.7329	3,599.5500	3.5995	(3.572)	0	0	2,010
2013/12/17	R186	06/11/2014	8.14	Put	Bond Future	7,813.6800	7.8137	7,613.8800	7.6139	(2.557)	0	0	0
2013/12/17	R186	06/11/2014	8.16	Put	Bond Future	7,711.0800	7.7111	7,512.5200	7.5125	(2.575)	0	0	0

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2013/12/17	R197	06/02/2014			Bond Future	276.9216	276.9216	276.9365	276.9365	0.005	0.0000	0.0000	2,049
2013/12/17	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R197	06/02/2014	279.99	Put	Bond Future	3,068.3700	3.0684	3,053.4500	3.0535	(0.486)	0	0	0
2013/12/17	R197	06/02/2014	280.01	Put	Bond Future	3,088.3700	3.0884	3,073.4500	3.0735	(0.483)	0	0	0
2013/12/17	R197	06/02/2014	280.00	Put	Bond Future	3,078.3700	3.0784	3,063.4500	3.0635	(0.485)	0	0	0
2013/12/17	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R201	06/02/2014	5.24	Put	Bond Future	73.4900	0.0735	64.5100	0.0645	(12.219)	0	0	0
2013/12/17	R201	06/02/2014			Bond Future	4.8603	104.4666	4.8443	104.4803	(0.330)	0.0000	0.0000	0
2013/12/17	R201	06/02/2014	5.26	Put	Bond Future	69.4000	0.0694	60.7100	0.0607	(12.522)	0	0	0
2013/12/17	R201	06/02/2014	5.24	Call	Bond Future	396.6500	0.3966	401.3600	0.4014	1.187	0	0	0
2013/12/17	R201	06/02/2014	5.25	Put	Bond Future	71.4800	0.0715	62.6400	0.0626	(12.367)	0	0	0
2013/12/17	R201	06/02/2014	5.25	Call	Bond Future	403.1300	0.4031	407.9800	0.4080	1.203	0	0	0
2013/12/17	R201	06/02/2014	5.26	Call	Bond Future	409.5400	0.4095	414.5400	0.4145	1.221	0	0	0
2013/12/17	R201	08/05/2014			Bond Future	4.6793	105.8380	4.6558	105.8523	(0.503)	0.0000	0.0000	0
2013/12/17	R201	08/05/2014	4.75	Call	Bond Future	275.6500	0.2757	279.7800	0.2798	1.498	0	0	0
2013/12/17	R201	08/05/2014	4.76	Call	Bond Future	278.8400	0.2788	283.0300	0.2830	1.503	0	0	0
2013/12/17	R201	08/05/2014	4.74	Call	Bond Future	272.4700	0.2725	276.5400	0.2765	1.494	0	0	0
2013/12/17	R201	08/05/2014	4.76	Put	Bond Future	229.9200	0.2299	219.8100	0.2198	(4.397)	0	0	0
2013/12/17	R201	08/05/2014	4.75	Put	Bond Future	232.7900	0.2328	222.6200	0.2226	(4.369)	0	0	0
2013/12/17	R201	08/05/2014	4.74	Put	Bond Future	235.6700	0.2357	225.4400	0.2254	(4.341)	0	0	0
2013/12/17	R201	07/08/2014	5.31	Put	Bond Future	64.5100	0.0645	60.9600	0.0610	(5.503)	0	0	0
2013/12/17	R201	07/08/2014			Bond Future	4.0586	102.8765	4.0283	102.8875	(0.747)	0.0000	0.0000	0
2013/12/17	R201	07/08/2014	5.30	Put	Bond Future	65.2600	0.0653	61.6800	0.0617	(5.486)	0	0	0
2013/12/17	R201	07/08/2014	5.31	Call	Bond Future	517.9200	0.5179	525.4100	0.5254	1.446	0	0	0
2013/12/17	R201	07/08/2014	5.29	Call	Bond Future	512.2200	0.5122	519.6500	0.5197	1.451	0	0	0
2013/12/17	R201	07/08/2014	5.30	Call	Bond Future	515.0700	0.5151	522.5300	0.5225	1.448	0	0	0
2013/12/17	R201	07/08/2014	5.29	Put	Bond Future	66.0200	0.0660	62.4100	0.0624	(5.468)	0	0	0
2013/12/17	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R202	06/02/2014			Bond Future	213.7524	213.7524	213.7661	213.7661	0.006	0.0000	0.0000	44,679
2013/12/17	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R202	06/02/2014	208.99	Call	Bond Future	4,762.4200	4.7624	4,776.1000	4.7761	0.287	0	0	0
2013/12/17	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R202	06/02/2014	209.00	Call	Bond Future	4,752.4200	4.7524	4,766.1000	4.7661	0.288	0	0	0
2013/12/17	R202	06/02/2014	209.01	Call	Bond Future	4,742.4200	4.7424	4,756.1000	4.7561	0.288	0	0	0
