



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 26/11/2013 to 26/11/2013

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/26	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/26	2025	06/02/2014			Bond Future	110.7013	110.7013	110.7015	110.7015	0.000	0.0000	0.0000	0
2013/11/26	2025	06/02/2014	110.99	Put	Bond Future	288.7500	0.2888	288.5300	0.2885	(0.076)	0	0	0
2013/11/26	2025	06/02/2014	111.01	Put	Bond Future	308.7500	0.3088	308.5300	0.3085	(0.071)	0	0	0
2013/11/26	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2025	06/02/2014	111.00	Put	Bond Future	298.7500	0.2988	298.5300	0.2985	(0.074)	0	0	0
2013/11/26	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2037	06/02/2014			Bond Future	9.1447	94.1070	9.2154	93.4696	0.774	0.0000	0.0000	1,652
2013/11/26	2037	06/02/2014	9.38	Call	Bond Future	2,093.3800	2.0934	1,455.9800	1.4560	(30.448)	0	0	0
2013/11/26	2037	06/02/2014	9.39	Call	Bond Future	2,180.6700	2.1807	1,543.2700	1.5433	(29.230)	0	0	0
2013/11/26	2037	06/02/2014	9.37	Call	Bond Future	2,005.9500	2.0059	1,368.5500	1.3685	(31.775)	0	0	0
2013/11/26	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2037	08/05/2014			Bond Future	9.2452	95.3448	9.3183	94.6991	0.790	0.0000	0.0000	0
2013/11/26	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2037	08/05/2014	9.38	Call	Bond Future	1,186.3300	1.1863	540.5900	0.5406	(54.432)	0	0	0
2013/11/26	2037	08/05/2014	9.39	Call	Bond Future	1,273.3900	1.2734	627.6500	0.6277	(50.710)	0	0	0
2013/11/26	2037	08/05/2014	9.37	Call	Bond Future	1,099.1300	1.0991	453.3900	0.4534	(58.750)	0	0	0
2013/11/26	2037	07/08/2014	9.06	Put	Bond Future	2,527.2700	2.5273	3,183.7000	3.1837	25.974	0	0	0
2013/11/26	2037	07/08/2014			Bond Future	9.3431	92.4074	9.4187	91.7510	0.809	0.0000	0.0000	0
2013/11/26	2037	07/08/2014	9.05	Put	Bond Future	2,618.5700	2.6186	3,275.0000	3.2750	25.068	0	0	0
2013/11/26	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2037	07/08/2014	9.04	Put	Bond Future	2,710.0100	2.7100	3,366.4400	3.3664	24.222	0	0	0
2013/11/26	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2038	06/02/2014			Bond Future	106.9545	106.9545	106.9563	106.9563	0.002	0.0000	0.0000	24
2013/11/26	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2038	06/02/2014	106.99	Put	Bond Future	35.4700	0.0355	33.7000	0.0337	(4.990)	0	0	0
2013/11/26	2038	06/02/2014	107.01	Put	Bond Future	55.4700	0.0555	53.7000	0.0537	(3.191)	0	0	0
2013/11/26	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2038	06/02/2014	107.00	Put	Bond Future	45.4700	0.0455	43.7000	0.0437	(3.893)	0	0	0
2013/11/26	2050	06/02/2014			Bond Future	111.4720	111.4720	111.4738	111.4738	0.002	0.0000	0.0000	472
2013/11/26	2050	06/02/2014	110.00	Call	Bond Future	1,471.9600	1.4720	1,473.8400	1.4738	0.128	0	0	0
2013/11/26	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	2050	06/02/2014	110.01	Call	Bond Future	1,461.9600	1.4620	1,463.8400	1.4638	0.129	0	0	0
2013/11/26	2050	06/02/2014	109.99	Call	Bond Future	1,481.9600	1.4820	1,483.8400	1.4838	0.127	0	0	0
2013/11/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/11/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	AL37	06/02/2014			Index Future	414.1900	414.1900	413.3770	413.3770	(0.196)	0.0000	0.0000	0
2013/11/26	AL37	08/05/2014			Index Future	419.6390	419.6390	418.8160	418.8160	(0.196)	0.0000	0.0000	0
2013/11/26	AL7T	06/02/2014			Index Future	488.1880	488.1880	486.5070	486.5070	(0.344)	0.0000	0.0000	1
2013/11/26	AL7T	08/05/2014			Index Future	494.6100	494.6100	492.9080	492.9080	(0.344)	0.0000	0.0000	0
2013/11/26	ALBI	06/02/2014			Index Future	439.4160	439.4160	437.7860	437.7860	(0.371)	0.0000	0.0000	790
2013/11/26	ALBI	08/05/2014			Index Future	445.1970	445.1970	443.5450	443.5450	(0.371)	0.0000	0.0000	85
2013/11/26	ALBI	07/08/2014			Index Future	451.3580	451.3580	449.6750	449.6750	(0.373)	0.0000	0.0000	0
2013/11/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/11/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/26	EL28	06/02/2014			Bond Future	113.0662	113.0662	113.0682	113.0682	0.002	0.0000	0.0000	0
2013/11/26	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	EL28	06/02/2014	111.01	Call	Bond Future	2,056.1800	2.0562	2,058.1800	2.0582	0.097	0	0	0
2013/11/26	EL28	06/02/2014	110.99	Call	Bond Future	2,076.1800	2.0762	2,078.1800	2.0782	0.096	0	0	0
2013/11/26	EL28	06/02/2014	111.00	Call	Bond Future	2,066.1800	2.0662	2,068.1800	2.0682	0.097	0	0	0
2013/11/26	ES33	06/02/2014	9.54	Put	Bond Future	1,186.9700	1.1870	1,743.6700	1.7437	46.901	0	0	0
2013/11/26	ES33	06/02/2014			Bond Future	9.6988	83.9492	9.7746	83.3925	0.781	0.0000	0.0000	6,292
2013/11/26	ES33	06/02/2014	9.56	Put	Bond Future	1,036.0200	1.0360	1,592.7200	1.5927	53.734	0	0	0
2013/11/26	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	ES33	06/02/2014	9.55	Put	Bond Future	1,111.4400	1.1114	1,668.1400	1.6681	50.088	0	0	0
2013/11/26	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	ES33	08/05/2014	9.55	Put	Bond Future	1,979.4900	1.9795	2,543.4100	2.5434	28.488	0	0	0
2013/11/26	ES33	08/05/2014			Bond Future	9.8181	81.2714	9.8963	80.7075	0.797	0.0000	0.0000	0
2013/11/26	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	ES33	08/05/2014	9.54	Put	Bond Future	2,054.7800	2.0548	2,618.7000	2.6187	27.444	0	0	0
