



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 14/01/2014 to 14/01/2014

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
2014/01/14	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	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
2014/01/14	2025	06/02/2014			Bond Future	110.3768	110.3768	110.3785	110.3785	0.001	0.0000	0.0000	0
2014/01/14	2025	06/02/2014	110.99	Put	Bond Future	613.1600	0.6132	611.5400	0.6115	(0.264)	0	0	0
2014/01/14	2025	06/02/2014	111.01	Put	Bond Future	633.1600	0.6332	631.5400	0.6315	(0.256)	0	0	0
2014/01/14	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2025	06/02/2014	111.00	Put	Bond Future	623.1600	0.6232	621.5400	0.6215	(0.260)	0	0	0
2014/01/14	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2037	06/02/2014			Bond Future	9.0725	94.7646	9.1421	94.1309	0.766	0.0000	0.0000	2,022
2014/01/14	2037	06/02/2014	9.38	Call	Bond Future	2,751.0300	2.7510	2,117.3000	2.1173	(23.036)	0	0	0
2014/01/14	2037	06/02/2014	9.39	Call	Bond Future	2,838.3200	2.8383	2,204.5900	2.2046	(22.328)	0	0	0
2014/01/14	2037	06/02/2014	9.37	Call	Bond Future	2,663.6000	2.6636	2,029.8700	2.0299	(23.792)	0	0	0
2014/01/14	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2037	08/05/2014			Bond Future	9.1708	96.0114	9.2425	95.3693	0.782	0.0000	0.0000	0
2014/01/14	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2037	08/05/2014	9.38	Call	Bond Future	1,852.8700	1.8529	1,210.8000	1.2108	(34.653)	0	0	0
2014/01/14	2037	08/05/2014	9.39	Call	Bond Future	1,939.9300	1.9399	1,297.8600	1.2979	(33.098)	0	0	0
2014/01/14	2037	08/05/2014	9.37	Call	Bond Future	1,765.6700	1.7657	1,123.6000	1.1236	(36.364)	0	0	0
2014/01/14	2037	07/08/2014	9.06	Put	Bond Future	1,885.3200	1.8853	2,537.4900	2.5375	34.592	0	0	0
2014/01/14	2037	07/08/2014			Bond Future	9.2700	93.0494	9.3443	92.3972	0.801	0.0000	0.0000	0
2014/01/14	2037	07/08/2014	9.05	Put	Bond Future	1,976.6200	1.9766	2,628.7900	2.6288	32.994	0	0	0
2014/01/14	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2037	07/08/2014	9.04	Put	Bond Future	2,068.0600	2.0681	2,720.2300	2.7202	31.535	0	0	0
2014/01/14	2038	06/02/2014	107.00	Call	Bond Future	741.3100	0.7413	744.2800	0.7443	0.401	0	0	0
2014/01/14	2038	06/02/2014			Bond Future	107.7413	107.7413	107.7443	107.7443	0.003	0.0000	0.0000	24
2014/01/14	2038	06/02/2014	107.01	Call	Bond Future	731.3100	0.7313	734.2800	0.7343	0.406	0	0	0
2014/01/14	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2038	06/02/2014	106.99	Call	Bond Future	751.3100	0.7513	754.2800	0.7543	0.395	0	0	0
2014/01/14	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2050	06/02/2014			Bond Future	113.7008	113.7008	113.7038	113.7038	0.003	0.0000	0.0000	472
2014/01/14	2050	06/02/2014	110.00	Call	Bond Future	3,700.7900	3.7008	3,703.8200	3.7038	0.082	0	0	0
2014/01/14	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	2050	06/02/2014	110.01	Call	Bond Future	3,690.7900	3.6908	3,693.8200	3.6938	0.082	0	0	0
2014/01/14	2050	06/02/2014	109.99	Call	Bond Future	3,710.7900	3.7108	3,713.8200	3.7138	0.082	0	0	0
2014/01/14	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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2014/01/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	AL37	06/02/2014			Index Future	414.1290	414.1290	413.4910	413.4910	(0.154)	0.0000	0.0000	0
2014/01/14	AL37	08/05/2014			Index Future	419.5770	419.5770	418.9310	418.9310	(0.154)	0.0000	0.0000	0
2014/01/14	AL7T	06/02/2014			Index Future	489.0940	489.0940	487.6570	487.6570	(0.294)	0.0000	0.0000	1
2014/01/14	AL7T	08/05/2014			Index Future	495.5280	495.5280	494.0720	494.0720	(0.294)	0.0000	0.0000	0
2014/01/14	ALBI	06/02/2014			Index Future	440.6200	440.6200	439.0120	439.0120	(0.365)	0.0000	0.0000	803
2014/01/14	ALBI	08/05/2014			Index Future	446.4170	446.4170	444.7870	444.7870	(0.365)	0.0000	0.0000	35
2014/01/14	ALBI	07/08/2014			Index Future	452.4400	452.4400	450.7820	450.7820	(0.366)	0.0000	0.0000	0
2014/01/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	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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2014/01/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/14	EL28	06/02/2014			Bond Future	114.3338	114.3338	114.3369	114.3369	0.003	0.0000	0.0000	0
2014/01/14	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	EL28	06/02/2014	111.01	Call	Bond Future	3,323.7700	3.3238	3,326.8800	3.3269	0.094	0	0	0
2014/01/14	EL28	06/02/2014	110.99	Call	Bond Future	3,343.7700	3.3438	3,346.8800	3.3469	0.093	0	0	0
2014/01/14	EL28	06/02/2014	111.00	Call	Bond Future	3,333.7700	3.3338	3,336.8800	3.3369	0.093	0	0	0
2014/01/14	ES33	06/02/2014	9.54	Put	Bond Future	783.6300	0.7836	1,297.3300	1.2973	65.554	0	0	0
2014/01/14	ES33	06/02/2014			Bond Future	9.6445	84.3525	9.7138	83.8388	0.719	0.0000	0.0000	6,292
2014/01/14	ES33	06/02/2014	9.56	Put	Bond Future	632.6800	0.6327	1,146.3800	1.1464	81.194	0	0	0
2014/01/14	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	ES33	06/02/2014	9.55	Put	Bond Future	708.1000	0.7081	1,221.8000	1.2218	72.546	0	0	0
2014/01/14	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	ES33	08/05/2014	9.55	Put	Bond Future	1,570.6100	1.5706	2,091.0900	2.0911	33.139	0	0	0
2014/01/14	ES33	08/05/2014			Bond Future	9.7619	81.6803	9.8335	81.1598	0.734	0.0000	0.0000	0
2014/01/14	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	ES33	08/05/2014	9.54	Put	Bond Future	1,645.9000	1.6459	2,166.3800	2.1664	31.623	0	0	0