2013/12/17	R203	06/02/2014			Bond Future	6.9549	107.4365	6.9326	107.5081	(0.321)	0.0000	0.0000	10,389
2013/12/17	R203	06/02/2014	5.95	Put	Bond Future	3,319.9700	3.3200	3,244.8900	3.2449	(2.261)	0	0	0
2013/12/17	R203	06/02/2014	6.14	Put	Bond Future	2,729.4900	2.7295	2,652.8900	2.6529	(2.806)	0	0	0
2013/12/17	R203	06/02/2014	6.16	Put	Bond Future	2,669.3400	2.6693	2,592.5900	2.5926	(2.875)	0	0	0
2013/12/17	R203	06/02/2014	6.84	Put	Bond Future	977.0600	0.9771	908.1100	0.9081	(7.057)	0	0	0
2013/12/17	R203	06/02/2014	6.15	Put	Bond Future	2,699.3700	2.6994	2,622.6900	2.6227	(2.841)	0	0	0
2013/12/17	R203	06/02/2014	5.95	Call	Bond Future	35.1900	0.0352	31.7800	0.0318	(9.690)	0	0	16
2013/12/17	R203	06/02/2014	6.16	Call	Bond Future	81.3900	0.0814	76.3100	0.0763	(6.242)	0	0	0
2013/12/17	R203	06/02/2014	6.84	Call	Bond Future	607.7000	0.6077	610.4200	0.6104	0.448	0	0	13
2013/12/17	R203	06/02/2014	6.14	Call	Bond Future	75.4100	0.0754	70.4800	0.0705	(6.538)	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
2013/12/17	R203	06/02/2014	6.15	Call	Bond Future	78.3600	0.0784	73.3500	0.0734	(6.394)	0	0	0
2013/12/17	R203	08/05/2014	7.40	Put	Bond Future	867.0800	0.8671	822.7900	0.8228	(5.108)	0	0	0
2013/12/17	R203	08/05/2014	5.76	Call	Bond Future	145.2800	0.1453	145.1000	0.1451	(0.124)	0	0	0
2013/12/17	R203	08/05/2014	6.84	Call	Bond Future	912.5500	0.9125	925.8600	0.9259	1.459	0	0	13
2013/12/17	R203	08/05/2014	5.74	Call	Bond Future	139.4100	0.1394	139.1700	0.1392	(0.172)	0	0	0
2013/12/17	R203	08/05/2014			Bond Future	7.0957	104.6867	7.0712	104.7597	(0.344)	0.0000	0.0000	0
2013/12/17	R203	08/05/2014	5.76	Put	Bond Future	4,236.3800	4.2364	4,163.1400	4.1631	(1.729)	0	0	0
2013/12/17	R203	08/05/2014	6.84	Put	Bond Future	1,680.5500	1.6806	1,620.8000	1.6208	(3.555)	0	0	0
2013/12/17	R203	08/05/2014	5.75	Put	Bond Future	4,264.8000	4.2648	4,191.5300	4.1915	(1.718)	0	0	0
2013/12/17	R203	08/05/2014	5.74	Put	Bond Future	4,293.2700	4.2933	4,219.9700	4.2200	(1.707)	0	0	0
2013/12/17	R203	08/05/2014	7.40	Call	Bond Future	1,772.3100	1.7723	1,801.0800	1.8011	1.623	0	0	16
2013/12/17	R203	08/05/2014	5.75	Call	Bond Future	142.3200	0.1423	142.1100	0.1421	(0.148)	0	0	0
2013/12/17	R203	07/08/2014	7.30	Call	Bond Future	1,596.3200	1.5963	1,620.9600	1.6210	1.544	0	0	0
2013/12/17	R203	07/08/2014			Bond Future	7.2354	106.1185	7.2100	106.1891	(0.351)	0.0000	0.0000	0
2013/12/17	R203	07/08/2014	7.31	Call	Bond Future	1,610.8700	1.6109	1,635.7200	1.6357	1.543	0	0	0
2013/12/17	R203	07/08/2014	6.84	Put	Bond Future	2,112.1300	2.1121	2,057.2200	2.0572	(2.600)	0	0	0
2013/12/17	R203	07/08/2014	7.29	Put	Bond Future	1,430.5200	1.4305	1,384.4000	1.3844	(3.224)	0	0	0
2013/12/17	R203	07/08/2014	7.31	Put	Bond Future	1,404.1600	1.4042	1,358.4700	1.3585	(3.254)	0	0	0
2013/12/17	R203	07/08/2014	7.30	Put	Bond Future	1,417.2900	1.4173	1,371.3900	1.3714	(3.239)	0	0	0
2013/12/17	R203	07/08/2014	7.29	Call	Bond Future	1,581.8500	1.5819	1,606.2700	1.6063	1.544	0	0	0
2013/12/17	R203	07/08/2014	6.84	Call	Bond Future	1,007.5100	1.0075	1,023.1400	1.0231	1.551	0	0	30
2013/12/17	R203	06/11/2014	6.86	Call	Bond Future	1,063.7000	1.0637	1,082.5100	1.0825	1.768	0	0	0
2013/12/17	R203	06/11/2014			Bond Future	7.3983	103.4307	7.3691	103.5056	(0.395)	0.0000	0.0000	0
