



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 07/01/2014 to 07/01/2014

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
2014/01/07	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	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
2014/01/07	2025	06/02/2014			Bond Future	110.3664	110.3664	110.3677	110.3677	0.001	0.0000	0.0000	0
2014/01/07	2025	06/02/2014	110.99	Put	Bond Future	623.5600	0.6236	622.2600	0.6223	(0.208)	0	0	0
2014/01/07	2025	06/02/2014	111.01	Put	Bond Future	643.5600	0.6436	642.2600	0.6423	(0.202)	0	0	0
2014/01/07	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2025	06/02/2014	111.00	Put	Bond Future	633.5600	0.6336	632.2600	0.6323	(0.205)	0	0	0
2014/01/07	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2037	06/02/2014			Bond Future	9.2064	93.5510	9.1345	94.1995	(0.781)	0.0000	0.0000	2,022
2014/01/07	2037	06/02/2014	9.38	Call	Bond Future	1,537.4000	1.5374	2,185.9600	2.1860	42.186	0	0	0
2014/01/07	2037	06/02/2014	9.39	Call	Bond Future	1,624.6900	1.6247	2,273.2500	2.2732	39.919	0	0	0
2014/01/07	2037	06/02/2014	9.37	Call	Bond Future	1,449.9700	1.4500	2,098.5300	2.0985	44.729	0	0	0
2014/01/07	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2037	08/05/2014			Bond Future	9.3089	94.7815	9.2347	95.4387	(0.797)	0.0000	0.0000	0
2014/01/07	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2037	08/05/2014	9.38	Call	Bond Future	622.9900	0.6230	1,280.1700	1.2802	105.488	0	0	0
2014/01/07	2037	08/05/2014	9.39	Call	Bond Future	710.0500	0.7100	1,367.2300	1.3672	92.554	0	0	0
2014/01/07	2037	08/05/2014	9.37	Call	Bond Future	535.7900	0.5358	1,192.9700	1.1930	122.656	0	0	0
2014/01/07	2037	07/08/2014	9.06	Put	Bond Future	3,128.4900	3.1285	2,462.5100	2.4625	(21.288)	0	0	0
2014/01/07	2037	07/08/2014			Bond Future	9.4123	91.8062	9.3357	92.4722	(0.814)	0.0000	0.0000	0
2014/01/07	2037	07/08/2014	9.05	Put	Bond Future	3,219.7900	3.2198	2,553.8100	2.5538	(20.684)	0	0	0
2014/01/07	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2037	07/08/2014	9.04	Put	Bond Future	3,311.2300	3.3112	2,645.2500	2.6452	(20.113)	0	0	0
2014/01/07	2038	06/02/2014	107.00	Call	Bond Future	722.0800	0.7221	724.6500	0.7247	0.356	0	0	0
2014/01/07	2038	06/02/2014			Bond Future	107.7221	107.7221	107.7247	107.7247	0.002	0.0000	0.0000	24
2014/01/07	2038	06/02/2014	107.01	Call	Bond Future	712.0800	0.7121	714.6500	0.7147	0.361	0	0	0
2014/01/07	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2038	06/02/2014	106.99	Call	Bond Future	732.0800	0.7321	734.6500	0.7347	0.351	0	0	0
2014/01/07	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2050	06/02/2014			Bond Future	113.4030	113.4030	113.6820	113.6820	0.246	0.0000	0.0000	472
2014/01/07	2050	06/02/2014	110.00	Call	Bond Future	3,402.9500	3.4030	3,682.0400	3.6820	8.201	0	0	0
2014/01/07	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	2050	06/02/2014	110.01	Call	Bond Future	3,392.9500	3.3930	3,672.0400	3.6720	8.226	0	0	0
2014/01/07	2050	06/02/2014	109.99	Call	Bond Future	3,412.9500	3.4130	3,692.0400	3.6920	8.177	0	0	0
2014/01/07	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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2014/01/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	AL37	06/02/2014			Index Future	413.0480	413.0480	413.8410	413.8410	0.192	0.0000	0.0000	0
2014/01/07	AL37	08/05/2014			Index Future	418.4810	418.4810	419.2850	419.2850	0.192	0.0000	0.0000	0
2014/01/07	AL7T	06/02/2014			Index Future	486.7470	486.7470	488.3940	488.3940	0.338	0.0000	0.0000	1
2014/01/07	AL7T	08/05/2014			Index Future	493.1490	493.1490	494.8190	494.8190	0.339	0.0000	0.0000	0
2014/01/07	ALBI	06/02/2014			Index Future	437.7560	437.7560	439.4950	439.4950	0.397	0.0000	0.0000	803
2014/01/07	ALBI	08/05/2014			Index Future	443.5130	443.5130	445.2770	445.2770	0.398	0.0000	0.0000	35
2014/01/07	ALBI	07/08/2014			Index Future	449.5120	449.5120	451.2990	451.2990	0.398	0.0000	0.0000	0
2014/01/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	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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2014/01/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/07	EL28	06/02/2014			Bond Future	114.1760	114.1760	114.3151	114.3151	0.122	0.0000	0.0000	0
2014/01/07	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	EL28	06/02/2014	111.01	Call	Bond Future	3,166.0100	3.1660	3,305.1000	3.3051	4.393	0	0	0
2014/01/07	EL28	06/02/2014	110.99	Call	Bond Future	3,186.0100	3.1860	3,325.1000	3.3251	4.366	0	0	0
2014/01/07	EL28	06/02/2014	111.00	Call	Bond Future	3,176.0100	3.1760	3,315.1000	3.3151	4.379	0	0	0
2014/01/07	ES33	06/02/2014	9.54	Put	Bond Future	1,785.2500	1.7853	1,255.2000	1.2552	(29.691)	0	0	0
2014/01/07	ES33	06/02/2014			Bond Future	9.7802	83.3509	9.7081	83.8810	(0.738)	0.0000	0.0000	6,292
2014/01/07	ES33	06/02/2014	9.56	Put	Bond Future	1,634.3000	1.6343	1,104.2500	1.1042	(32.433)	0	0	0
2014/01/07	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	ES33	06/02/2014	9.55	Put	Bond Future	1,709.7200	1.7097	1,179.6700	1.1797	(31.002)	0	0	0
2014/01/07	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	ES33	08/05/2014	9.55	Put	Bond Future	2,585.6800	2.5857	2,048.4900	2.0485	(20.776)	0	0	0
2014/01/07	ES33	08/05/2014			Bond Future	9.9023	80.6652	9.8276	81.2024	(0.754)	0.0000	0.0000	0
2014/01/07	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	ES33	08/05/2014	9.54	Put	Bond Future	2,660.9700	2.6610	2,123.7800	2.1238	(20.188)	0	0	0
2014/01/07	ES33	08/05/2014	9.56	Put	Bond Future	2,510.4900	2.5105	1,973.3000	1.9733	(21.398)	0	0	0