2014/01/14	ES33	08/05/2014	9.56	Put	Bond Future	1,495.4200	1.4954	2,015.9000	2.0159	34.805	0	0	0

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2014/01/14	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	GOVI	06/02/2014			GOVI	439.9090	439.9090	438.3880	438.3880	(0.346)	0.0000	0.0000	481
2014/01/14	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	GOVI	06/02/2014	439.99	Put	GOVI	810.0000	0.0810	16,020.0000	1.6020	1877.778	0	0	0
2014/01/14	GOVI	06/02/2014	440.01	Put	GOVI	1,010.0000	0.1010	16,220.0000	1.6220	1505.941	0	0	0
2014/01/14	GOVI	06/02/2014	440.00	Put	GOVI	910.0000	0.0910	16,120.0000	1.6120	1671.429	0	0	0
2014/01/14	GOVI	08/05/2014	442.00	Call	GOVI	36,960.0000	3.6960	21,550.0000	2.1550	(41.694)	0	0	0
2014/01/14	GOVI	08/05/2014			GOVI	445.6960	445.6960	444.1550	444.1550	(0.346)	0.0000	0.0000	0
2014/01/14	GOVI	08/05/2014	442.01	Call	GOVI	36,860.0000	3.6860	21,450.0000	2.1450	(41.807)	0	0	0
2014/01/14	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	GOVI	08/05/2014	441.99	Call	GOVI	37,060.0000	3.7060	21,650.0000	2.1650	(41.581)	0	0	0
2014/01/14	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	GOVI	07/08/2014			GOVI	451.7090	451.7090	450.1410	450.1410	(0.347)	0.0000	0.0000	0
2014/01/14	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	GOVI	07/08/2014	459.99	Put	GOVI	82,810.0000	8.2810	98,490.0000	9.8490	18.935	0	0	0
2014/01/14	GOVI	07/08/2014	460.01	Put	GOVI	83,010.0000	8.3010	98,690.0000	9.8690	18.889	0	0	0
2014/01/14	GOVI	07/08/2014	460.00	Put	GOVI	82,910.0000	8.2910	98,590.0000	9.8590	18.912	0	0	0
2014/01/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/14	IGOV	06/02/2014			Index Future	201.4470	201.4470	201.4400	201.4400	(0.003)	0.0000	0.0000	1,334
2014/01/14	IGOV	08/05/2014			Index Future	204.1220	204.1220	204.1150	204.1150	(0.003)	0.0000	0.0000	7
2014/01/14	ILBI	06/02/2014			Index Future	543.5500	543.5500	543.5480	543.5480	0.000	0.0000	0.0000	190
2014/01/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/01/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/14	JBAF	15/01/2014			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	1,000
2014/01/14	JBAF	19/02/2014			Jibar Tradeable Future	5.2700	94.7300	5.2900	94.7100	0.380	0.0000	0.0000	0
2014/01/14	JBAF	19/03/2014			Jibar Tradeable Future	5.3100	94.6900	5.3300	94.6700	0.377	0.0000	0.0000	0
2014/01/14	JBAF	16/04/2014			Jibar Tradeable Future	5.4200	94.5800	5.4500	94.5500	0.554	0.0000	0.0000	0
2014/01/14	JBAF	21/05/2014			Jibar Tradeable Future	5.4900	94.5100	5.5000	94.5000	0.182	0.0000	0.0000	3,000
2014/01/14	JBAF	18/06/2014			Jibar Tradeable Future	5.6200	94.3800	5.6800	94.3200	1.068	0.0000	0.0000	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/14	JBAF	17/09/2014			Jibar Tradeable Future	5.8700	94.1300	5.9600	94.0400	1.533	0.0000	0.0000	1,000
2014/01/14	JBAF	17/12/2014			Jibar Tradeable Future	6.1800	93.8200	6.2600	93.7400	1.294	0.0000	0.0000	0
2014/01/14	JBAF	18/03/2015			Jibar Tradeable Future	6.4900	93.5100	6.5600	93.4400	1.079	0.0000	0.0000	150
2014/01/14	JBAF	17/06/2015			Jibar Tradeable Future	6.7800	93.2200	6.8700	93.1300	1.327	0.0000	0.0000	3,200
2014/01/14	JBAF	16/09/2015			Jibar Tradeable Future	7.0600	92.9400	7.1400	92.8600	1.133	0.0000	0.0000	0
2014/01/14	JBAF	15/12/2015			Jibar Tradeable Future	7.3400	92.6600	7.4300	92.5700	1.226	0.0000	0.0000	0
2014/01/14	R023	06/02/2014			Bond Future	7.9100	102.4846	7.9645	102.1403	0.689	0.0000	0.0000	11,268
2014/01/14	R023	06/02/2014	7.84	Put	Bond Future	444.5800	0.4446	788.8700	0.7889	77.442	0	0	0
2014/01/14	R023	06/02/2014	7.86	Put	Bond Future	317.2600	0.3173	661.5500	0.6616	108.520	0	0	0
2014/01/14	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R023	06/02/2014	7.85	Put	Bond Future	380.9000	0.3809	725.1900	0.7252	90.389	0	0	0
2014/01/14	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R023	08/05/2014			Bond Future	8.0107	99.9165	8.0674	99.5677	0.708	0.0000	0.0000	0
2014/01/14	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R023	08/05/2014	7.59	Put	Bond Future	2,638.1900	2.6382	2,986.9700	2.9870	13.220	0	0	0
2014/01/14	R023	08/05/2014	7.61	Put	Bond Future	2,510.7400	2.5107	2,859.5200	2.8595	13.892	0	0	0
2014/01/14	R023	08/05/2014	7.60	Put	Bond Future	2,574.4400	2.5744	2,923.2200	2.9232	13.548	0	0	0
2014/01/14	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R157	06/02/2014	5.64	Call	Bond Future	25.8400	0.0258	21.3200	0.0213	(17.492)	0	0	0
2014/01/14	R157	06/02/2014	5.65	Put	Bond Future	909.2600	0.9093	935.2100	0.9352	2.854	0	0	0
2014/01/14	R157	06/02/2014			Bond Future	6.1975	116.4286	6.2166	116.3979	0.309	0.0000	0.0000	32,412
2014/01/14	R157	06/02/2014	5.65	Call	Bond Future	27.3000	0.0273	22.5900	0.0226	(17.253)	0	0	0
2014/01/14	R157	06/02/2014	5.66	Call	Bond Future	28.8300	0.0288	23.9200	0.0239	(17.031)	0	0	0
2014/01/14	R157	06/02/2014	5.64	Put	Bond Future	924.0000	0.9240	950.1400	0.9501	2.829	0	0	0
2014/01/14	R157	06/02/2014	5.66	Put	Bond Future	894.6000	0.8946	920.3500	0.9203	2.878	0	0	0
2014/01/14	R157	08/05/2014	5.20	Call	Bond Future	75.6800	0.0757	71.0200	0.0710	(6.158)	0	0	0
2014/01/14	R157	08/05/2014			Bond Future	6.3755	111.1528	6.3986	111.1217	0.362	0.0000	0.0000	0
2014/01/14	R157	08/05/2014	5.21	Call	Bond Future	77.2800	0.0773	72.5300	0.0725	(6.146)	0	0	0
2014/01/14	R157	08/05/2014	5.19	Call	Bond Future	74.1200	0.0741	69.5300	0.0695	(6.193)	0	0	0
2014/01/14	R157	08/05/2014	5.20	Put	Bond Future	1,676.7100	1.6767	1,703.1400	1.7031	1.576	0	0	0