2013/12/17	R203	06/11/2014	6.84	Call	Bond Future	1,044.2300	1.0442	1,062.7200	1.0627	1.771	0	0	0
2013/12/17	R203	06/11/2014	6.85	Call	Bond Future	1,053.9300	1.0539	1,072.5800	1.0726	1.770	0	0	0
2013/12/17	R203	06/11/2014	6.84	Put	Bond Future	2,484.7700	2.4848	2,428.4100	2.4284	(2.268)	0	0	0
2013/12/17	R203	06/11/2014	6.86	Put	Bond Future	2,452.2000	2.4522	2,396.1600	2.3962	(2.285)	0	0	0
2013/12/17	R203	06/11/2014	6.85	Put	Bond Future	2,468.4500	2.4684	2,412.2500	2.4122	(2.277)	0	0	0
2013/12/17	R204	06/02/2014	6.39	Call	Bond Future	141.0600	0.1411	129.9800	0.1300	(7.855)	0	0	0
2013/12/17	R204	06/02/2014			Bond Future	7.1982	104.3665	7.1815	104.4353	(0.232)	0.0000	0.0000	29,549
2013/12/17	R204	06/02/2014	6.40	Call	Bond Future	145.7700	0.1458	134.5300	0.1345	(7.711)	0	0	0
2013/12/17	R204	06/02/2014	6.41	Call	Bond Future	150.6100	0.1506	139.2000	0.1392	(7.576)	0	0	0
2013/12/17	R204	06/02/2014	6.39	Put	Bond Future	3,537.5800	3.5376	3,457.6700	3.4577	(2.259)	0	0	0
2013/12/17	R204	06/02/2014	6.41	Put	Bond Future	3,461.4500	3.4614	3,381.2100	3.3812	(2.318)	0	0	0
2013/12/17	R204	06/02/2014	6.40	Put	Bond Future	3,499.4400	3.4994	3,419.3700	3.4194	(2.288)	0	0	0
2013/12/17	R204	08/05/2014			Bond Future	7.3234	105.7366	7.3055	105.8067	(0.245)	0.0000	0.0000	0
2013/12/17	R204	08/05/2014	6.05	Call	Bond Future	263.1900	0.2632	259.7700	0.2598	(1.299)	0	0	0
2013/12/17	R204	08/05/2014	6.06	Call	Bond Future	268.1000	0.2681	264.6900	0.2647	(1.272)	0	0	0
2013/12/17	R204	08/05/2014	6.04	Call	Bond Future	258.3500	0.2584	254.9300	0.2549	(1.324)	0	0	0
2013/12/17	R204	08/05/2014	6.05	Put	Bond Future	5,398.9600	5.3990	5,325.3700	5.3254	(1.363)	0	0	0
2013/12/17	R204	08/05/2014	6.04	Put	Bond Future	5,435.6700	5.4357	5,362.0800	5.3621	(1.354)	0	0	0
2013/12/17	R204	08/05/2014	6.06	Put	Bond Future	5,362.3300	5.3623	5,288.7500	5.2888	(1.372)	0	0	0
2013/12/17	R204	07/08/2014			Bond Future	7.4461	103.1515	7.4278	103.2192	(0.245)	0.0000	0.0000	0
2013/12/17	R204	07/08/2014	7.44	Put	Bond Future	2,219.0400	2.2190	2,167.2600	2.1673	(2.333)	0	0	0
2013/12/17	R204	07/08/2014	7.46	Put	Bond Future	2,182.5400	2.1825	2,131.1200	2.1311	(2.356)	0	0	0
2013/12/17	R204	07/08/2014	7.45	Put	Bond Future	2,200.7400	2.2007	2,149.1400	2.1491	(2.345)	0	0	0
2013/12/17	R204	07/08/2014	7.78	Call	Bond Future	2,889.8100	2.8898	2,912.1400	2.9121	0.773	0	0	0

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2013/12/17	R204	07/08/2014	7.46	Call	Bond Future	2,234.2600	2.2343	2,250.5300	2.2505	0.728	0	0	0
2013/12/17	R204	07/08/2014	7.44	Call	Bond Future	2,196.5500	2.1966	2,212.4600	2.2125	0.724	0	0	0
2013/12/17	R204	07/08/2014	7.78	Put	Bond Future	1,659.5900	1.6596	1,614.2300	1.6142	(2.733)	0	0	530
2013/12/17	R204	07/08/2014	7.45	Call	Bond Future	2,215.3600	2.2154	2,231.4500	2.2315	0.726	0	0	0
2013/12/17	R204	06/11/2014	7.99	Put	Bond Future	1,936.1000	1.9361	1,892.0300	1.8920	(2.276)	0	0	1,270
2013/12/17	R204	06/11/2014			Bond Future	7.5770	104.5832	7.5565	104.6551	(0.270)	0.0000	0.0000	0
2013/12/17	R204	06/11/2014	6.99	Put	Bond Future	3,735.7000	3.7357	3,676.6600	3.6767	(1.580)	0	0	0
2013/12/17	R204	06/11/2014	7.01	Put	Bond Future	3,691.4300	3.6914	3,632.6500	3.6326	(1.592)	0	0	0
2013/12/17	R204	06/11/2014	6.99	Call	Bond Future	1,650.7700	1.6508	1,663.6500	1.6637	0.780	0	0	0