2013/11/26	ES33	08/05/2014	9.56	Put	Bond Future	1,904.3000	1.9043	2,468.2200	2.4682	29.613	0	0	0

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2013/11/26	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	GOVI	06/02/2014			GOVI	438.8490	438.8490	437.3220	437.3220	(0.348)	0.0000	0.0000	460
2013/11/26	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	GOVI	06/02/2014	439.99	Put	GOVI	11,410.0000	1.1410	26,680.0000	2.6680	133.830	0	0	0
2013/11/26	GOVI	06/02/2014	440.01	Put	GOVI	11,610.0000	1.1610	26,880.0000	2.6880	131.525	0	0	0
2013/11/26	GOVI	06/02/2014	440.00	Put	GOVI	11,510.0000	1.1510	26,780.0000	2.6780	132.667	0	0	0
2013/11/26	GOVI	08/05/2014	442.00	Call	GOVI	26,230.0000	2.6230	10,760.0000	1.0760	(58.978)	0	0	0
2013/11/26	GOVI	08/05/2014			GOVI	444.6230	444.6230	443.0760	443.0760	(0.348)	0.0000	0.0000	0
2013/11/26	GOVI	08/05/2014	442.01	Call	GOVI	26,130.0000	2.6130	10,660.0000	1.0660	(59.204)	0	0	0
2013/11/26	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	GOVI	08/05/2014	441.99	Call	GOVI	26,330.0000	2.6330	10,860.0000	1.0860	(58.754)	0	0	0
2013/11/26	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	GOVI	07/08/2014			GOVI	450.7750	450.7750	449.1990	449.1990	(0.350)	0.0000	0.0000	0
2013/11/26	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	GOVI	07/08/2014	459.99	Put	GOVI	92,150.0000	9.2150	107,910.0000	10.7910	17.103	0	0	0
2013/11/26	GOVI	07/08/2014	460.01	Put	GOVI	92,350.0000	9.2350	108,110.0000	10.8110	17.066	0	0	0
2013/11/26	GOVI	07/08/2014	460.00	Put	GOVI	92,250.0000	9.2250	108,010.0000	10.8010	17.084	0	0	0
2013/11/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/26	IGOV	06/02/2014			Index Future	200.6500	200.6500	200.6500	200.6500	0.000	0.0000	0.0000	1,328
2013/11/26	IGOV	08/05/2014			Index Future	203.3140	203.3140	203.3140	203.3140	0.000	0.0000	0.0000	7
2013/11/26	ILBI	06/02/2014			Index Future	543.3600	543.3600	543.3590	543.3590	0.000	0.0000	0.0000	190
2013/11/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/26	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/11/26	JBAF	18/12/2013			Jibar Tradeable Future	5.2000	94.8000	5.2000	94.8000	0.000	0.0000	0.0000	1,500
2013/11/26	JBAF	15/01/2014			Jibar Tradeable Future	5.2100	94.7900	5.2100	94.7900	0.000	0.0000	0.0000	1,000
2013/11/26	JBAF	19/02/2014			Jibar Tradeable Future	5.2600	94.7400	5.2700	94.7300	0.190	0.0000	0.0000	0
2013/11/26	JBAF	19/03/2014			Jibar Tradeable Future	5.3000	94.7000	5.3000	94.7000	0.000	0.0000	0.0000	0
2013/11/26	JBAF	16/04/2014			Jibar Tradeable Future	5.3800	94.6200	5.3800	94.6200	0.000	0.0000	0.0000	0
2013/11/26	JBAF	21/05/2014			Jibar Tradeable Future	5.5200	94.4800	5.5500	94.4500	0.543	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/26	JBAF	18/06/2014			Jibar Tradeable Future	5.5900	94.4100	5.6300	94.3700	0.716	0.0000	0.0000	4,000
2013/11/26	JBAF	17/09/2014			Jibar Tradeable Future	5.9600	94.0400	6.0200	93.9800	1.007	0.0000	0.0000	1,000
2013/11/26	JBAF	17/12/2014			Jibar Tradeable Future	6.3100	93.6900	6.3900	93.6100	1.268	0.0000	0.0000	0
2013/11/26	JBAF	18/03/2015			Jibar Tradeable Future	6.6200	93.3800	6.7100	93.2900	1.360	0.0000	0.0000	150
2013/11/26	JBAF	17/06/2015			Jibar Tradeable Future	6.9200	93.0800	7.0300	92.9700	1.590	0.0000	0.0000	3,200
2013/11/26	JBAF	16/09/2015			Jibar Tradeable Future	7.2200	92.7800	7.3200	92.6800	1.385	0.0000	0.0000	0
2013/11/26	R023	06/02/2014			Bond Future	7.9556	102.1964	8.0164	101.8133	0.765	0.0000	0.0000	11,259
2013/11/26	R023	06/02/2014	7.84	Put	Bond Future	732.7900	0.7328	1,115.9300	1.1159	52.285	0	0	0
2013/11/26	R023	06/02/2014	7.86	Put	Bond Future	605.4700	0.6055	988.6100	0.9886	63.280	0	0	0
2013/11/26	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R023	06/02/2014	7.85	Put	Bond Future	669.1100	0.6691	1,052.2500	1.0522	57.261	0	0	0
2013/11/26	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R023	08/05/2014			Bond Future	8.0581	99.6243	8.1215	99.2361	0.786	0.0000	0.0000	0
2013/11/26	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R023	08/05/2014	7.59	Put	Bond Future	2,930.3500	2.9304	3,318.5200	3.3185	13.247	0	0	0
2013/11/26	R023	08/05/2014	7.61	Put	Bond Future	2,802.9000	2.8029	3,191.0700	3.1911	13.849	0	0	0
2013/11/26	R023	08/05/2014	7.60	Put	Bond Future	2,866.6000	2.8666	3,254.7700	3.2548	13.541	0	0	0
2013/11/26	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R157	06/02/2014	5.64	Call	Bond Future	118.0700	0.1181	109.6000	0.1096	(7.174)	0	0	0
2013/11/26	R157	06/02/2014	5.65	Put	Bond Future	1,059.4100	1.0594	1,084.6300	1.0846	2.381	0	0	0
2013/11/26	R157	06/02/2014			Bond Future	6.2325	116.3725	6.2536	116.3386	0.339	0.0000	0.0000	32,109
2013/11/26	R157	06/02/2014	5.65	Call	Bond Future	121.3600	0.1214	112.7200	0.1127	(7.119)	0	0	0
2013/11/26	R157	06/02/2014	5.66	Call	Bond Future	124.7200	0.1247	115.9100	0.1159	(7.064)	0	0	0
2013/11/26	R157	06/02/2014	5.64	Put	Bond Future	1,072.3200	1.0723	1,097.7100	1.0977	2.368	0	0	0
2013/11/26	R157	06/02/2014	5.66	Put	Bond Future	1,046.5800	1.0466	1,071.6300	1.0716	2.394	0	0	0
2013/11/26	R157	08/05/2014	5.20	Call	Bond Future	110.1800	0.1102	104.3700	0.1044	(5.273)	0	0	0