2014/01/14	R157	08/05/2014	5.19	Put	Bond Future	1,688.9100	1.6889	1,715.4100	1.7154	1.569	0	0	0
2014/01/14	R157	08/05/2014	5.21	Put	Bond Future	1,664.5500	1.6646	1,690.8900	1.6909	1.582	0	0	0
2014/01/14	R157	07/08/2014	6.76	Put	Bond Future	550.3600	0.5504	563.9400	0.5639	2.467	0	0	0
2014/01/14	R157	07/08/2014			Bond Future	6.5928	112.6529	6.6232	112.6197	0.460	0.0000	0.0000	0
2014/01/14	R157	07/08/2014	6.75	Put	Bond Future	555.3700	0.5554	569.0400	0.5690	2.461	0	0	0
2014/01/14	R157	07/08/2014	6.74	Call	Bond Future	721.0300	0.7210	701.6100	0.7016	(2.693)	0	0	0
2014/01/14	R157	07/08/2014	6.75	Call	Bond Future	727.2500	0.7272	707.7400	0.7077	(2.683)	0	0	0
2014/01/14	R157	07/08/2014	6.76	Call	Bond Future	733.1600	0.7332	713.5600	0.7136	(2.673)	0	0	0
2014/01/14	R157	07/08/2014	6.74	Put	Bond Future	560.0700	0.5601	573.8300	0.5738	2.457	0	0	0
2014/01/14	R157	06/11/2014	6.19	Put	Bond Future	975.5900	0.9756	995.4100	0.9954	2.032	0	0	0
2014/01/14	R157	06/11/2014			Bond Future	6.8913	107.4221	6.9295	107.3899	0.554	0.0000	0.0000	0
2014/01/14	R157	06/11/2014	6.21	Put	Bond Future	964.5900	0.9646	984.2800	0.9843	2.041	0	0	0
2014/01/14	R157	06/11/2014	6.20	Put	Bond Future	970.0800	0.9701	989.8300	0.9898	2.036	0	0	0
2014/01/14	R157	06/11/2014	6.21	Call	Bond Future	387.7300	0.3877	375.2300	0.3752	(3.224)	0	0	0

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2014/01/14	R157	06/11/2014	6.19	Call	Bond Future	381.7200	0.3817	369.3500	0.3694	(3.241)	0	0	0
2014/01/14	R157	06/11/2014	6.20	Call	Bond Future	384.7200	0.3847	372.2800	0.3723	(3.234)	0	0	0
2014/01/14	R186	06/02/2014	8.75	Put	Bond Future	253.0600	0.2531	328.1300	0.3281	29.665	0	0	250
2014/01/14	R186	06/02/2014			Bond Future	8.1873	119.6586	8.2670	118.9567	0.974	0.0000	0.0000	61,696
2014/01/14	R186	06/02/2014	7.75	Call	Bond Future	385.8800	0.3859	258.1600	0.2582	(33.098)	0	0	0
2014/01/14	R186	06/02/2014	7.74	Put	Bond Future	4,418.4300	4.4184	4,996.7600	4.9968	13.089	0	0	0
2014/01/14	R186	06/02/2014	7.76	Put	Bond Future	4,265.0200	4.2650	4,835.0200	4.8350	13.365	0	0	0
2014/01/14	R186	06/02/2014	7.75	Put	Bond Future	4,341.4300	4.3414	4,915.6300	4.9156	13.226	0	0	0
2014/01/14	R186	06/02/2014	8.75	Call	Bond Future	5,084.7500	5.0848	4,457.9000	4.4579	(12.328)	0	0	0
2014/01/14	R186	06/02/2014	7.76	Call	Bond Future	401.9800	0.4020	270.0600	0.2701	(32.818)	0	0	0
2014/01/14	R186	06/02/2014	7.74	Call	Bond Future	370.2800	0.3703	246.6900	0.2467	(33.377)	0	0	0
2014/01/14	R186	08/05/2014	7.50	Put	Bond Future	8,436.1000	8.4361	8,965.7300	8.9657	6.278	0	0	0
2014/01/14	R186	08/05/2014	8.25	Put	Bond Future	4,061.9400	4.0619	4,408.3300	4.4083	8.528	0	0	0
2014/01/14	R186	08/05/2014			Bond Future	8.2852	121.2329	8.3679	120.5217	0.998	0.0000	0.0000	740
2014/01/14	R186	08/05/2014	9.25	Put	Bond Future	1,146.6800	1.1467	1,280.6400	1.2806	11.682	0	0	8,000
2014/01/14	R186	08/05/2014	7.09	Put	Bond Future	11,667.2000	11.6672	12,273.6300	12.2736	5.198	0	0	0
2014/01/14	R186	08/05/2014	9.00	Put	Bond Future	1,623.6700	1.6237	1,800.5800	1.8006	10.896	0	0	400
2014/01/14	R186	08/05/2014	7.10	Call	Bond Future	689.0300	0.6890	582.7600	0.5828	(15.423)	0	0	0
2014/01/14	R186	08/05/2014	8.50	Call	Bond Future	4,891.4900	4.8915	4,464.9400	4.4649	(8.720)	0	0	0
2014/01/14	R186	08/05/2014	7.11	Call	Bond Future	701.6500	0.7017	593.8200	0.5938	(15.368)	0	0	0
2014/01/14	R186	08/05/2014	9.25	Call	Bond Future	9,083.0100	9.0830	8,505.8200	8.5058	(6.355)	0	0	0
2014/01/14	R186	08/05/2014	8.25	Call	Bond Future	3,757.2200	3.7572	3,392.4600	3.3925	(9.708)	0	0	8,000
2014/01/14	R186	08/05/2014	7.09	Call	Bond Future	676.5800	0.6766	571.8600	0.5719	(15.478)	0	0	0
2014/01/14	R186	08/05/2014	8.50	Put	Bond Future	3,056.2800	3.0563	3,340.8800	3.3409	9.312	0	0	1,933
2014/01/14	R186	08/05/2014	7.11	Put	Bond Future	11,496.9000	11.4969	12,100.2200	12.1002	5.248	0	0	0
2014/01/14	R186	08/05/2014	7.50	Call	Bond Future	1,370.3000	1.3703	1,188.7800	1.1888	(13.247)	0	0	1,933
2014/01/14	R186	08/05/2014	9.00	Call	Bond Future	7,577.8800	7.5779	7,043.6400	7.0436	(7.050)	0	0	0
2014/01/14	R186	08/05/2014	7.10	Put	Bond Future	11,581.9100	11.5819	12,186.7900	12.1868	5.223	0	0	0
2014/01/14	R186	07/08/2014	8.31	Call	Bond Future	4,576.5500	4.5765	4,211.5100	4.2115	(7.976)	0	0	0
2014/01/14	R186	07/08/2014			Bond Future	8.3820	117.5785	8.4679	116.8559	1.025	0.0000	0.0000	0
2014/01/14	R186	07/08/2014	8.92	Put	Bond Future	2,976.8800	2.9769	3,218.4000	3.2184	8.113	0	0	840
2014/01/14	R186	07/08/2014	8.29	Call	Bond Future	4,495.9500	4.4960	4,134.9600	4.1350	(8.029)	0	0	0
2014/01/14	R186	07/08/2014	8.30	Call	Bond Future	4,536.1500	4.5362	4,173.1300	4.1731	(8.003)	0	0	0
2014/01/14	R186	07/08/2014	8.29	Put	Bond Future	5,276.3800	5.2764	5,637.9600	5.6380	6.853	0	0	0
2014/01/14	R186	07/08/2014	8.92	Call	Bond Future	7,398.3700	7.3984	6,917.3200	6.9173	(6.502)	0	0	0
2014/01/14	R186	07/08/2014	8.31	Put	Bond Future	5,186.7000	5.1867	5,544.2300	5.5442	6.893	0	0	0
2014/01/14	R186	07/08/2014	8.30	Put	Bond Future	5,231.4000	5.2314	5,590.9500	5.5910	6.873	0	0	0
2014/01/14	R186	06/11/2014	8.14	Call	Bond Future	4,400.1200	4.4001	4,072.8900	4.0729	(7.437)	0	0	0
2014/01/14	R186	06/11/2014	8.15	Put	Bond Future	7,169.7300	7.1697	7,571.8600	7.5719	5.609	0	0	0
2014/01/14	R186	06/11/2014			Bond Future	8.4759	119.2252	8.5648	118.4941	1.050	0.0000	0.0000	0
2014/01/14	R186	06/11/2014	9.17	Call	Bond Future	8,890.8900	8.8909	8,396.3600	8.3964	(5.562)	0	0	0