2013/12/17	R204	06/11/2014	7.00	Put	Bond Future	3,713.5300	3.7135	3,654.6200	3.6546	(1.586)	0	0	0
2013/12/17	R204	06/11/2014	7.99	Call	Bond Future	3,372.5600	3.3726	3,400.4100	3.4004	0.826	0	0	0
2013/12/17	R204	06/11/2014	7.00	Call	Bond Future	1,664.5500	1.6646	1,677.5600	1.6776	0.782	0	0	0
2013/12/17	R204	06/11/2014	7.01	Call	Bond Future	1,678.4000	1.6784	1,691.5400	1.6915	0.783	0	0	0
2013/12/17	R207	06/02/2014			Bond Future	7.4969	99.3684	7.4751	99.4704	(0.291)	0.0000	0.0000	22,112
2013/12/17	R207	06/02/2014	6.65	Call	Bond Future	178.7000	0.1787	167.0700	0.1671	(6.508)	0	0	0
2013/12/17	R207	06/02/2014	6.64	Put	Bond Future	4,286.6600	4.2867	4,173.1200	4.1731	(2.649)	0	0	0
2013/12/17	R207	06/02/2014	6.66	Put	Bond Future	4,199.2200	4.1992	4,085.4100	4.0854	(2.710)	0	0	0
2013/12/17	R207	06/02/2014	6.65	Put	Bond Future	4,242.8500	4.2429	4,129.1800	4.1292	(2.679)	0	0	0
2013/12/17	R207	06/02/2014	6.66	Call	Bond Future	184.2300	0.1842	172.4600	0.1725	(6.389)	0	0	0
2013/12/17	R207	06/02/2014	6.64	Call	Bond Future	173.3100	0.1733	161.8100	0.1618	(6.636)	0	0	0
2013/12/17	R207	08/05/2014	6.19	Put	Bond Future	6,956.6300	6.9566	6,850.8400	6.8508	(1.521)	0	0	0
2013/12/17	R207	08/05/2014	6.21	Put	Bond Future	6,869.3400	6.8693	6,763.6000	6.7636	(1.539)	0	0	0
2013/12/17	R207	08/05/2014			Bond Future	7.6191	100.6728	7.5960	100.7766	(0.303)	0.0000	0.0000	0
2013/12/17	R207	08/05/2014	6.20	Put	Bond Future	6,912.9400	6.9129	6,807.1700	6.8072	(1.530)	0	0	0
2013/12/17	R207	08/05/2014	6.20	Call	Bond Future	276.2900	0.2763	274.2900	0.2743	(0.724)	0	0	0
2013/12/17	R207	08/05/2014	6.21	Call	Bond Future	281.3300	0.2813	279.3600	0.2794	(0.700)	0	0	0
2013/12/17	R207	08/05/2014	6.19	Call	Bond Future	271.3200	0.2713	269.3000	0.2693	(0.745)	0	0	0
2013/12/17	R207	07/08/2014	7.69	Call	Bond Future	2,529.3300	2.5293	2,558.3100	2.5583	1.146	0	0	0
2013/12/17	R207	07/08/2014	7.70	Put	Bond Future	2,718.9300	2.7189	2,646.3200	2.6463	(2.671)	0	0	0
2013/12/17	R207	07/08/2014			Bond Future	7.7391	98.4095	7.7154	98.5113	(0.305)	0.0000	0.0000	0
2013/12/17	R207	07/08/2014	7.70	Call	Bond Future	2,550.4700	2.5505	2,579.7200	2.5797	1.147	0	0	0
2013/12/17	R207	07/08/2014	7.71	Call	Bond Future	2,571.7100	2.5717	2,601.2200	2.6012	1.147	0	0	0
2013/12/17	R207	07/08/2014	7.69	Put	Bond Future	2,740.9500	2.7410	2,668.0700	2.6681	(2.659)	0	0	0
2013/12/17	R207	07/08/2014	7.71	Put	Bond Future	2,697.0300	2.6970	2,624.6800	2.6247	(2.683)	0	0	0
2013/12/17	R207	06/11/2014	7.36	Put	Bond Future	4,262.0100	4.2620	4,181.0200	4.1810	(1.900)	0	0	0
2013/12/17	R207	06/11/2014			Bond Future	7.8598	99.7754	7.8340	99.8818	(0.328)	0.0000	0.0000	0
2013/12/17	R207	06/11/2014	7.35	Put	Bond Future	4,287.5700	4.2876	4,206.3900	4.2064	(1.893)	0	0	0
2013/12/17	R207	06/11/2014	7.36	Call	Bond Future	2,174.4800	2.1745	2,199.9300	2.1999	1.170	0	0	0
2013/12/17	R207	06/11/2014	7.34	Call	Bond Future	2,141.0500	2.1410	2,166.1100	2.1661	1.170	0	0	0
2013/12/17	R207	06/11/2014	7.35	Call	Bond Future	2,157.7200	2.1577	2,182.9800	2.1830	1.171	0	0	0
2013/12/17	R207	06/11/2014	7.34	Put	Bond Future	4,313.2400	4.3132	4,231.8600	4.2319	(1.887)	0	0	0
2013/12/17	R208	06/02/2014	6.74	Put	Bond Future	5,112.6500	5.1126	5,012.9500	5.0130	(1.950)	0	0	0
2013/12/17	R208	06/02/2014			Bond Future	7.6574	97.5564	7.6409	97.6431	(0.216)	0.0000	0.0000	11,157