2013/11/26	R157	08/05/2014			Bond Future	6.4179	111.0957	6.4433	111.0614	0.396	0.0000	0.0000	0
2013/11/26	R157	08/05/2014	5.21	Call	Bond Future	112.1000	0.1121	106.2200	0.1062	(5.245)	0	0	0
2013/11/26	R157	08/05/2014	5.19	Call	Bond Future	108.2800	0.1083	102.5500	0.1026	(5.292)	0	0	0
2013/11/26	R157	08/05/2014	5.20	Put	Bond Future	1,768.3100	1.7683	1,796.7700	1.7968	1.609	0	0	0
2013/11/26	R157	08/05/2014	5.19	Put	Bond Future	1,780.1700	1.7802	1,808.7100	1.8087	1.603	0	0	0
2013/11/26	R157	08/05/2014	5.21	Put	Bond Future	1,756.4700	1.7565	1,784.8600	1.7849	1.616	0	0	0
2013/11/26	R157	07/08/2014	6.76	Put	Bond Future	588.9600	0.5890	604.7000	0.6047	2.673	0	0	0
2013/11/26	R157	07/08/2014			Bond Future	6.6094	112.6347	6.6432	112.5978	0.510	0.0000	0.0000	0
2013/11/26	R157	07/08/2014	6.75	Put	Bond Future	594.0400	0.5940	609.8800	0.6099	2.666	0	0	0
2013/11/26	R157	07/08/2014	6.74	Call	Bond Future	741.5500	0.7416	720.6000	0.7206	(2.825)	0	0	0
2013/11/26	R157	07/08/2014	6.75	Call	Bond Future	747.7400	0.7477	726.6900	0.7267	(2.815)	0	0	0
2013/11/26	R157	07/08/2014	6.76	Call	Bond Future	753.5800	0.7536	732.4300	0.7324	(2.807)	0	0	0
2013/11/26	R157	07/08/2014	6.74	Put	Bond Future	598.7700	0.5988	614.7100	0.6147	2.662	0	0	0
2013/11/26	R157	06/11/2014	6.19	Put	Bond Future	1,001.3600	1.0014	1,023.8100	1.0238	2.242	0	0	0
2013/11/26	R157	06/11/2014			Bond Future	6.9403	107.3808	6.9824	107.3453	0.606	0.0000	0.0000	0
2013/11/26	R157	06/11/2014	6.21	Put	Bond Future	990.9800	0.9910	1,013.2700	1.0133	2.249	0	0	0
2013/11/26	R157	06/11/2014	6.20	Put	Bond Future	996.1600	0.9962	1,018.5300	1.0185	2.246	0	0	0
2013/11/26	R157	06/11/2014	6.21	Call	Bond Future	372.7700	0.3728	359.6100	0.3596	(3.530)	0	0	0

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2013/11/26	R157	06/11/2014	6.19	Call	Bond Future	366.1400	0.3661	353.1400	0.3531	(3.551)	0	0	0
2013/11/26	R157	06/11/2014	6.20	Call	Bond Future	369.4500	0.3695	356.3700	0.3564	(3.540)	0	0	0
2013/11/26	R186	06/02/2014	8.75	Put	Bond Future	1,169.6400	1.1696	1,299.5400	1.2995	11.106	0	0	250
2013/11/26	R186	06/02/2014			Bond Future	8.2595	119.0227	8.3201	118.4922	0.734	0.0000	0.0000	60,360
2013/11/26	R186	06/02/2014	7.75	Call	Bond Future	1,072.5600	1.0726	924.0700	0.9241	(13.844)	0	0	0
2013/11/26	R186	06/02/2014	7.74	Put	Bond Future	5,733.2600	5.7333	6,117.7000	6.1177	6.705	0	0	0
2013/11/26	R186	06/02/2014	7.76	Put	Bond Future	5,595.1500	5.5951	5,974.8300	5.9748	6.786	0	0	0
2013/11/26	R186	06/02/2014	7.75	Put	Bond Future	5,663.9800	5.6640	6,046.0400	6.0460	6.745	0	0	0
2013/11/26	R186	06/02/2014	8.75	Call	Bond Future	5,365.4600	5.3655	4,964.8100	4.9648	(7.467)	0	0	0
2013/11/26	R186	06/02/2014	7.76	Call	Bond Future	1,096.2400	1.0962	945.3700	0.9454	(13.762)	0	0	0
2013/11/26	R186	06/02/2014	7.74	Call	Bond Future	1,049.2400	1.0492	903.1300	0.9031	(13.925)	0	0	0
2013/11/26	R186	08/05/2014	7.50	Put	Bond Future	9,185.0500	9.1850	9,583.5100	9.5835	4.338	0	0	0
2013/11/26	R186	08/05/2014			Bond Future	8.3601	120.5885	8.4230	120.0509	0.753	0.0000	0.0000	640
2013/11/26	R186	08/05/2014	7.09	Put	Bond Future	12,423.3800	12.4234	12,875.4800	12.8755	3.639	0	0	0
2013/11/26	R186	08/05/2014	7.10	Call	Bond Future	801.4200	0.8014	714.8200	0.7148	(10.806)	0	0	0
2013/11/26	R186	08/05/2014	7.11	Call	Bond Future	814.6500	0.8147	726.9100	0.7269	(10.770)	0	0	0
2013/11/26	R186	08/05/2014	8.50	Call	Bond Future	4,849.8500	4.8499	4,540.1600	4.5402	(6.386)	0	0	0
2013/11/26	R186	08/05/2014	7.09	Call	Bond Future	788.3700	0.7884	702.9000	0.7029	(10.841)	0	0	0
2013/11/26	R186	08/05/2014	7.11	Put	Bond Future	12,254.2900	12.2543	12,704.1200	12.7041	3.671	0	0	0
2013/11/26	R186	08/05/2014	7.50	Call	Bond Future	1,474.8600	1.4749	1,335.7500	1.3357	(9.432)	0	0	1,933
2013/11/26	R186	08/05/2014	8.50	Put	Bond Future	3,659.0300	3.6590	3,886.9100	3.8869	6.228	0	0	1,933
2013/11/26	R186	08/05/2014	7.10	Put	Bond Future	12,338.6900	12.3387	12,789.6600	12.7897	3.655	0	0	0
2013/11/26	R186	07/08/2014	8.31	Call	Bond Future	4,515.4200	4.5154	4,245.5800	4.2456	(5.976)	0	0	0
2013/11/26	R186	07/08/2014			Bond Future	8.4547	116.9672	8.5202	116.4200	0.775	0.0000	0.0000	0
2013/11/26	R186	07/08/2014	8.92	Put	Bond Future	3,416.6700	3.4167	3,609.3400	3.6093	5.639	0	0	840
2013/11/26	R186	07/08/2014	8.29	Call	Bond Future	4,437.7500	4.4377	4,170.8400	4.1708	(6.015)	0	0	0
2013/11/26	R186	07/08/2014	8.30	Call	Bond Future	4,476.4900	4.4765	4,208.1200	4.2081	(5.995)	0	0	0
2013/11/26	R186	07/08/2014	8.29	Put	Bond Future	5,829.5200	5.8295	6,109.7900	6.1098	4.808	0	0	0
2013/11/26	R186	07/08/2014	8.92	Call	Bond Future	7,226.8200	7.2268	6,872.3100	6.8723	(4.905)	0	0	0
2013/11/26	R186	07/08/2014	8.31	Put	Bond Future	5,736.9100	5.7369	6,014.2500	6.0142	4.834	0	0	0
2013/11/26	R186	07/08/2014	8.30	Put	Bond Future	5,783.0800	5.7831	6,061.8900	6.0619	4.821	0	0	0
2013/11/26	R186	06/11/2014	8.14	Call	Bond Future	4,311.7800	4.3118	4,069.4200	4.0694	(5.621)	0	0	0
2013/11/26	R186	06/11/2014	8.15	Put	Bond Future	7,723.6700	7.7237	8,032.8000	8.0328	4.002	0	0	0
2013/11/26	R186	06/11/2014			Bond Future	8.5542	118.5813	8.6219	118.0285	0.792	0.0000	0.0000	0
2013/11/26	R186	06/11/2014	9.17	Call	Bond Future	8,645.6900	8.6457	8,280.0200	8.2800	(4.230)	0	0	0