2014/01/14	R186	06/11/2014	8.15	Call	Bond Future	4,435.9400	4.4359	4,106.9700	4.1070	(7.416)	0	0	0
2014/01/14	R186	06/11/2014	8.16	Call	Bond Future	4,471.9200	4.4719	4,141.2200	4.1412	(7.395)	0	0	0
2014/01/14	R186	06/11/2014	9.17	Put	Bond Future	3,354.4300	3.3544	3,591.0000	3.5910	7.052	0	0	2,010
2014/01/14	R186	06/11/2014	8.14	Put	Bond Future	7,219.2200	7.2192	7,623.0900	7.6231	5.594	0	0	0
2014/01/14	R186	06/11/2014	8.16	Put	Bond Future	7,120.4900	7.1205	7,520.8900	7.5209	5.623	0	0	0

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2014/01/14	R197	06/02/2014			Bond Future	276.7216	276.7216	276.7247	276.7247	0.001	0.0000	0.0000	2,049
2014/01/14	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R197	06/02/2014	279.99	Put	Bond Future	3,268.3600	3.2684	3,265.2900	3.2653	(0.094)	0	0	0
2014/01/14	R197	06/02/2014	280.01	Put	Bond Future	3,288.3600	3.2884	3,285.2900	3.2853	(0.093)	0	0	0
2014/01/14	R197	06/02/2014	280.00	Put	Bond Future	3,278.3600	3.2784	3,275.2900	3.2753	(0.094)	0	0	0
2014/01/14	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R201	06/02/2014	5.24	Put	Bond Future	94.2700	0.0943	113.8800	0.1139	20.802	0	0	0
2014/01/14	R201	06/02/2014			Bond Future	5.1528	104.2175	5.2126	104.1667	1.160	0.0000	0.0000	0
2014/01/14	R201	06/02/2014	5.26	Put	Bond Future	87.6000	0.0876	106.1700	0.1062	21.199	0	0	0
2014/01/14	R201	06/02/2014	5.24	Call	Bond Future	168.3000	0.1683	137.1400	0.1371	(18.515)	0	0	0
2014/01/14	R201	06/02/2014	5.25	Put	Bond Future	90.8400	0.0908	109.9300	0.1099	21.015	0	0	0
2014/01/14	R201	06/02/2014	5.25	Call	Bond Future	173.3600	0.1734	141.6800	0.1417	(18.274)	0	0	0
2014/01/14	R201	06/02/2014	5.26	Call	Bond Future	178.6100	0.1786	146.4100	0.1464	(18.028)	0	0	0
2014/01/14	R201	08/05/2014			Bond Future	5.0914	105.5885	5.1766	105.5371	1.674	0.0000	0.0000	0
2014/01/14	R201	08/05/2014	4.75	Call	Bond Future	143.1400	0.1431	124.4400	0.1244	(13.064)	0	0	0
2014/01/14	R201	08/05/2014	4.76	Call	Bond Future	145.3400	0.1453	126.4300	0.1264	(13.011)	0	0	0
2014/01/14	R201	08/05/2014	4.74	Call	Bond Future	140.9700	0.1410	122.4700	0.1225	(13.123)	0	0	0
2014/01/14	R201	08/05/2014	4.76	Put	Bond Future	345.8600	0.3459	378.4000	0.3784	9.408	0	0	0
2014/01/14	R201	08/05/2014	4.75	Put	Bond Future	349.7200	0.3497	382.4700	0.3825	9.365	0	0	0
2014/01/14	R201	08/05/2014	4.74	Put	Bond Future	353.6100	0.3536	386.5600	0.3866	9.318	0	0	0
2014/01/14	R201	07/08/2014	5.31	Put	Bond Future	136.8900	0.1369	157.1200	0.1571	14.778	0	0	0
2014/01/14	R201	07/08/2014			Bond Future	4.8071	102.6048	4.9555	102.5511	3.087	0.0000	0.0000	0
2014/01/14	R201	07/08/2014	5.30	Put	Bond Future	138.2300	0.1382	158.5900	0.1586	14.729	0	0	0
2014/01/14	R201	07/08/2014	5.31	Call	Bond Future	318.6100	0.3186	285.1500	0.2852	(10.502)	0	0	0
2014/01/14	R201	07/08/2014	5.29	Call	Bond Future	314.0900	0.3141	280.9000	0.2809	(10.567)	0	0	0
2014/01/14	R201	07/08/2014	5.30	Call	Bond Future	316.3500	0.3164	283.0200	0.2830	(10.536)	0	0	0
2014/01/14	R201	07/08/2014	5.29	Put	Bond Future	139.5800	0.1396	160.0800	0.1601	14.687	0	0	0
2014/01/14	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R202	06/02/2014			Bond Future	212.4042	212.4042	212.4086	212.4086	0.002	0.0000	0.0000	44,679
2014/01/14	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R202	06/02/2014	208.99	Call	Bond Future	3,414.1700	3.4142	3,418.5900	3.4186	0.129	0	0	0
2014/01/14	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R202	06/02/2014	209.00	Call	Bond Future	3,404.1700	3.4042	3,408.5900	3.4086	0.130	0	0	0
2014/01/14	R202	06/02/2014	209.01	Call	Bond Future	3,394.1700	3.3942	3,398.5900	3.3986	0.130	0	0	0
2014/01/14	R203	06/02/2014			Bond Future	6.9752	107.3715	7.0145	107.2456	0.564	0.0000	0.0000	10,779
2014/01/14	R203	06/02/2014	5.95	Put	Bond Future	3,351.3300	3.3513	3,476.6300	3.4766	3.739	0	0	0
2014/01/14	R203	06/02/2014	6.14	Put	Bond Future	2,726.3400	2.7263	2,849.6800	2.8497	4.524	0	0	0
2014/01/14	R203	06/02/2014	6.16	Put	Bond Future	2,661.3600	2.6614	2,784.3400	2.7843	4.621	0	0	0
2014/01/14	R203	06/02/2014	6.84	Put	Bond Future	758.0700	0.7581	830.0200	0.8300	9.491	0	0	0
2014/01/14	R203	06/02/2014	6.15	Put	Bond Future	2,693.8300	2.6938	2,816.9900	2.8170	4.572	0	0	0
2014/01/14	R203	06/02/2014	5.95	Call	Bond Future	1.6400	0.0016	0.9500	0.0010	(42.073)	0	0	16
2014/01/14	R203	06/02/2014	6.16	Call	Bond Future	8.5000	0.0085	5.4900	0.0055	(35.412)	0	0	0
2014/01/14	R203	06/02/2014	6.84	Call	Bond Future	323.8000	0.3238	269.7600	0.2698	(16.689)	0	0	13
2014/01/14	R203	06/02/2014	6.14	Call	Bond Future	7.3500	0.0074	4.7000	0.0047	(36.054)	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
2014/01/14	R203	06/02/2014	6.15	Call	Bond Future	7.9100	0.0079	5.0800	0.0051	(35.777)	0	0	0
2014/01/14	R203	08/05/2014	7.40	Put	Bond Future	810.0500	0.8100	854.9700	0.8550	5.545	0	0	0
2014/01/14	R203	08/05/2014	5.76	Call	Bond Future	106.5900	0.1066	94.7900	0.0948	(11.070)	0	0	0
2014/01/14	R203	08/05/2014	6.84	Call	Bond Future	807.3000	0.8073	753.1400	0.7531	(6.709)	0	0	29
2014/01/14	R203	08/05/2014	5.74	Call	Bond Future	101.8100	0.1018	90.4400	0.0904	(11.168)	0	0	0
2014/01/14	R203	08/05/2014			Bond Future	7.1166	104.6240	7.1594	104.4963	0.601	0.0000	0.0000	0
2014/01/14	R203	08/05/2014	5.76	Put	Bond Future	4,260.3800	4.2604	4,376.2600	4.3763	2.720	0	0	0
2014/01/14	R203	08/05/2014	6.84	Put	Bond Future	1,637.9900	1.6380	1,711.5100	1.7115	4.488	0	0	0
2014/01/14	R203	08/05/2014	5.75	Put	Bond Future	4,289.3500	4.2894	4,405.4400	4.4054	2.706	0	0	0