2013/12/17	R208	06/02/2014	6.75	Put	Bond Future	5,061.3600	5.0614	4,961.4400	4.9614	(1.974)	0	0	0
2013/12/17	R208	06/02/2014	6.76	Put	Bond Future	5,010.4200	5.0104	4,910.2700	4.9103	(1.999)	0	0	0
2013/12/17	R208	06/02/2014	6.74	Call	Bond Future	139.1100	0.1391	126.1900	0.1262	(9.288)	0	0	0

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2013/12/17	R208	06/02/2014	6.75	Call	Bond Future	143.7300	0.1437	130.5900	0.1306	(9.142)	0	0	0
2013/12/17	R208	06/02/2014	6.76	Call	Bond Future	148.6600	0.1487	135.2900	0.1353	(8.994)	0	0	0
2013/12/17	R208	08/05/2014	6.31	Call	Bond Future	267.8800	0.2679	262.8400	0.2628	(1.881)	0	0	0
2013/12/17	R208	08/05/2014			Bond Future	7.7663	95.4410	7.7490	95.5294	(0.224)	0.0000	0.0000	0
2013/12/17	R208	08/05/2014	6.29	Call	Bond Future	257.8600	0.2579	252.8600	0.2529	(1.939)	0	0	0
2013/12/17	R208	08/05/2014	6.31	Put	Bond Future	8,036.4800	8.0365	7,943.1200	7.9431	(1.162)	0	0	0
2013/12/17	R208	08/05/2014	6.30	Put	Bond Future	8,087.4200	8.0874	7,994.0800	7.9941	(1.154)	0	0	0
2013/12/17	R208	08/05/2014	6.29	Put	Bond Future	8,138.4600	8.1385	8,045.1400	8.0451	(1.147)	0	0	0
2013/12/17	R208	08/05/2014	6.30	Call	Bond Future	262.8300	0.2628	257.8100	0.2578	(1.910)	0	0	0
2013/12/17	R208	07/08/2014	8.28	Call	Bond Future	3,948.5400	3.9485	3,979.3900	3.9794	0.781	0	0	0
2013/12/17	R208	07/08/2014			Bond Future	7.8718	96.7465	7.8542	96.8328	(0.223)	0.0000	0.0000	0
2013/12/17	R208	07/08/2014	7.80	Call	Bond Future	2,665.8300	2.6658	2,684.7100	2.6847	0.708	0	0	0
2013/12/17	R208	07/08/2014	7.79	Put	Bond Future	3,044.8500	3.0449	2,977.1800	2.9772	(2.222)	0	0	0
2013/12/17	R208	07/08/2014	7.81	Put	Bond Future	2,993.9700	2.9940	2,926.7600	2.9268	(2.245)	0	0	0
2013/12/17	R208	07/08/2014	7.80	Put	Bond Future	3,019.3300	3.0193	2,951.8900	2.9519	(2.234)	0	0	0
2013/12/17	R208	07/08/2014	8.28	Put	Bond Future	1,968.9600	1.9690	1,913.4900	1.9135	(2.817)	0	0	630
2013/12/17	R208	07/08/2014	7.81	Call	Bond Future	2,689.8000	2.6898	2,708.9100	2.7089	0.710	0	0	0
2013/12/17	R208	07/08/2014	7.79	Call	Bond Future	2,641.9800	2.6420	2,660.6300	2.6606	0.706	0	0	0
2013/12/17	R208	06/11/2014	7.46	Call	Bond Future	2,158.1700	2.1582	2,175.0700	2.1751	0.783	0	0	0
2013/12/17	R208	06/11/2014			Bond Future	7.9828	94.6927	7.9638	94.7833	(0.239)	0.0000	0.0000	0
2013/12/17	R208	06/11/2014	7.44	Call	Bond Future	2,121.4200	2.1214	2,137.9700	2.1380	0.780	0	0	0
2013/12/17	R208	06/11/2014	7.45	Call	Bond Future	2,139.7400	2.1397	2,156.4700	2.1565	0.782	0	0	0
2013/12/17	R208	06/11/2014	8.50	Put	Bond Future	2,216.4000	2.2164	2,164.1100	2.1641	(2.359)	0	0	1,520
2013/12/17	R208	06/11/2014	7.44	Put	Bond Future	4,739.7800	4.7398	4,665.7800	4.6658	(1.561)	0	0	0
2013/12/17	R208	06/11/2014	7.46	Put	Bond Future	4,678.4900	4.6785	4,604.8400	4.6048	(1.574)	0	0	0
2013/12/17	R208	06/11/2014	8.50	Call	Bond Future	4,630.4800	4.6305	4,668.7400	4.6687	0.826	0	0	0
2013/12/17	R208	06/11/2014	7.45	Put	Bond Future	4,709.0700	4.7091	4,635.2500	4.6352	(1.568)	0	0	0
2013/12/17	R209	06/02/2014	8.56	Call	Bond Future	864.4700	0.8645	856.6100	0.8566	(0.909)	0	0	0
2013/12/17	R209	06/02/2014			Bond Future	9.0797	75.4895	9.0482	75.7246	(0.347)	0.0000	0.0000	23,430
2013/12/17	R209	06/02/2014	8.54	Call	Bond Future	826.1000	0.8261	817.4200	0.8174	(1.051)	0	0	0