2013/11/26	R186	06/11/2014	8.15	Call	Bond Future	4,345.9600	4.3460	4,102.3400	4.1023	(5.606)	0	0	0
2013/11/26	R186	06/11/2014	8.16	Call	Bond Future	4,380.3000	4.3803	4,135.4100	4.1354	(5.591)	0	0	0
2013/11/26	R186	06/11/2014	9.17	Put	Bond Future	3,753.1500	3.7531	3,940.2300	3.9402	4.985	0	0	2,010
2013/11/26	R186	06/11/2014	8.14	Put	Bond Future	7,774.8000	7.7748	8,085.1900	8.0852	3.992	0	0	0
2013/11/26	R186	06/11/2014	8.16	Put	Bond Future	7,672.7900	7.6728	7,980.6500	7.9807	4.012	0	0	0
2013/11/26	R197	06/02/2014			Bond Future	276.6434	276.6434	276.6432	276.6432	0.000	0.0000	0.0000	2,049
2013/11/26	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R197	06/02/2014	279.99	Put	Bond Future	3,346.5900	3.3466	3,346.8100	3.3468	0.007	0	0	0
2013/11/26	R197	06/02/2014	280.01	Put	Bond Future	3,366.5900	3.3666	3,366.8100	3.3668	0.007	0	0	0
2013/11/26	R197	06/02/2014	280.00	Put	Bond Future	3,356.5900	3.3566	3,356.8100	3.3568	0.007	0	0	0
2013/11/26	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/11/26	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R201	06/02/2014	5.24	Put	Bond Future	17.0400	0.0170	18.6500	0.0187	9.448	0	0	0
2013/11/26	R201	06/02/2014			Bond Future	4.3081	104.9394	4.3418	104.9105	0.782	0.0000	0.0000	0
2013/11/26	R201	06/02/2014	5.26	Put	Bond Future	15.9200	0.0159	17.4400	0.0174	9.548	0	0	0
2013/11/26	R201	06/02/2014	5.24	Call	Bond Future	813.0100	0.8130	785.6600	0.7857	(3.364)	0	0	0
2013/11/26	R201	06/02/2014	5.25	Put	Bond Future	16.5000	0.0165	18.0700	0.0181	9.515	0	0	0
2013/11/26	R201	06/02/2014	5.25	Call	Bond Future	820.9600	0.8210	793.5700	0.7936	(3.336)	0	0	0
2013/11/26	R201	06/02/2014	5.26	Call	Bond Future	828.8700	0.8289	801.4300	0.8014	(3.311)	0	0	0
2013/11/26	R201	08/05/2014			Bond Future	3.8884	106.3199	3.9363	106.2905	1.232	0.0000	0.0000	0
2013/11/26	R201	08/05/2014	4.75	Call	Bond Future	600.9800	0.6010	577.3600	0.5774	(3.930)	0	0	0
2013/11/26	R201	08/05/2014	4.76	Call	Bond Future	605.7700	0.6058	582.0800	0.5821	(3.911)	0	0	0
2013/11/26	R201	08/05/2014	4.74	Call	Bond Future	596.1900	0.5962	572.6600	0.5727	(3.947)	0	0	0
2013/11/26	R201	08/05/2014	4.76	Put	Bond Future	74.9900	0.0750	80.6100	0.0806	7.494	0	0	0
2013/11/26	R201	08/05/2014	4.75	Put	Bond Future	76.2600	0.0763	81.9500	0.0820	7.461	0	0	0
2013/11/26	R201	08/05/2014	4.74	Put	Bond Future	77.5300	0.0775	83.3100	0.0833	7.455	0	0	0
2013/11/26	R201	07/08/2014	5.31	Put	Bond Future	4.1700	0.0042	4.9000	0.0049	17.506	0	0	0
2013/11/26	R201	07/08/2014			Bond Future	2.6740	103.3828	2.7604	103.3511	3.228	0.0000	0.0000	0
2013/11/26	R201	07/08/2014	5.30	Put	Bond Future	4.2600	0.0043	5.0000	0.0050	17.371	0	0	0
2013/11/26	R201	07/08/2014	5.31	Call	Bond Future	963.9400	0.9639	932.9500	0.9330	(3.215)	0	0	0
2013/11/26	R201	07/08/2014	5.29	Call	Bond Future	956.9000	0.9569	925.9400	0.9259	(3.235)	0	0	0
2013/11/26	R201	07/08/2014	5.30	Call	Bond Future	960.4300	0.9604	929.4500	0.9294	(3.226)	0	0	0
2013/11/26	R201	07/08/2014	5.29	Put	Bond Future	4.3400	0.0043	5.1000	0.0051	17.512	0	0	0
2013/11/26	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R202	06/02/2014			Bond Future	209.3575	209.3575	209.3597	209.3597	0.001	0.0000	0.0000	43,449
2013/11/26	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R202	06/02/2014	208.99	Call	Bond Future	367.5400	0.3675	369.7100	0.3697	0.590	0	0	0
2013/11/26	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R202	06/02/2014	209.00	Call	Bond Future	357.5400	0.3575	359.7100	0.3597	0.607	0	0	0
2013/11/26	R202	06/02/2014	209.01	Call	Bond Future	347.5400	0.3475	349.7100	0.3497	0.624	0	0	0
2013/11/26	R203	06/02/2014			Bond Future	6.9695	107.3897	7.0214	107.2236	0.744	0.0000	0.0000	8,517
2013/11/26	R203	06/02/2014	5.95	Put	Bond Future	3,388.4400	3.3884	3,543.3700	3.5434	4.572	0	0	0
2013/11/26	R203	06/02/2014	6.14	Put	Bond Future	2,809.5800	2.8096	2,956.6000	2.9566	5.233	0	0	0
2013/11/26	R203	06/02/2014	6.16	Put	Bond Future	2,750.6700	2.7507	2,896.6600	2.8967	5.307	0	0	0
2013/11/26	R203	06/02/2014	6.84	Put	Bond Future	1,093.6500	1.0936	1,185.3100	1.1853	8.381	0	0	0
2013/11/26	R203	06/02/2014	6.15	Put	Bond Future	2,780.0700	2.7801	2,926.5800	2.9266	5.270	0	0	0
2013/11/26	R203	06/02/2014	5.95	Call	Bond Future	56.8900	0.0569	45.7400	0.0457	(19.599)	0	0	16
2013/11/26	R203	06/02/2014	6.16	Call	Bond Future	115.9500	0.1160	95.8600	0.0959	(17.326)	0	0	0
2013/11/26	R203	06/02/2014	6.84	Call	Bond Future	677.5200	0.6775	603.1000	0.6031	(10.984)	0	0	13
2013/11/26	R203	06/02/2014	6.14	Call	Bond Future	108.7300	0.1087	89.6700	0.0897	(17.530)	0	0	0
2013/11/26	R203	06/02/2014	6.15	Call	Bond Future	112.2900	0.1123	92.7200	0.0927	(17.428)	0	0	0
2013/11/26	R203	08/05/2014	7.40	Put	Bond Future	946.7500	0.9467	1,010.3700	1.0104	6.720	0	0	0
2013/11/26	R203	08/05/2014	5.76	Call	Bond Future	167.8700	0.1679	148.6500	0.1487	(11.449)	0	0	0
2013/11/26	R203	08/05/2014	6.84	Call	Bond Future	954.6600	0.9547	883.6300	0.8836	(7.440)	0	0	13
2013/11/26	R203	08/05/2014	5.74	Call	Bond Future	161.5000	0.1615	142.8900	0.1429	(11.523)	0	0	0
2013/11/26	R203	08/05/2014			Bond Future	7.1105	104.6421	7.1669	104.4739	0.792	0.0000	0.0000	0