2014/01/14	R203	08/05/2014	5.74	Put	Bond Future	4,318.3600	4.3184	4,434.6700	4.4347	2.693	0	0	0
2014/01/14	R203	08/05/2014	7.40	Call	Bond Future	1,652.5900	1.6526	1,569.8300	1.5698	(5.008)	0	0	16
2014/01/14	R203	08/05/2014	5.75	Call	Bond Future	104.1800	0.1042	92.5900	0.0926	(11.125)	0	0	0
2014/01/14	R203	07/08/2014	7.30	Call	Bond Future	1,534.5600	1.5346	1,464.1300	1.4641	(4.590)	0	0	0
2014/01/14	R203	07/08/2014			Bond Future	7.2652	106.0358	7.3125	105.9049	0.651	0.0000	0.0000	0
2014/01/14	R203	07/08/2014	7.31	Call	Bond Future	1,549.1700	1.5492	1,478.3500	1.4784	(4.571)	0	0	0
2014/01/14	R203	07/08/2014	6.84	Put	Bond Future	2,145.6700	2.1457	2,224.2700	2.2243	3.663	0	0	0
2014/01/14	R203	07/08/2014	7.29	Put	Bond Future	1,451.4200	1.4514	1,512.3200	1.5123	4.196	0	0	0
2014/01/14	R203	07/08/2014	7.31	Put	Bond Future	1,425.1800	1.4252	1,485.3000	1.4853	4.218	0	0	0
2014/01/14	R203	07/08/2014	7.30	Put	Bond Future	1,438.2500	1.4382	1,498.7600	1.4988	4.207	0	0	0
2014/01/14	R203	07/08/2014	7.29	Call	Bond Future	1,520.0300	1.5200	1,449.9900	1.4500	(4.608)	0	0	0
2014/01/14	R203	07/08/2014	6.84	Call	Bond Future	958.3300	0.9583	905.9900	0.9060	(5.462)	0	0	46
2014/01/14	R203	06/11/2014	6.86	Call	Bond Future	1,037.0200	1.0370	986.4300	0.9864	(4.878)	0	0	0
2014/01/14	R203	06/11/2014			Bond Future	7.4261	103.3598	7.4775	103.2284	0.693	0.0000	0.0000	0
2014/01/14	R203	06/11/2014	6.84	Call	Bond Future	1,017.2200	1.0172	967.2700	0.9673	(4.910)	0	0	45
2014/01/14	R203	06/11/2014	6.85	Call	Bond Future	1,027.0900	1.0271	976.8200	0.9768	(4.894)	0	0	0
2014/01/14	R203	06/11/2014	6.84	Put	Bond Future	2,528.6500	2.5287	2,610.1700	2.6102	3.224	0	0	0
2014/01/14	R203	06/11/2014	6.86	Put	Bond Future	2,496.4100	2.4964	2,577.2900	2.5773	3.240	0	0	0
2014/01/14	R203	06/11/2014	6.85	Put	Bond Future	2,512.5000	2.5125	2,593.7000	2.5937	3.232	0	0	0
2014/01/14	R204	06/02/2014	6.39	Call	Bond Future	14.4600	0.0145	9.6900	0.0097	(32.988)	0	0	0
2014/01/14	R204	06/02/2014			Bond Future	7.2445	104.1760	7.2839	104.0144	0.543	0.0000	0.0000	29,769
2014/01/14	R204	06/02/2014	6.40	Call	Bond Future	15.4400	0.0154	10.3800	0.0104	(32.772)	0	0	0
2014/01/14	R204	06/02/2014	6.41	Call	Bond Future	16.4700	0.0165	11.1300	0.0111	(32.423)	0	0	0
2014/01/14	R204	06/02/2014	6.39	Put	Bond Future	3,601.4300	3.6014	3,758.2600	3.7583	4.355	0	0	0
2014/01/14	R204	06/02/2014	6.41	Put	Bond Future	3,517.7600	3.5178	3,674.0200	3.6740	4.442	0	0	0
2014/01/14	R204	06/02/2014	6.40	Put	Bond Future	3,559.5600	3.5596	3,716.1000	3.7161	4.398	0	0	0
2014/01/14	R204	08/05/2014			Bond Future	7.3720	105.5465	7.4140	105.3828	0.569	0.0000	0.0000	0
2014/01/14	R204	08/05/2014	6.05	Call	Bond Future	167.5600	0.1676	150.1300	0.1501	(10.402)	0	0	0
2014/01/14	R204	08/05/2014	6.06	Call	Bond Future	171.2300	0.1712	153.4900	0.1535	(10.360)	0	0	0
2014/01/14	R204	08/05/2014	6.04	Call	Bond Future	163.9500	0.1639	146.8200	0.1468	(10.448)	0	0	0
2014/01/14	R204	08/05/2014	6.05	Put	Bond Future	5,493.3500	5.4934	5,639.6600	5.6397	2.663	0	0	0
2014/01/14	R204	08/05/2014	6.04	Put	Bond Future	5,531.2900	5.5313	5,677.9000	5.6779	2.651	0	0	0
2014/01/14	R204	08/05/2014	6.06	Put	Bond Future	5,455.4800	5.4555	5,601.4800	5.6015	2.676	0	0	0
2014/01/14	R204	07/08/2014			Bond Future	7.5031	102.9401	7.5484	102.7726	0.604	0.0000	0.0000	0
2014/01/14	R204	07/08/2014	7.44	Put	Bond Future	2,218.5000	2.2185	2,299.4900	2.2995	3.651	0	0	0
2014/01/14	R204	07/08/2014	7.46	Put	Bond Future	2,180.7700	2.1808	2,260.8100	2.2608	3.670	0	0	0
2014/01/14	R204	07/08/2014	7.45	Put	Bond Future	2,199.5800	2.1996	2,280.0900	2.2801	3.660	0	0	0
2014/01/14	R204	07/08/2014	7.78	Call	Bond Future	2,656.3200	2.6563	2,554.0600	2.5541	(3.850)	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
2014/01/14	R204	07/08/2014	7.46	Call	Bond Future	2,021.0600	2.0211	1,933.6100	1.9336	(4.327)	0	0	0
2014/01/14	R204	07/08/2014	7.44	Call	Bond Future	1,984.5800	1.9846	1,898.0800	1.8981	(4.359)	0	0	0
2014/01/14	R204	07/08/2014	7.78	Put	Bond Future	1,637.5300	1.6375	1,702.7600	1.7028	3.983	0	0	530
2014/01/14	R204	07/08/2014	7.45	Call	Bond Future	2,002.7700	2.0028	1,915.7900	1.9158	(4.343)	0	0	0
2014/01/14	R204	06/11/2014	7.99	Put	Bond Future	1,931.6100	1.9316	1,997.4500	1.9975	3.409	0	0	1,270
2014/01/14	R204	06/11/2014			Bond Future	7.6345	104.3817	7.6827	104.2132	0.631	0.0000	0.0000	0
2014/01/14	R204	06/11/2014	6.99	Put	Bond Future	3,780.6500	3.7806	3,884.3400	3.8843	2.743	0	0	0
2014/01/14	R204	06/11/2014	7.01	Put	Bond Future	3,735.1500	3.7351	3,838.0700	3.8381	2.755	0	0	0
2014/01/14	R204	06/11/2014	6.99	Call	Bond Future	1,494.2100	1.4942	1,429.3900	1.4294	(4.338)	0	0	0
2014/01/14	R204	06/11/2014	7.00	Put	Bond Future	3,757.8600	3.7579	3,861.1700	3.8612	2.749	0	0	0
2014/01/14	R204	06/11/2014	7.99	Call	Bond Future	3,166.5600	3.1666	3,063.8900	3.0639	(3.242)	0	0	0
2014/01/14	R204	06/11/2014	7.00	Call	Bond Future	1,507.3700	1.5074	1,442.1700	1.4422	(4.325)	0	0	0
2014/01/14	R204	06/11/2014	7.01	Call	Bond Future	1,520.6100	1.5206	1,455.0200	1.4550	(4.313)	0	0	0
2014/01/14	R207	06/02/2014			Bond Future	7.5236	99.2433	7.5629	99.0599	0.522	0.0000	0.0000	22,098
2014/01/14	R207	06/02/2014	6.65	Call	Bond Future	23.0300	0.0230	15.9700	0.0160	(30.656)	0	0	0
2014/01/14	R207	06/02/2014	6.64	Put	Bond Future	4,260.1600	4.2602	4,436.8600	4.4369	4.148	0	0	0
2014/01/14	R207	06/02/2014	6.66	Put	Bond Future	4,164.5100	4.1645	4,340.5000	4.3405	4.226	0	0	0