2013/12/17	R209	06/02/2014	8.55	Call	Bond Future	845.1300	0.8451	836.8500	0.8369	(0.980)	0	0	0
2013/12/17	R209	06/02/2014	8.54	Put	Bond Future	5,022.5300	5.0225	4,778.7400	4.7787	(4.854)	0	0	0
2013/12/17	R209	06/02/2014	8.56	Put	Bond Future	4,898.7800	4.8988	4,655.8100	4.6558	(4.960)	0	0	0
2013/12/17	R209	06/02/2014	8.55	Put	Bond Future	4,960.4300	4.9604	4,717.0400	4.7170	(4.907)	0	0	0
2013/12/17	R209	08/05/2014	9.63	Call	Bond Future	5,551.6600	5.5517	5,662.3500	5.6624	1.994	0	0	0
2013/12/17	R209	08/05/2014			Bond Future	9.1726	73.3361	9.1401	73.5747	(0.354)	0.0000	0.0000	0
2013/12/17	R209	08/05/2014	7.85	Call	Bond Future	682.0100	0.6820	688.4100	0.6884	0.938	0	0	0
2013/12/17	R209	08/05/2014	9.75	Put	Bond Future	2,030.9800	2.0310	1,912.4800	1.9125	(5.835)	0	0	7,262
2013/12/17	R209	08/05/2014	9.85	Put	Bond Future	1,813.1900	1.8132	1,702.3500	1.7024	(6.113)	0	0	10,000
2013/12/17	R209	08/05/2014	7.86	Call	Bond Future	693.2700	0.6933	699.9000	0.6999	0.956	0	0	0
2013/12/17	R209	08/05/2014	7.84	Call	Bond Future	670.8800	0.6709	677.0700	0.6771	0.923	0	0	0
2013/12/17	R209	08/05/2014	7.85	Put	Bond Future	11,467.2900	11.4673	11,235.1600	11.2352	(2.024)	0	0	0
2013/12/17	R209	08/05/2014	9.63	Put	Bond Future	2,319.8800	2.3199	2,192.0400	2.1920	(5.511)	0	0	883
2013/12/17	R209	08/05/2014	9.85	Call	Bond Future	6,519.1300	6.5191	6,646.8200	6.6468	1.959	0	0	0
2013/12/17	R209	08/05/2014	7.84	Put	Bond Future	11,546.8200	11.5468	11,314.4800	11.3145	(2.012)	0	0	0
2013/12/17	R209	08/05/2014	9.75	Call	Bond Future	6,073.0800	6.0731	6,193.1100	6.1931	1.976	0	0	0
2013/12/17	R209	08/05/2014	7.86	Put	Bond Future	11,388.0300	11.3880	11,156.1300	11.1561	(2.036)	0	0	0

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2013/12/17	R209	07/08/2014	9.04	Put	Bond Future	5,647.3100		5.6473	5,482.9900	5.4830	(2.910)	0	0	0
2013/12/17	R209	07/08/2014			Bond Future	9.2622		74.3393	9.2291	74.5786	(0.358)	0.0000	0.0000	0
2013/12/17	R209	07/08/2014	9.06	Put	Bond Future	5,562.8100		5.5628	5,399.6500	5.3997	(2.933)	0	0	0
2013/12/17	R209	07/08/2014	9.05	Put	Bond Future	5,604.9400		5.6049	5,441.2000	5.4412	(2.921)	0	0	0
2013/12/17	R209	07/08/2014	9.05	Call	Bond Future	4,049.5400		4.0495	4,125.1400	4.1251	1.867	0	0	0
2013/12/17	R209	07/08/2014	9.06	Call	Bond Future	4,081.8700		4.0819	4,158.0500	4.1581	1.866	0	0	0
2013/12/17	R209	07/08/2014	9.04	Call	Bond Future	4,017.3300		4.0173	4,092.3500	4.0924	1.867	0	0	0
2013/12/17	R209	06/11/2014			Bond Future	9.3535		72.2261	9.3191	72.4712	(0.368)	0.0000	0.0000	0
2013/12/17	R209	06/11/2014	8.99	Put	Bond Future	6,920.0800		6.9201	6,755.7800	6.7558	(2.374)	0	0	0
2013/12/17	R209	06/11/2014	9.01	Put	Bond Future	6,831.2800		6.8313	6,667.9900	6.6680	(2.390)	0	0	0
2013/12/17	R209	06/11/2014	9.00	Put	Bond Future	6,875.5700		6.8756	6,711.7700	6.7118	(2.382)	0	0	0
2013/12/17	R209	06/11/2014	8.99	Call	Bond Future	4,267.2600		4.2673	4,347.9800	4.3480	1.892	0	0	0
2013/12/17	R209	06/11/2014	9.00	Call	Bond Future	4,297.7500		4.2977	4,378.9700	4.3790	1.890	0	0	0
2013/12/17	R209	06/11/2014	9.01	Call	Bond Future	4,328.3500		4.3283	4,410.0800	4.4101	1.888	0	0	0
2013/12/17	R210	06/02/2014	161.51	Put	Bond Future	155.1500		0.1552	145.0700	0.1451	(6.497)	0	0	0
2013/12/17	R210	06/02/2014			Bond Future	161.3549		161.3549	161.3649	161.3649	0.006	0.0000	0.0000	1,319