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2013/11/26	R203	08/05/2014	5.76	Put	Bond Future	4,303.4900		4.3035	4,452.4900	4.4525	3.462	0	0	0
2013/11/26	R203	08/05/2014	6.84	Put	Bond Future	1,767.1800		1.7672	1,864.3700	1.8644	5.500	0	0	0
2013/11/26	R203	08/05/2014	5.75	Put	Bond Future	4,331.6600		4.3317	4,480.9600	4.4810	3.447	0	0	0
2013/11/26	R203	08/05/2014	5.74	Put	Bond Future	4,359.8800		4.3599	4,509.4900	4.5095	3.432	0	0	0
2013/11/26	R203	08/05/2014	7.40	Call	Bond Future	1,807.4600		1.8075	1,702.8600	1.7029	(5.787)	0	0	16
2013/11/26	R203	08/05/2014	5.75	Call	Bond Future	164.6600		0.1647	145.7400	0.1457	(11.490)	0	0	0
2013/11/26	R203	07/08/2014	7.30	Call	Bond Future	1,589.3600		1.5894	1,497.7100	1.4977	(5.766)	0	0	0
2013/11/26	R203	07/08/2014			Bond Future	7.2452		106.0913	7.3075	105.9188	0.859	0.0000	0.0000	0
2013/11/26	R203	07/08/2014	7.31	Call	Bond Future	1,604.1900		1.6042	1,512.0400	1.5120	(5.744)	0	0	0
2013/11/26	R203	07/08/2014	6.84	Put	Bond Future	2,134.4400		2.1344	2,238.6900	2.2387	4.884	0	0	0
2013/11/26	R203	07/08/2014	7.29	Put	Bond Future	1,450.4900		1.4505	1,531.8800	1.5319	5.611	0	0	0
2013/11/26	R203	07/08/2014	7.31	Put	Bond Future	1,424.7000		1.4247	1,505.0900	1.5051	5.643	0	0	0
2013/11/26	R203	07/08/2014	7.30	Put	Bond Future	1,437.5500		1.4375	1,518.4400	1.5184	5.627	0	0	0
2013/11/26	R203	07/08/2014	7.29	Call	Bond Future	1,574.6000		1.5746	1,483.4500	1.4834	(5.789)	0	0	0
2013/11/26	R203	07/08/2014	6.84	Call	Bond Future	1,002.6000		1.0026	934.3100	0.9343	(6.811)	0	0	30
2013/11/26	R203	06/11/2014	6.86	Call	Bond Future	1,031.7000		1.0317	966.3800	0.9664	(6.331)	0	0	0
2013/11/26	R203	06/11/2014			Bond Future	7.4124		103.3947	7.4802	103.2215	0.915	0.0000	0.0000	0
2013/11/26	R203	06/11/2014	6.84	Call	Bond Future	1,012.4500		1.0125	947.9700	0.9480	(6.369)	0	0	0
2013/11/26	R203	06/11/2014	6.85	Call	Bond Future	1,022.0400		1.0220	957.1400	0.9571	(6.350)	0	0	0
2013/11/26	R203	06/11/2014	6.84	Put	Bond Future	2,489.0400		2.4890	2,597.6900	2.5977	4.365	0	0	0
2013/11/26	R203	06/11/2014	6.86	Put	Bond Future	2,456.2500		2.4563	2,564.0600	2.5641	4.389	0	0	0
2013/11/26	R203	06/11/2014	6.85	Put	Bond Future	2,472.6100		2.4726	2,580.8400	2.5808	4.377	0	0	0
2013/11/26	R204	06/02/2014	6.39	Call	Bond Future	203.8900		0.2039	173.1900	0.1732	(15.057)	0	0	0
2013/11/26	R204	06/02/2014			Bond Future	7.2302		104.2347	7.2815	104.0241	0.709	0.0000	0.0000	28,279
2013/11/26	R204	06/02/2014	6.40	Call	Bond Future	209.5900		0.2096	178.2100	0.1782	(14.972)	0	0	0
2013/11/26	R204	06/02/2014	6.41	Call	Bond Future	215.4200		0.2154	183.3500	0.1834	(14.887)	0	0	0
2013/11/26	R204	06/02/2014	6.39	Put	Bond Future	3,732.1800		3.7322	3,912.0400	3.9120	4.819	0	0	0
2013/11/26	R204	06/02/2014	6.41	Put	Bond Future	3,658.0300		3.6580	3,836.5200	3.8365	4.879	0	0	0
2013/11/26	R204	06/02/2014	6.40	Put	Bond Future	3,695.0300		3.6950	3,874.2100	3.8742	4.849	0	0	0
2013/11/26	R204	08/05/2014			Bond Future	7.3568		105.6059	7.4115	105.3926	0.743	0.0000	0.0000	0
2013/11/26	R204	08/05/2014	6.05	Call	Bond Future	273.4900		0.2735	244.9000	0.2449	(10.454)	0	0	0
2013/11/26	R204	08/05/2014	6.06	Call	Bond Future	278.4400		0.2784	249.4300	0.2494	(10.419)	0	0	0
2013/11/26	R204	08/05/2014	6.04	Call	Bond Future	268.6200		0.2686	240.4400	0.2404	(10.491)	0	0	0
2013/11/26	R204	08/05/2014	6.05	Put	Bond Future	5,539.9300		5.5399	5,724.6500	5.7247	3.334	0	0	0
2013/11/26	R204	08/05/2014	6.04	Put	Bond Future	5,576.6100		5.5766	5,761.7400	5.7617	3.320	0	0	0
2013/11/26	R204	08/05/2014	6.06	Put	Bond Future	5,503.3400		5.5033	5,687.6400	5.6876	3.349	0	0	0
2013/11/26	R204	07/08/2014			Bond Future	7.4770		103.0368	7.5359	102.8186	0.789	0.0000	0.0000	0
2013/11/26	R204	07/08/2014	7.44	Put	Bond Future	2,262.4900		2.2625	2,368.8900	2.3689	4.703	0	0	0
2013/11/26	R204	07/08/2014	7.46	Put	Bond Future	2,225.4300		2.2254	2,330.6500	2.3306	4.728	0	0	0
2013/11/26	R204	07/08/2014	7.45	Put	Bond Future	2,243.9100		2.2439	2,349.7200	2.3497	4.715	0	0	0
2013/11/26	R204	07/08/2014	7.78	Call	Bond Future	2,808.7100		2.8087	2,677.2600	2.6773	(4.680)	0	0	0
2013/11/26	R204	07/08/2014	7.46	Call	Bond Future	2,162.5100		2.1625	2,049.4900	2.0495	(5.226)	0	0	0
2013/11/26	R204	07/08/2014	7.44	Call	Bond Future	2,125.3600		2.1254	2,013.5200	2.0135	(5.262)	0	0	0
2013/11/26	R204	07/08/2014	7.78	Put	Bond Future	1,693.1300		1.6931	1,779.9200	1.7799	5.126	0	0	530
2013/11/26	R204	07/08/2014	7.45	Call	Bond Future	2,143.8900		2.1439	2,031.4600	2.0315	(5.244)	0	0	0
2013/11/26	R204	06/11/2014	7.99	Put	Bond Future	1,936.6600		1.9367	2,023.6900	2.0237	4.494	0	0	1,270
2013/11/26	R204	06/11/2014			Bond Future	7.6125		104.4586	7.6752	104.2392	0.824	0.0000	0.0000	0

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2013/11/26	R204	06/11/2014	6.99	Put	Bond Future	3,758.4500	3.7585	3,894.0700	3.8941	3.608	0	0	0
2013/11/26	R204	06/11/2014	7.01	Put	Bond Future	3,713.4900	3.7135	3,848.1400	3.8481	3.626	0	0	0
2013/11/26	R204	06/11/2014	6.99	Call	Bond Future	1,548.9700	1.5490	1,465.1500	1.4651	(5.411)	0	0	0
2013/11/26	R204	06/11/2014	7.00	Put	Bond Future	3,735.9300	3.7359	3,871.0600	3.8711	3.617	0	0	0
2013/11/26	R204	06/11/2014	7.99	Call	Bond Future	3,248.5700	3.2486	3,116.1600	3.1162	(4.076)	0	0	0