2014/01/14	R207	06/02/2014	6.65	Put	Bond Future	4,212.2800	4.2123	4,388.6300	4.3886	4.187	0	0	0
2014/01/14	R207	06/02/2014	6.66	Call	Bond Future	24.4200	0.0244	17.0000	0.0170	(30.385)	0	0	0
2014/01/14	R207	06/02/2014	6.64	Call	Bond Future	21.7100	0.0217	15.0000	0.0150	(30.907)	0	0	0
2014/01/14	R207	08/05/2014	6.19	Put	Bond Future	6,980.6900	6.9807	7,148.9000	7.1489	2.410	0	0	0
2014/01/14	R207	08/05/2014	6.21	Put	Bond Future	6,890.8700	6.8909	7,058.4500	7.0585	2.432	0	0	0
2014/01/14	R207	08/05/2014			Bond Future	7.6467	100.5489	7.6882	100.3631	0.542	0.0000	0.0000	0
2014/01/14	R207	08/05/2014	6.20	Put	Bond Future	6,935.7300	6.9357	7,103.6300	7.1036	2.421	0	0	0
2014/01/14	R207	08/05/2014	6.20	Call	Bond Future	175.2000	0.1752	157.2600	0.1573	(10.240)	0	0	0
2014/01/14	R207	08/05/2014	6.21	Call	Bond Future	178.9800	0.1790	160.7200	0.1607	(10.202)	0	0	0
2014/01/14	R207	08/05/2014	6.19	Call	Bond Future	171.5000	0.1715	153.8700	0.1539	(10.280)	0	0	0
2014/01/14	R207	07/08/2014	7.69	Call	Bond Future	2,309.6000	2.3096	2,211.7800	2.2118	(4.235)	0	0	0
2014/01/14	R207	07/08/2014	7.70	Put	Bond Future	2,642.5300	2.6425	2,733.9800	2.7340	3.461	0	0	0
2014/01/14	R207	07/08/2014			Bond Future	7.7725	98.2657	7.8167	98.0759	0.569	0.0000	0.0000	0
2014/01/14	R207	07/08/2014	7.70	Call	Bond Future	2,330.3000	2.3303	2,231.9500	2.2319	(4.220)	0	0	0
2014/01/14	R207	07/08/2014	7.71	Call	Bond Future	2,351.1200	2.3511	2,252.2400	2.2522	(4.206)	0	0	0
2014/01/14	R207	07/08/2014	7.69	Put	Bond Future	2,664.9900	2.6650	2,756.9700	2.7570	3.451	0	0	0
2014/01/14	R207	07/08/2014	7.71	Put	Bond Future	2,620.2100	2.6202	2,711.1300	2.7111	3.470	0	0	0
2014/01/14	R207	06/11/2014	7.36	Put	Bond Future	4,231.9700	4.2320	4,343.2600	4.3433	2.630	0	0	0
2014/01/14	R207	06/11/2014			Bond Future	7.8922	99.6419	7.9387	99.4507	0.589	0.0000	0.0000	0
2014/01/14	R207	06/11/2014	7.35	Put	Bond Future	4,258.0000	4.2580	4,369.7200	4.3697	2.624	0	0	0
2014/01/14	R207	06/11/2014	7.36	Call	Bond Future	2,010.9200	2.0109	1,931.0300	1.9310	(3.973)	0	0	0
2014/01/14	R207	06/11/2014	7.34	Call	Bond Future	1,978.4400	1.9784	1,899.4000	1.8994	(3.995)	0	0	0
2014/01/14	R207	06/11/2014	7.35	Call	Bond Future	1,994.6300	1.9946	1,915.1700	1.9152	(3.984)	0	0	0
2014/01/14	R207	06/11/2014	7.34	Put	Bond Future	4,284.1500	4.2842	4,396.2900	4.3963	2.618	0	0	0
2014/01/14	R208	06/02/2014	6.74	Put	Bond Future	5,057.3700	5.0574	5,311.2900	5.3113	5.021	0	0	0
2014/01/14	R208	06/02/2014			Bond Future	7.6708	97.4860	7.7202	97.2269	0.645	0.0000	0.0000	11,157
2014/01/14	R208	06/02/2014	6.75	Put	Bond Future	5,002.3600	5.0024	5,255.9700	5.2560	5.070	0	0	0
2014/01/14	R208	06/02/2014	6.76	Put	Bond Future	4,947.4700	4.9475	5,200.7600	5.2008	5.120	0	0	0
2014/01/14	R208	06/02/2014	6.74	Call	Bond Future	13.5100	0.0135	8.3100	0.0083	(38.490)	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
2014/01/14	R208	06/02/2014	6.75	Call	Bond Future	14.4100	0.0144	8.9000	0.0089	(38.237)	0	0	0
2014/01/14	R208	06/02/2014	6.76	Call	Bond Future	15.3900	0.0154	9.5600	0.0096	(37.882)	0	0	0
2014/01/14	R208	08/05/2014	6.31	Call	Bond Future	177.0400	0.1770	154.6500	0.1546	(12.647)	0	0	0
2014/01/14	R208	08/05/2014			Bond Future	7.7798	95.3726	7.8316	95.1101	0.666	0.0000	0.0000	0
2014/01/14	R208	08/05/2014	6.29	Call	Bond Future	169.3800	0.1694	147.8000	0.1478	(12.741)	0	0	0
2014/01/14	R208	08/05/2014	6.31	Put	Bond Future	8,014.1100	8.0141	8,254.2200	8.2542	2.996	0	0	0
2014/01/14	R208	08/05/2014	6.30	Put	Bond Future	8,066.2300	8.0662	8,306.7500	8.3067	2.982	0	0	0
2014/01/14	R208	08/05/2014	6.29	Put	Bond Future	8,118.4500	8.1185	8,359.3700	8.3594	2.968	0	0	0
2014/01/14	R208	08/05/2014	6.30	Call	Bond Future	173.1700	0.1732	151.1900	0.1512	(12.693)	0	0	0
2014/01/14	R208	07/08/2014	8.28	Call	Bond Future	3,764.0800	3.7641	3,592.9600	3.5930	(4.546)	0	0	0
2014/01/14	R208	07/08/2014			Bond Future	7.8895	96.6597	7.9441	96.3922	0.692	0.0000	0.0000	0
2014/01/14	R208	07/08/2014	7.80	Call	Bond Future	2,489.3500	2.4894	2,354.3700	2.3544	(5.422)	0	0	0
2014/01/14	R208	07/08/2014	7.79	Put	Bond Future	2,955.5500	2.9556	3,088.8800	3.0889	4.511	0	0	0
2014/01/14	R208	07/08/2014	7.81	Put	Bond Future	2,904.0100	2.9040	3,035.7700	3.0358	4.537	0	0	0
2014/01/14	R208	07/08/2014	7.80	Put	Bond Future	2,929.7000	2.9297	3,062.2400	3.0622	4.524	0	0	0
2014/01/14	R208	07/08/2014	8.28	Put	Bond Future	1,871.3500	1.8713	1,967.7500	1.9678	5.151	0	0	630
2014/01/14	R208	07/08/2014	7.81	Call	Bond Future	2,512.9900	2.5130	2,377.2300	2.3772	(5.402)	0	0	0
2014/01/14	R208	07/08/2014	7.79	Call	Bond Future	2,465.8300	2.4658	2,331.6400	2.3316	(5.442)	0	0	0
2014/01/14	R208	06/11/2014	7.46	Call	Bond Future	2,049.8700	2.0499	1,941.8200	1.9418	(5.271)	0	0	0
2014/01/14	R208	06/11/2014			Bond Future	7.9989	94.6165	8.0560	94.3465	0.714	0.0000	0.0000	0
2014/01/14	R208	06/11/2014	7.44	Call	Bond Future	2,013.1600	2.0132	1,906.4000	1.9064	(5.303)	0	0	0
2014/01/14	R208	06/11/2014	7.45	Call	Bond Future	2,031.4600	2.0315	1,924.0600	1.9241	(5.287)	0	0	0
2014/01/14	R208	06/11/2014	8.50	Put	Bond Future	2,169.5600	2.1696	2,265.7200	2.2657	4.432	0	0	1,520
2014/01/14	R208	06/11/2014	7.44	Put	Bond Future	4,707.7900	4.7078	4,871.0100	4.8710	3.467	0	0	0
2014/01/14	R208	06/11/2014	7.46	Put	Bond Future	4,646.4600	4.6465	4,808.3900	4.8084	3.485	0	0	0
2014/01/14	R208	06/11/2014	8.50	Call	Bond Future	4,507.3700	4.5074	4,333.5500	4.3336	(3.856)	0	0	0
2014/01/14	R208	06/11/2014	7.45	Put	Bond Future	4,677.0600	4.6771	4,839.6400	4.8396	3.476	0	0	0