2013/12/17	R210	06/02/2014	161.50	Put	Bond Future	145.1500		0.1452	135.0700	0.1351	(6.945)	0	0	0
2013/12/17	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R210	06/02/2014	161.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R210	06/02/2014	161.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R210	06/02/2014	161.49	Put	Bond Future	135.1500		0.1352	125.0700	0.1251	(7.458)	0	0	0
2013/12/17	R211	06/02/2014	129.00	Call	Bond Future	54.3000		0.0543	56.0800	0.0561	3.278	0	0	0
2013/12/17	R211	06/02/2014			Bond Future	129.0543		129.0543	129.0561	129.0561	0.001	0.0000	0.0000	2,022
2013/12/17	R211	06/02/2014	129.01	Call	Bond Future	44.3000		0.0443	46.0800	0.0461	4.018	0	0	0
2013/12/17	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R211	06/02/2014	128.99	Call	Bond Future	64.3000		0.0643	66.0800	0.0661	2.768	0	0	0
2013/12/17	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R212	06/02/2014			Bond Future	131.5202		131.5202	131.2857	131.2857	(0.178)	0.0000	0.0000	21,791
2013/12/17	R212	06/02/2014	132.99	Put	Bond Future	1,469.8200		1.4698	1,704.2900	1.7043	15.952	0	0	0
2013/12/17	R212	06/02/2014	133.01	Put	Bond Future	1,489.8200		1.4898	1,724.2900	1.7243	15.738	0	0	0
2013/12/17	R212	06/02/2014	133.00	Put	Bond Future	1,479.8200		1.4798	1,714.2900	1.7143	15.844	0	0	0
2013/12/17	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R213	06/02/2014			Bond Future	8.8838		86.7784	8.8573	86.9814	(0.299)	0.0000	0.0000	21,284
2013/12/17	R213	06/02/2014	8.29	Put	Bond Future	5,465.3300		5.4653	5,242.8800	5.2429	(4.070)	0	0	0
2013/12/17	R213	06/02/2014	8.31	Put	Bond Future	5,335.6800		5.3357	5,113.5700	5.1136	(4.163)	0	0	0
2013/12/17	R213	06/02/2014	8.29	Call	Bond Future	742.9800		0.7430	723.5400	0.7235	(2.616)	0	0	0
2013/12/17	R213	06/02/2014	8.30	Put	Bond Future	5,400.3000		5.4003	5,178.0100	5.1780	(4.116)	0	0	0
2013/12/17	R213	06/02/2014	8.30	Call	Bond Future	760.6300		0.7606	741.3500	0.7414	(2.535)	0	0	0
2013/12/17	R213	06/02/2014	8.31	Call	Bond Future	778.5800		0.7786	759.4800	0.7595	(2.453)	0	0	0
2013/12/17	R213	08/05/2014	7.65	Put	Bond Future	11,660.6500		11.6607	11,455.0800	11.4551	(1.763)	0	0	0
2013/12/17	R213	08/05/2014			Bond Future	8.9801		84.3801	8.9527	84.5862	(0.305)	0.0000	0.0000	0

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2013/12/17	R213	08/05/2014	7.64	Put	Bond Future	11,738.8000	11.7388	11,533.0900	11.5331	(1.752)	0	0	0
2013/12/17	R213	08/05/2014	7.66	Put	Bond Future	11,582.7500	11.5828	11,377.3300	11.3773	(1.773)	0	0	0
2013/12/17	R213	08/05/2014	7.65	Call	Bond Future	738.3200	0.7383	738.7700	0.7388	0.061	0	0	0
2013/12/17	R213	08/05/2014	7.64	Call	Bond Future	726.7700	0.7268	727.0800	0.7271	0.043	0	0	0
2013/12/17	R213	08/05/2014	7.66	Call	Bond Future	750.0000	0.7500	750.6000	0.7506	0.080	0	0	0
2013/12/17	R213	07/08/2014	8.86	Call	Bond Future	4,197.0500	4.1970	4,254.3400	4.2543	1.365	0	0	0
2013/12/17	R213	07/08/2014			Bond Future	9.0743	85.5343	9.0464	85.7403	(0.307)	0.0000	0.0000	0
2013/12/17	R213	07/08/2014	8.84	Call	Bond Future	4,131.3500	4.1313	4,187.6800	4.1877	1.363	0	0	0
2013/12/17	R213	07/08/2014	8.85	Call	Bond Future	4,164.1300	4.1641	4,220.9400	4.2209	1.364	0	0	0
2013/12/17	R213	07/08/2014	8.84	Put	Bond Future	5,886.5100	5.8865	5,736.8400	5.7368	(2.543)	0	0	0
2013/12/17	R213	07/08/2014	8.86	Put	Bond Future	5,800.2800	5.8003	5,651.5700	5.6516	(2.564)	0	0	0