2013/11/26	R204	06/11/2014	7.00	Call	Bond Future	1,562.4000	1.5624	1,478.0900	1.4781	(5.396)	0	0	0
2013/11/26	R204	06/11/2014	7.01	Call	Bond Future	1,575.9100	1.5759	1,491.1200	1.4911	(5.380)	0	0	0
2013/11/26	R207	06/02/2014			Bond Future	7.5223	99.2494	7.5733	99.0116	0.677	0.0000	0.0000	18,702
2013/11/26	R207	06/02/2014	6.65	Call	Bond Future	235.1500	0.2352	200.5700	0.2006	(14.706)	0	0	0
2013/11/26	R207	06/02/2014	6.64	Put	Bond Future	4,461.2400	4.4612	4,665.1900	4.6652	4.572	0	0	0
2013/11/26	R207	06/02/2014	6.66	Put	Bond Future	4,375.4800	4.3755	4,577.9600	4.5780	4.628	0	0	0
2013/11/26	R207	06/02/2014	6.65	Put	Bond Future	4,418.2700	4.4183	4,621.4900	4.6215	4.600	0	0	0
2013/11/26	R207	06/02/2014	6.66	Call	Bond Future	241.5200	0.2415	206.2000	0.2062	(14.624)	0	0	0
2013/11/26	R207	06/02/2014	6.64	Call	Bond Future	228.9200	0.2289	195.0700	0.1951	(14.787)	0	0	0
2013/11/26	R207	08/05/2014	6.19	Put	Bond Future	7,081.8000	7.0818	7,293.9800	7.2940	2.996	0	0	0
2013/11/26	R207	08/05/2014	6.21	Put	Bond Future	6,994.5500	6.9946	7,205.8900	7.2059	3.021	0	0	0
2013/11/26	R207	08/05/2014			Bond Future	7.6454	100.5550	7.6991	100.3141	0.703	0.0000	0.0000	0
2013/11/26	R207	08/05/2014	6.20	Put	Bond Future	7,038.1300	7.0381	7,249.8900	7.2499	3.009	0	0	0
2013/11/26	R207	08/05/2014	6.20	Call	Bond Future	283.6100	0.2836	254.5200	0.2545	(10.257)	0	0	0
2013/11/26	R207	08/05/2014	6.21	Call	Bond Future	288.6700	0.2887	259.1600	0.2592	(10.223)	0	0	0
2013/11/26	R207	08/05/2014	6.19	Call	Bond Future	278.6200	0.2786	249.9500	0.2500	(10.290)	0	0	0
2013/11/26	R207	07/08/2014	7.69	Call	Bond Future	2,454.4100	2.4544	2,329.5700	2.3296	(5.086)	0	0	0
2013/11/26	R207	07/08/2014	7.70	Put	Bond Future	2,746.2200	2.7462	2,866.8200	2.8668	4.391	0	0	0
2013/11/26	R207	07/08/2014			Bond Future	7.7629	98.3070	7.8202	98.0609	0.738	0.0000	0.0000	0
2013/11/26	R207	07/08/2014	7.70	Call	Bond Future	2,475.3000	2.4753	2,349.8200	2.3498	(5.069)	0	0	0
2013/11/26	R207	07/08/2014	7.71	Call	Bond Future	2,496.3000	2.4963	2,370.1600	2.3702	(5.053)	0	0	0
2013/11/26	R207	07/08/2014	7.69	Put	Bond Future	2,768.4900	2.7685	2,889.7300	2.8897	4.379	0	0	0
2013/11/26	R207	07/08/2014	7.71	Put	Bond Future	2,724.0800	2.7241	2,844.0200	2.8440	4.403	0	0	0
2013/11/26	R207	06/11/2014	7.36	Put	Bond Future	4,290.4300	4.2904	4,435.9300	4.4359	3.391	0	0	0
2013/11/26	R207	06/11/2014			Bond Future	7.8870	99.6635	7.9472	99.4158	0.764	0.0000	0.0000	0
2013/11/26	R207	06/11/2014	7.35	Put	Bond Future	4,316.2600	4.3163	4,462.2900	4.4623	3.383	0	0	0
2013/11/26	R207	06/11/2014	7.36	Call	Bond Future	2,091.0300	2.0910	1,988.7600	1.9888	(4.891)	0	0	0
2013/11/26	R207	06/11/2014	7.34	Call	Bond Future	2,058.1400	2.0581	1,956.9400	1.9569	(4.917)	0	0	0
2013/11/26	R207	06/11/2014	7.35	Call	Bond Future	2,074.5400	2.0745	1,972.8000	1.9728	(4.904)	0	0	0
2013/11/26	R207	06/11/2014	7.34	Put	Bond Future	4,342.2000	4.3422	4,488.7700	4.4888	3.375	0	0	0
2013/11/26	R208	06/02/2014	6.74	Put	Bond Future	5,325.6400	5.3256	5,609.0300	5.6090	5.321	0	0	0
2013/11/26	R208	06/02/2014			Bond Future	7.6866	97.4031	7.7477	97.0834	0.795	0.0000	0.0000	11,100
2013/11/26	R208	06/02/2014	6.75	Put	Bond Future	5,275.3500	5.2753	5,557.9100	5.5579	5.356	0	0	0
2013/11/26	R208	06/02/2014	6.76	Put	Bond Future	5,225.4900	5.2255	5,507.1600	5.5072	5.390	0	0	0
2013/11/26	R208	06/02/2014	6.74	Call	Bond Future	198.8400	0.1988	162.5800	0.1626	(18.236)	0	0	0
2013/11/26	R208	06/02/2014	6.75	Call	Bond Future	204.4600	0.2045	167.3700	0.1674	(18.140)	0	0	0
2013/11/26	R208	06/02/2014	6.76	Call	Bond Future	210.4700	0.2105	172.4900	0.1725	(18.045)	0	0	0
2013/11/26	R208	08/05/2014	6.31	Call	Bond Future	273.4000	0.2734	239.2500	0.2393	(12.491)	0	0	0
2013/11/26	R208	08/05/2014			Bond Future	7.7964	95.2884	7.8604	94.9646	0.821	0.0000	0.0000	0
2013/11/26	R208	08/05/2014	6.29	Call	Bond Future	263.3900	0.2634	230.2700	0.2303	(12.575)	0	0	0
2013/11/26	R208	08/05/2014	6.31	Put	Bond Future	8,194.6500	8.1947	8,484.3000	8.4843	3.535	0	0	0

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2013/11/26	R208	08/05/2014	6.30	Put	Bond Future	8,245.6000	8.2456	8,535.7600	8.5358	3.519	0	0	0
2013/11/26	R208	08/05/2014	6.29	Put	Bond Future	8,296.6400	8.2966	8,587.3200	8.5873	3.504	0	0	0
2013/11/26	R208	08/05/2014	6.30	Call	Bond Future	268.3600	0.2684	234.7200	0.2347	(12.535)	0	0	0
2013/11/26	R208	07/08/2014	8.28	Call	Bond Future	3,863.6100	3.8636	3,657.7200	3.6577	(5.329)	0	0	0
2013/11/26	R208	07/08/2014			Bond Future	7.9000	96.6081	7.9675	96.2780	0.854	0.0000	0.0000	0
2013/11/26	R208	07/08/2014	7.80	Call	Bond Future	2,591.9100	2.5919	2,428.7400	2.4287	(6.295)	0	0	0
2013/11/26	R208	07/08/2014	7.79	Put	Bond Future	3,109.4200	3.1094	3,277.2300	3.2772	5.397	0	0	0
2013/11/26	R208	07/08/2014	7.81	Put	Bond Future	3,058.4800	3.0585	3,224.4400	3.2244	5.426	0	0	0
2013/11/26	R208	07/08/2014	7.80	Put	Bond Future	3,083.8700	3.0839	3,250.7600	3.2508	5.412	0	0	0
2013/11/26	R208	07/08/2014	8.28	Put	Bond Future	2,022.4900	2.0225	2,146.6600	2.1467	6.139	0	0	630
2013/11/26	R208	07/08/2014	7.81	Call	Bond Future	2,615.8500	2.6158	2,451.7500	2.4518	(6.273)	0	0	0
2013/11/26	R208	07/08/2014	7.79	Call	Bond Future	2,568.0900	2.5681	2,405.8400	2.4058	(6.318)	0	0	0