2014/01/14	R209	06/02/2014	8.56	Call	Bond Future	426.9500	0.4270	309.8700	0.3099	(27.422)	0	0	0
2014/01/14	R209	06/02/2014			Bond Future	8.9808	76.2315	9.0504	75.7081	0.775	0.0000	0.0000	23,535
2014/01/14	R209	06/02/2014	8.54	Call	Bond Future	396.3300	0.3963	285.7600	0.2858	(27.898)	0	0	0
2014/01/14	R209	06/02/2014	8.55	Call	Bond Future	411.4300	0.4114	297.6300	0.2976	(27.660)	0	0	0
2014/01/14	R209	06/02/2014	8.54	Put	Bond Future	3,850.8400	3.8508	4,263.6200	4.2636	10.719	0	0	0
2014/01/14	R209	06/02/2014	8.56	Put	Bond Future	3,719.3400	3.7193	4,125.6100	4.1256	10.923	0	0	0
2014/01/14	R209	06/02/2014	8.55	Put	Bond Future	3,784.8100	3.7848	4,194.3600	4.1944	10.821	0	0	0
2014/01/14	R209	08/05/2014	9.63	Call	Bond Future	5,784.0900	5.7841	5,405.0900	5.4051	(6.552)	0	0	0
2014/01/14	R209	08/05/2014			Bond Future	9.0705	74.0899	9.1422	73.5597	0.790	0.0000	0.0000	0
2014/01/14	R209	08/05/2014	9.00	Put	Bond Future	3,749.6700	3.7497	4,006.6200	4.0066	6.853	0	0	0
2014/01/14	R209	08/05/2014	9.50	Call	Bond Future	5,202.0900	5.2021	4,842.7500	4.8427	(6.908)	0	0	0
2014/01/14	R209	08/05/2014	7.85	Call	Bond Future	624.1100	0.6241	541.0900	0.5411	(13.302)	0	0	0
2014/01/14	R209	08/05/2014	9.75	Put	Bond Future	1,544.5600	1.5446	1,678.8700	1.6789	8.696	0	0	7,262
2014/01/14	R209	08/05/2014	9.85	Put	Bond Future	1,356.5800	1.3566	1,477.7700	1.4778	8.933	0	0	10,000
2014/01/14	R209	08/05/2014	8.50	Put	Bond Future	6,189.1300	6.1891	6,537.9300	6.5379	5.636	0	0	0
2014/01/14	R209	08/05/2014	7.86	Call	Bond Future	635.3700	0.6354	551.1500	0.5512	(13.255)	0	0	0
2014/01/14	R209	08/05/2014	9.50	Put	Bond Future	2,111.6300	2.1116	2,282.4900	2.2825	8.091	0	0	640
2014/01/14	R209	08/05/2014	7.84	Call	Bond Future	613.0100	0.6130	531.1700	0.5312	(13.351)	0	0	0
2014/01/14	R209	08/05/2014	7.85	Put	Bond Future	10,655.6000	10.6556	11,102.7800	11.1028	4.197	0	0	0
2014/01/14	R209	08/05/2014	9.63	Put	Bond Future	1,798.5200	1.7985	1,949.7200	1.9497	8.407	0	0	883

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/14	R209	08/05/2014	9.85	Call	Bond Future	6,816.3100		6.8163	6,407.3000	6.4073	(6.000)	0	0	0
2014/01/14	R209	08/05/2014	7.84	Put	Bond Future	10,735.1600		10.7352	11,183.5200	11.1835	4.177	0	0	0
2014/01/14	R209	08/05/2014	9.75	Call	Bond Future	6,340.4500		6.3404	5,944.5600	5.9446	(6.244)	0	0	0
2014/01/14	R209	08/05/2014	8.50	Call	Bond Future	1,744.8100		1.7448	1,563.4100	1.5634	(10.397)	0	0	640
2014/01/14	R209	08/05/2014	9.00	Call	Bond Future	3,222.0800		3.2221	2,948.8300	2.9488	(8.481)	0	0	640
2014/01/14	R209	08/05/2014	7.86	Put	Bond Future	10,576.3400		10.5763	11,022.3200	11.0223	4.217	0	0	0
2014/01/14	R209	07/08/2014	9.04	Put	Bond Future	5,100.3700		5.1004	5,363.0900	5.3631	5.151	0	0	0
2014/01/14	R209	07/08/2014			Bond Future	9.1589		75.0898	9.2329	74.5513	0.807	0.0000	0.0000	0
2014/01/14	R209	07/08/2014	9.06	Put	Bond Future	5,019.4400		5.0194	5,279.3900	5.2794	5.179	0	0	0
2014/01/14	R209	07/08/2014	9.05	Put	Bond Future	5,059.7800		5.0598	5,321.1100	5.3211	5.165	0	0	0
2014/01/14	R209	07/08/2014	9.05	Call	Bond Future	4,254.9100		4.2549	3,977.7400	3.9777	(6.514)	0	0	0
2014/01/14	R209	07/08/2014	9.06	Call	Bond Future	4,289.0300		4.2890	4,010.4800	4.0105	(6.494)	0	0	0
2014/01/14	R209	07/08/2014	9.04	Call	Bond Future	4,220.9200		4.2209	3,945.1400	3.9451	(6.534)	0	0	0
2014/01/14	R209	06/11/2014			Bond Future	9.2459		72.9963	9.3219	72.4513	0.822	0.0000	0.0000	0
2014/01/14	R209	06/11/2014	8.99	Put	Bond Future	6,493.3500		6.4934	6,770.4800	6.7705	4.268	0	0	0
2014/01/14	R209	06/11/2014	9.01	Put	Bond Future	6,407.7300		6.4077	6,682.5000	6.6825	4.288	0	0	0
2014/01/14	R209	06/11/2014	9.00	Put	Bond Future	6,450.4300		6.4504	6,726.3800	6.7264	4.278	0	0	0
2014/01/14	R209	06/11/2014	8.99	Call	Bond Future	4,610.6800		4.6107	4,342.7900	4.3428	(5.810)	0	0	0
2014/01/14	R209	06/11/2014	9.00	Call	Bond Future	4,642.7600		4.6428	4,373.6900	4.3737	(5.795)	0	0	0
2014/01/14	R209	06/11/2014	9.01	Call	Bond Future	4,674.9500		4.6750	4,404.7000	4.4047	(5.781)	0	0	0
2014/01/14	R210	06/02/2014	161.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R210	06/02/2014			Bond Future	161.9180		161.9180	161.9210	161.9210	0.002	0.0000	0.0000	1,319
2014/01/14	R210	06/02/2014	161.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R210	06/02/2014	161.51	Call	Bond Future	407.9600		0.4080	411.0200	0.4110	0.750	0	0	0
2014/01/14	R210	06/02/2014	161.49	Call	Bond Future	427.9600		0.4280	431.0200	0.4310	0.715	0	0	0
2014/01/14	R210	06/02/2014	161.50	Call	Bond Future	417.9600		0.4180	421.0200	0.4210	0.732	0	0	0
2014/01/14	R210	06/02/2014	161.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R211	06/02/2014	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R211	06/02/2014			Bond Future	128.7943		128.7943	128.7907	128.7907	(0.003)	0.0000	0.0000	3,522
2014/01/14	R211	06/02/2014	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R211	06/02/2014	128.99	Put	Bond Future	195.6800		0.1957	199.3500	0.1993	1.876	0	0	0
2014/01/14	R211	06/02/2014	129.01	Put	Bond Future	215.6800		0.2157	219.3500	0.2193	1.702	0	0	0
2014/01/14	R211	06/02/2014	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R211	06/02/2014	129.00	Put	Bond Future	205.6800		0.2057	209.3500	0.2093	1.784	0	0	0
2014/01/14	R212	06/02/2014			Bond Future	131.2833		131.2833	131.2841	131.2841	0.001	0.0000	0.0000	21,791
2014/01/14	R212	06/02/2014	132.99	Put	Bond Future	1,706.6500		1.7066	1,705.8900	1.7059	(0.045)	0	0	0