2013/12/17	R213	07/08/2014	8.85	Put	Bond Future	5,843.2800	5.8433	5,694.0900	5.6941	(2.553)	0	0	0
2013/12/17	R213	06/11/2014	8.84	Call	Bond Future	4,511.9500	4.5119	4,576.7400	4.5767	1.436	0	0	0
2013/12/17	R213	06/11/2014	8.85	Put	Bond Future	6,925.6300	6.9256	6,779.2700	6.7793	(2.113)	0	0	0
2013/12/17	R213	06/11/2014			Bond Future	9.1718	83.1832	9.1427	83.3947	(0.318)	0.0000	0.0000	0
2013/12/17	R213	06/11/2014	8.85	Call	Bond Future	4,543.4100	4.5434	4,608.6300	4.6086	1.435	0	0	0
2013/12/17	R213	06/11/2014	8.86	Call	Bond Future	4,574.9900	4.5750	4,640.6300	4.6406	1.435	0	0	0
2013/12/17	R213	06/11/2014	8.84	Put	Bond Future	6,969.7800	6.9698	6,822.9900	6.8230	(2.106)	0	0	0
2013/12/17	R213	06/11/2014	8.86	Put	Bond Future	6,881.6900	6.8817	6,735.7500	6.7358	(2.121)	0	0	0
2013/12/17	R214	06/02/2014			Bond Future	9.1907	76.2384	9.1541	76.5209	(0.399)	0.0000	0.0000	5,155
2013/12/17	R214	06/02/2014	8.99	Put	Bond Future	3,373.4600	3.3735	3,120.2500	3.1202	(7.506)	0	0	0
2013/12/17	R214	06/02/2014	9.01	Put	Bond Future	3,277.7500	3.2777	3,026.9100	3.0269	(7.653)	0	0	0
2013/12/17	R214	06/02/2014	8.99	Call	Bond Future	1,803.3200	1.8033	1,832.5900	1.8326	1.623	0	0	0
2013/12/17	R214	06/02/2014	9.00	Put	Bond Future	3,325.3700	3.3254	3,073.3300	3.0733	(7.579)	0	0	0
2013/12/17	R214	06/02/2014	9.00	Call	Bond Future	1,834.7900	1.8348	1,865.2300	1.8652	1.659	0	0	0
2013/12/17	R214	06/02/2014	9.01	Call	Bond Future	1,866.5800	1.8666	1,898.2200	1.8982	1.695	0	0	0
2013/12/17	R214	08/05/2014			Bond Future	9.2817	73.9545	9.2439	74.2410	(0.407)	0.0000	0.0000	0
2013/12/17	R214	08/05/2014	9.00	Call	Bond Future	3,098.7600	3.0988	3,171.6100	3.1716	2.351	0	0	0
2013/12/17	R214	08/05/2014	8.99	Put	Bond Future	5,328.9200	5.3289	5,114.5500	5.1145	(4.023)	0	0	0
2013/12/17	R214	08/05/2014	9.01	Put	Bond Future	5,233.7900	5.2338	5,021.0300	5.0210	(4.065)	0	0	0
2013/12/17	R214	08/05/2014	9.00	Put	Bond Future	5,281.2000	5.2812	5,067.6300	5.0676	(4.044)	0	0	0
2013/12/17	R214	08/05/2014	9.01	Call	Bond Future	3,130.7000	3.1307	3,204.3600	3.2044	2.353	0	0	0
2013/12/17	R214	08/05/2014	8.99	Call	Bond Future	3,067.0000	3.0670	3,139.0500	3.1390	2.349	0	0	0
2013/12/17	R248	06/02/2014	9.11	Put	Bond Future	1,367.3600	1.3674	1,055.5100	1.0555	(22.807)	0	0	0
2013/12/17	R248	06/02/2014			Bond Future	9.2472	98.8270	9.2156	99.1389	(0.342)	0.0000	0.0000	12,135
2013/12/17	R248	06/02/2014	9.10	Put	Bond Future	1,468.4400	1.4684	1,156.5900	1.1566	(21.237)	0	0	0
2013/12/17	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R248	06/02/2014	9.09	Put	Bond Future	1,569.7100	1.5697	1,257.8600	1.2579	(19.867)	0	0	0
2013/12/17	R248	08/05/2014	9.04	Put	Bond Future	2,987.3400	2.9873	2,670.9700	2.6710	(10.590)	0	0	0
2013/12/17	R248	08/05/2014			Bond Future	9.3405	95.7026	9.3079	96.0189	(0.349)	0.0000	0.0000	1,375
2013/12/17	R248	08/05/2014	9.06	Put	Bond Future	2,783.2700	2.7833	2,466.9000	2.4669	(11.367)	0	0	0
2013/12/17	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/17	R248	08/05/2014	9.05	Put	Bond Future	2,885.2100	2.8852	2,568.8400	2.5688	(10.965)	0	0	0
2013/12/17	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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2013/12/17	R248 08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>											<b>379466</b>	