2013/11/26	R208	06/11/2014	7.46	Call	Bond Future	2,070.6000	2.0706	1,940.0300	1.9400	(6.306)	0	0	0
2013/11/26	R208	06/11/2014			Bond Future	8.0141	94.5447	8.0846	94.2117	0.880	0.0000	0.0000	0
2013/11/26	R208	06/11/2014	7.44	Call	Bond Future	2,033.9000	2.0339	1,904.8900	1.9049	(6.343)	0	0	0
2013/11/26	R208	06/11/2014	7.45	Call	Bond Future	2,052.2000	2.0522	1,922.4100	1.9224	(6.324)	0	0	0
2013/11/26	R208	06/11/2014	8.50	Put	Bond Future	2,248.6600	2.2487	2,371.2000	2.3712	5.449	0	0	1,520
2013/11/26	R208	06/11/2014	7.44	Put	Bond Future	4,800.3300	4.8003	5,004.3200	5.0043	4.249	0	0	0
2013/11/26	R208	06/11/2014	7.46	Put	Bond Future	4,738.9900	4.7390	4,941.4200	4.9414	4.272	0	0	0
2013/11/26	R208	06/11/2014	8.50	Call	Bond Future	4,514.6700	4.5147	4,304.2100	4.3042	(4.662)	0	0	0
2013/11/26	R208	06/11/2014	7.45	Put	Bond Future	4,769.6000	4.7696	4,972.8100	4.9728	4.261	0	0	0
2013/11/26	R209	06/02/2014	8.56	Call	Bond Future	1,240.0800	1.2401	1,057.9500	1.0580	(14.687)	0	0	0
2013/11/26	R209	06/02/2014			Bond Future	9.0188	75.9445	9.0947	75.3779	0.841	0.0000	0.0000	23,302
2013/11/26	R209	06/02/2014	8.54	Call	Bond Future	1,194.0300	1.1940	1,016.8000	1.0168	(14.843)	0	0	0
2013/11/26	R209	06/02/2014	8.55	Call	Bond Future	1,216.9100	1.2169	1,037.2300	1.0372	(14.765)	0	0	0
2013/11/26	R209	06/02/2014	8.54	Put	Bond Future	4,935.5300	4.9355	5,324.8400	5.3248	7.888	0	0	0
2013/11/26	R209	06/02/2014	8.56	Put	Bond Future	4,819.4600	4.8195	5,203.8700	5.2039	7.976	0	0	0
2013/11/26	R209	06/02/2014	8.55	Put	Bond Future	4,877.2800	4.8773	5,264.1400	5.2641	7.932	0	0	0
2013/11/26	R209	08/05/2014			Bond Future	9.1097	73.7990	9.1878	73.2250	0.857	0.0000	0.0000	0
2013/11/26	R209	08/05/2014	7.85	Call	Bond Future	879.9200	0.8799	775.1900	0.7752	(11.902)	0	0	0
2013/11/26	R209	08/05/2014	7.86	Call	Bond Future	893.1500	0.8931	787.1700	0.7872	(11.866)	0	0	0
2013/11/26	R209	08/05/2014	7.84	Call	Bond Future	866.8500	0.8669	763.3500	0.7633	(11.940)	0	0	0
2013/11/26	R209	08/05/2014	7.85	Put	Bond Future	11,202.3000	11.2023	11,671.5600	11.6716	4.189	0	0	0
2013/11/26	R209	08/05/2014	7.84	Put	Bond Future	11,279.8900	11.2799	11,750.3800	11.7504	4.171	0	0	0
2013/11/26	R209	08/05/2014	7.86	Put	Bond Future	11,125.0100	11.1250	11,593.0200	11.5930	4.207	0	0	0
2013/11/26	R209	07/08/2014	9.04	Put	Bond Future	5,462.1800	5.4622	5,753.0500	5.7530	5.325	0	0	0
2013/11/26	R209	07/08/2014			Bond Future	9.1957	74.8212	9.2763	74.2379	0.876	0.0000	0.0000	0
2013/11/26	R209	07/08/2014	9.06	Put	Bond Future	5,380.1600	5.3802	5,668.1800	5.6682	5.353	0	0	0
2013/11/26	R209	07/08/2014	9.05	Put	Bond Future	5,421.0500	5.4211	5,710.4900	5.7105	5.339	0	0	0
2013/11/26	R209	07/08/2014	9.05	Call	Bond Future	4,347.5400	4.3475	4,053.7200	4.0537	(6.758)	0	0	0
2013/11/26	R209	07/08/2014	9.06	Call	Bond Future	4,381.1100	4.3811	4,085.8700	4.0859	(6.739)	0	0	0
2013/11/26	R209	07/08/2014	9.04	Call	Bond Future	4,314.0900	4.3141	4,021.7000	4.0217	(6.778)	0	0	0
2013/11/26	R209	06/11/2014			Bond Future	9.2858	72.7088	9.3687	72.1187	0.892	0.0000	0.0000	0
2013/11/26	R209	06/11/2014	8.99	Put	Bond Future	6,787.6000	6.7876	7,093.2200	7.0932	4.503	0	0	0
2013/11/26	R209	06/11/2014	9.01	Put	Bond Future	6,701.0300	6.7010	7,004.1500	7.0041	4.523	0	0	0
2013/11/26	R209	06/11/2014	9.00	Put	Bond Future	6,744.2100	6.7442	7,048.5800	7.0486	4.513	0	0	0
2013/11/26	R209	06/11/2014	8.99	Call	Bond Future	4,617.3900	4.6174	4,332.9200	4.3329	(6.161)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/26	R209	06/11/2014	9.00	Call	Bond Future	4,649.0000		4.6490	4,363.2800	4.3633	(6.146)	0	0	0
2013/11/26	R209	06/11/2014	9.01	Call	Bond Future	4,680.7100		4.6807	4,393.7400	4.3937	(6.131)	0	0	0
2013/11/26	R210	06/02/2014	161.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R210	06/02/2014			Bond Future	161.7448		161.7448	161.7457	161.7457	0.001	0.0000	0.0000	1,319
2013/11/26	R210	06/02/2014	161.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R210	06/02/2014	161.51	Call	Bond Future	234.7500		0.2348	235.7000	0.2357	0.405	0	0	0
2013/11/26	R210	06/02/2014	161.49	Call	Bond Future	254.7500		0.2548	255.7000	0.2557	0.373	0	0	0
2013/11/26	R210	06/02/2014	161.50	Call	Bond Future	244.7500		0.2448	245.7000	0.2457	0.388	0	0	0
2013/11/26	R210	06/02/2014	161.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R211	06/02/2014	129.00	Call	Bond Future	32.3400		0.0323	26.9900	0.0270	(16.543)	0	0	0
2013/11/26	R211	06/02/2014			Bond Future	129.0323		129.0323	129.0270	129.0270	(0.004)	0.0000	0.0000	522
2013/11/26	R211	06/02/2014	129.01	Call	Bond Future	22.3400		0.0223	16.9900	0.0170	(23.948)	0	0	0
2013/11/26	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R211	06/02/2014	128.99	Call	Bond Future	42.3400		0.0423	36.9900	0.0370	(12.636)	0	0	0
2013/11/26	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R212	06/02/2014			Bond Future	131.6439		131.6439	131.6429	131.6429	(0.001)	0.0000	0.0000	21,791
2013/11/26	R212	06/02/2014	132.99	Put	Bond Future	1,346.1500		1.3462	1,347.1000	1.3471	0.071	0	0	0
2013/11/26	R212	06/02/2014	133.01	Put	Bond Future	1,366.1500		1.3662	1,367.1000	1.3671	0.070	0	0	0
2013/11/26	R212	06/02/2014	133.00	Put	Bond Future	1,356.1500		1.3562	1,357.1000	1.3571	0.070	0	0	0