2014/01/14	R212	06/02/2014	133.01	Put	Bond Future	1,726.6500		1.7266	1,725.8900	1.7259	(0.044)	0	0	0
2014/01/14	R212	06/02/2014	133.00	Put	Bond Future	1,716.6500		1.7166	1,715.8900	1.7159	(0.044)	0	0	0
2014/01/14	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R213	06/02/2014			Bond Future	8.7828		87.5558	8.8473	87.0584	0.734	0.0000	0.0000	21,529
2014/01/14	R213	06/02/2014	8.29	Put	Bond Future	4,288.1300		4.2881	4,691.7700	4.6918	9.413	0	0	0
2014/01/14	R213	06/02/2014	8.31	Put	Bond Future	4,150.1400		4.1501	4,548.0600	4.5481	9.588	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
2014/01/14	R213	06/02/2014	8.29	Call	Bond Future	343.1500	0.3431	249.4700	0.2495	(27.300)	0	0	0
2014/01/14	R213	06/02/2014	8.30	Put	Bond Future	4,218.9100	4.2189	4,619.7100	4.6197	9.500	0	0	0
2014/01/14	R213	06/02/2014	8.30	Call	Bond Future	356.6100	0.3566	260.0900	0.2601	(27.066)	0	0	0
2014/01/14	R213	06/02/2014	8.31	Call	Bond Future	370.4100	0.3704	271.0100	0.2710	(26.835)	0	0	0
2014/01/14	R213	08/05/2014	7.65	Put	Bond Future	10,773.9300	10.7739	11,198.0900	11.1981	3.937	0	0	0
2014/01/14	R213	08/05/2014			Bond Future	8.8756	85.1702	8.9421	84.6663	0.749	0.0000	0.0000	0
2014/01/14	R213	08/05/2014	7.64	Put	Bond Future	10,852.4100	10.8524	11,277.6900	11.2777	3.919	0	0	0
2014/01/14	R213	08/05/2014	7.66	Put	Bond Future	10,695.7200	10.6957	11,118.7600	11.1188	3.955	0	0	0
2014/01/14	R213	08/05/2014	7.65	Call	Bond Future	641.7000	0.6417	561.9400	0.5619	(12.429)	0	0	0
2014/01/14	R213	08/05/2014	7.64	Call	Bond Future	630.4800	0.6305	551.8400	0.5518	(12.473)	0	0	0
2014/01/14	R213	08/05/2014	7.66	Call	Bond Future	653.0700	0.6531	572.1900	0.5722	(12.385)	0	0	0
2014/01/14	R213	07/08/2014	8.86	Call	Bond Future	4,331.3800	4.3314	4,068.5600	4.0686	(6.068)	0	0	0
2014/01/14	R213	07/08/2014			Bond Future	8.9686	86.3195	9.0373	85.8075	0.767	0.0000	0.0000	0
2014/01/14	R213	07/08/2014	8.84	Call	Bond Future	4,262.0200	4.2620	4,001.8400	4.0018	(6.105)	0	0	0
2014/01/14	R213	07/08/2014	8.85	Call	Bond Future	4,296.6300	4.2966	4,035.1200	4.0351	(6.086)	0	0	0
2014/01/14	R213	07/08/2014	8.84	Put	Bond Future	5,231.9300	5.2319	5,483.7300	5.4837	4.813	0	0	0
2014/01/14	R213	07/08/2014	8.86	Put	Bond Future	5,149.3600	5.1494	5,398.5200	5.3985	4.839	0	0	0
2014/01/14	R213	07/08/2014	8.85	Put	Bond Future	5,190.5300	5.1905	5,441.0000	5.4410	4.826	0	0	0
2014/01/14	R213	06/11/2014	8.84	Call	Bond Future	4,725.9000	4.7259	4,469.4800	4.4695	(5.426)	0	0	0
2014/01/14	R213	06/11/2014	8.85	Put	Bond Future	6,334.4500	6.3345	6,594.9400	6.5949	4.112	0	0	0
2014/01/14	R213	06/11/2014			Bond Future	9.0613	83.9899	9.1321	83.4719	0.781	0.0000	0.0000	0
2014/01/14	R213	06/11/2014	8.85	Call	Bond Future	4,758.9700	4.7590	4,501.4200	4.5014	(5.412)	0	0	0
2014/01/14	R213	06/11/2014	8.86	Call	Bond Future	4,792.1700	4.7922	4,533.4800	4.5335	(5.398)	0	0	0
2014/01/14	R213	06/11/2014	8.84	Put	Bond Future	6,376.9900	6.3770	6,638.6100	6.6386	4.103	0	0	0
2014/01/14	R213	06/11/2014	8.86	Put	Bond Future	6,292.1300	6.2921	6,551.4800	6.5515	4.122	0	0	0
2014/01/14	R214	06/02/2014			Bond Future	9.0761	77.1279	9.1356	76.6639	0.655	0.0000	0.0000	5,455
2014/01/14	R214	06/02/2014	8.99	Put	Bond Future	2,028.4000	2.0284	2,262.0900	2.2621	11.521	0	0	0
2014/01/14	R214	06/02/2014	9.01	Put	Bond Future	1,938.9100	1.9389	2,165.3500	2.1653	11.679	0	0	0
2014/01/14	R214	06/02/2014	8.99	Call	Bond Future	1,347.7400	1.3477	1,117.3700	1.1174	(17.093)	0	0	0
2014/01/14	R214	06/02/2014	9.00	Put	Bond Future	1,983.3200	1.9833	2,213.3800	2.2134	11.600	0	0	0
2014/01/14	R214	06/02/2014	9.00	Call	Bond Future	1,382.2200	1.3822	1,148.2200	1.1482	(16.929)	0	0	0
2014/01/14	R214	06/02/2014	9.01	Call	Bond Future	1,417.2200	1.4172	1,179.6000	1.1796	(16.767)	0	0	0
2014/01/14	R214	08/05/2014			Bond Future	9.1634	74.8578	9.2247	74.3877	0.669	0.0000	0.0000	0
2014/01/14	R214	08/05/2014	9.00	Call	Bond Future	3,127.3400	3.1273	2,895.0800	2.8951	(7.427)	0	0	0
2014/01/14	R214	08/05/2014	8.99	Put	Bond Future	4,451.7800	4.4518	4,691.2900	4.6913	5.380	0	0	0
2014/01/14	R214	08/05/2014	9.01	Put	Bond Future	4,361.5300	4.3615	4,597.8400	4.5978	5.418	0	0	0
2014/01/14	R214	08/05/2014	9.00	Put	Bond Future	4,406.4800	4.4065	4,644.3900	4.6444	5.399	0	0	0
2014/01/14	R214	08/05/2014	9.01	Call	Bond Future	3,161.7400	3.1617	2,927.8800	2.9279	(7.397)	0	0	0
2014/01/14	R214	08/05/2014	8.99	Call	Bond Future	3,093.1600	3.0932	2,862.5000	2.8625	(7.457)	0	0	0
2014/01/14	R248	06/02/2014	9.11	Put	Bond Future	422.1600	0.4222	1,014.9000	1.0149	140.406	0	0	0
2014/01/14	R248	06/02/2014			Bond Future	9.1520	99.7722	9.2115	99.1795	0.650	0.0000	0.0000	12,135
2014/01/14	R248	06/02/2014	9.10	Put	Bond Future	523.2400	0.5232	1,115.9800	1.1160	113.283	0	0	0
2014/01/14	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R248	06/02/2014	9.09	Put	Bond Future	624.5100	0.6245	1,217.2500	1.2172	94.913	0	0	0

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2014/01/14	R248	08/05/2014	9.04	Put	Bond Future	2,026.8500	2.0269	2,627.4800	2.6275	29.634	0	0	0
2014/01/14	R248	08/05/2014			Bond Future	9.2420	96.6631	9.3034	96.0624	0.664	0.0000	0.0000	1,375
2014/01/14	R248	08/05/2014	9.06	Put	Bond Future	1,822.7800	1.8228	2,423.4100	2.4234	32.951	0	0	0
2014/01/14	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R248	08/05/2014	9.05	Put	Bond Future	1,924.7200	1.9247	2,525.3500	2.5253	31.206	0	0	0
2014/01/14	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/14	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **385865**