2013/11/26	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R213	06/02/2014			Bond Future	8.8347		87.1547	8.9003	86.6523	0.743	0.0000	0.0000	21,021
2013/11/26	R213	06/02/2014	8.29	Put	Bond Future	5,390.4400		5.3904	5,749.0400	5.7490	6.653	0	0	0
2013/11/26	R213	06/02/2014	8.31	Put	Bond Future	5,267.7300		5.2677	5,622.0800	5.6221	6.727	0	0	0
2013/11/26	R213	06/02/2014	8.29	Call	Bond Future	1,044.3500		1.0444	900.6000	0.9006	(13.765)	0	0	0
2013/11/26	R213	06/02/2014	8.30	Put	Bond Future	5,328.9500		5.3289	5,685.4200	5.6854	6.689	0	0	0
2013/11/26	R213	06/02/2014	8.30	Call	Bond Future	1,065.5400		1.0655	919.6600	0.9197	(13.691)	0	0	0
2013/11/26	R213	06/02/2014	8.31	Call	Bond Future	1,086.8900		1.0869	938.8900	0.9389	(13.617)	0	0	0
2013/11/26	R213	08/05/2014	7.65	Put	Bond Future	11,426.6500		11.4266	11,842.6900	11.8427	3.641	0	0	0
2013/11/26	R213	08/05/2014			Bond Future	8.9292		84.7637	8.9969	84.2547	0.757	0.0000	0.0000	0
2013/11/26	R213	08/05/2014	7.64	Put	Bond Future	11,503.3500		11.5034	11,920.4600	11.9205	3.626	0	0	0
2013/11/26	R213	08/05/2014	7.66	Put	Bond Future	11,350.2100		11.3502	11,765.1700	11.7652	3.656	0	0	0
2013/11/26	R213	08/05/2014	7.65	Call	Bond Future	887.8500		0.8878	794.9600	0.7950	(10.462)	0	0	0
2013/11/26	R213	08/05/2014	7.64	Call	Bond Future	874.8500		0.8748	783.0300	0.7830	(10.496)	0	0	0
2013/11/26	R213	08/05/2014	7.66	Call	Bond Future	900.9900		0.9010	807.0200	0.8070	(10.430)	0	0	0
2013/11/26	R213	07/08/2014	8.86	Call	Bond Future	4,418.6600		4.4187	4,159.2900	4.1593	(5.870)	0	0	0
2013/11/26	R213	07/08/2014			Bond Future	9.0198		85.9375	9.0898	85.4199	0.776	0.0000	0.0000	0
2013/11/26	R213	07/08/2014	8.84	Call	Bond Future	4,350.9100		4.3509	4,094.0500	4.0940	(5.904)	0	0	0
2013/11/26	R213	07/08/2014	8.85	Call	Bond Future	4,384.7100		4.3847	4,126.6000	4.1266	(5.887)	0	0	0
2013/11/26	R213	07/08/2014	8.84	Put	Bond Future	5,702.8400		5.7028	5,963.6100	5.9636	4.573	0	0	0
2013/11/26	R213	07/08/2014	8.86	Put	Bond Future	5,618.6600		5.6187	5,876.9200	5.8769	4.596	0	0	0
2013/11/26	R213	07/08/2014	8.85	Put	Bond Future	5,660.6300		5.6606	5,920.1500	5.9201	4.585	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/26	R213	06/11/2014	8.84	Call	Bond Future	4,755.3200	4.7553	4,501.5700	4.5016	(5.336)	0	0	0
2013/11/26	R213	06/11/2014	8.85	Put	Bond Future	6,767.8500	6.7678	7,036.2800	7.0363	3.966	0	0	0
2013/11/26	R213	06/11/2014			Bond Future	9.1166	83.5852	9.1886	83.0619	0.790	0.0000	0.0000	0
2013/11/26	R213	06/11/2014	8.85	Call	Bond Future	4,787.6800	4.7877	4,532.8300	4.5328	(5.323)	0	0	0
2013/11/26	R213	06/11/2014	8.86	Call	Bond Future	4,820.1600	4.8202	4,564.2000	4.5642	(5.310)	0	0	0
2013/11/26	R213	06/11/2014	8.84	Put	Bond Future	6,811.1000	6.8111	7,080.6300	7.0806	3.957	0	0	0
2013/11/26	R213	06/11/2014	8.86	Put	Bond Future	6,724.8100	6.7248	6,992.1300	6.9921	3.975	0	0	0
2013/11/26	R214	06/02/2014			Bond Future	9.1508	76.5464	9.2266	75.9633	0.829	0.0000	0.0000	2,927
2013/11/26	R214	06/02/2014	8.99	Put	Bond Future	3,486.0400	3.4860	3,799.6300	3.7996	8.996	0	0	0
2013/11/26	R214	06/02/2014	9.01	Put	Bond Future	3,394.4700	3.3945	3,702.8000	3.7028	9.083	0	0	0
2013/11/26	R214	06/02/2014	8.99	Call	Bond Future	2,223.9100	2.2239	1,954.3200	1.9543	(12.122)	0	0	0
2013/11/26	R214	06/02/2014	9.00	Put	Bond Future	3,440.0400	3.4400	3,751.0000	3.7510	9.039	0	0	0
2013/11/26	R214	06/02/2014	9.00	Call	Bond Future	2,257.4700	2.2575	1,985.2500	1.9853	(12.059)	0	0	0
2013/11/26	R214	06/02/2014	9.01	Call	Bond Future	2,291.3100	2.2913	2,016.4600	2.0165	(11.995)	0	0	0
2013/11/26	R214	08/05/2014			Bond Future	9.2403	74.2686	9.3184	73.6777	0.846	0.0000	0.0000	0
2013/11/26	R214	08/05/2014	9.00	Call	Bond Future	3,343.0300	3.3430	3,066.8800	3.0669	(8.260)	0	0	0
2013/11/26	R214	08/05/2014	8.99	Put	Bond Future	5,258.0500	5.2580	5,574.5200	5.5745	6.019	0	0	0
2013/11/26	R214	08/05/2014	9.01	Put	Bond Future	5,165.1100	5.1651	5,478.0500	5.4780	6.059	0	0	0
2013/11/26	R214	08/05/2014	9.00	Put	Bond Future	5,211.4200	5.2114	5,526.1300	5.5261	6.039	0	0	0
2013/11/26	R214	08/05/2014	9.01	Call	Bond Future	3,376.0700	3.3761	3,098.1500	3.0981	(8.232)	0	0	0
2013/11/26	R214	08/05/2014	8.99	Call	Bond Future	3,310.1800	3.3102	3,035.7900	3.0358	(8.289)	0	0	0
2013/11/26	R248	06/02/2014	9.11	Put	Bond Future	977.7300	0.9777	1,725.3100	1.7253	76.461	0	0	0
2013/11/26	R248	06/02/2014			Bond Future	9.2077	99.2167	9.2836	98.4691	0.825	0.0000	0.0000	10,220
2013/11/26	R248	06/02/2014	9.10	Put	Bond Future	1,078.8100	1.0788	1,826.3900	1.8264	69.297	0	0	0
2013/11/26	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R248	06/02/2014	9.09	Put	Bond Future	1,180.0800	1.1801	1,927.6600	1.9277	63.350	0	0	0
2013/11/26	R248	08/05/2014	9.04	Put	Bond Future	2,589.9900	2.5900	3,347.3400	3.3473	29.241	0	0	0
2013/11/26	R248	08/05/2014			Bond Future	9.2996	96.0999	9.3779	95.3426	0.842	0.0000	0.0000	0
2013/11/26	R248	08/05/2014	9.06	Put	Bond Future	2,385.9200	2.3859	3,143.2700	3.1433	31.742	0	0	0
2013/11/26	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R248	08/05/2014	9.05	Put	Bond Future	2,487.8600	2.4879	3,245.2100	3.2452	30.442	0	0	0
2013/11/26	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/26	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **330721**