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2014/01/07	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	GOVI	06/02/2014			GOVI	437.2220	437.2220	438.8650	438.8650	0.376	0.0000	0.0000	479
2014/01/07	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	GOVI	06/02/2014	439.99	Put	GOVI	27,680.0000	2.7680	11,250.0000	1.1250	(59.357)	0	0	0
2014/01/07	GOVI	06/02/2014	440.01	Put	GOVI	27,880.0000	2.7880	11,450.0000	1.1450	(58.931)	0	0	0
2014/01/07	GOVI	06/02/2014	440.00	Put	GOVI	27,780.0000	2.7780	11,350.0000	1.1350	(59.143)	0	0	0
2014/01/07	GOVI	08/05/2014	442.00	Call	GOVI	9,730.0000	0.9730	26,380.0000	2.6380	171.120	0	0	0
2014/01/07	GOVI	08/05/2014			GOVI	442.9730	442.9730	444.6380	444.6380	0.376	0.0000	0.0000	0
2014/01/07	GOVI	08/05/2014	442.01	Call	GOVI	9,630.0000	0.9630	26,280.0000	2.6280	172.897	0	0	0
2014/01/07	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	GOVI	08/05/2014	441.99	Call	GOVI	9,830.0000	0.9830	26,480.0000	2.6480	169.379	0	0	0
2014/01/07	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	GOVI	07/08/2014			GOVI	448.9640	448.9640	450.6510	450.6510	0.376	0.0000	0.0000	0
2014/01/07	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	GOVI	07/08/2014	459.99	Put	GOVI	110,260.0000	11.0260	93,390.0000	9.3390	(15.300)	0	0	0
2014/01/07	GOVI	07/08/2014	460.01	Put	GOVI	110,460.0000	11.0460	93,590.0000	9.3590	(15.272)	0	0	0
2014/01/07	GOVI	07/08/2014	460.00	Put	GOVI	110,360.0000	11.0360	93,490.0000	9.3490	(15.286)	0	0	0
2014/01/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/07	IGOV	06/02/2014			Index Future	201.9200	201.9200	202.1220	202.1220	0.100	0.0000	0.0000	1,333
2014/01/07	IGOV	08/05/2014			Index Future	204.6010	204.6010	204.8060	204.8060	0.100	0.0000	0.0000	7
2014/01/07	ILBI	06/02/2014			Index Future	546.6290	546.6290	544.8270	544.8270	(0.330)	0.0000	0.0000	190
2014/01/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/07	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/01/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/07	JBAF	15/01/2014			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	1,000
2014/01/07	JBAF	19/02/2014			Jibar Tradeable Future	5.2600	94.7400	5.2600	94.7400	0.000	0.0000	0.0000	0
2014/01/07	JBAF	19/03/2014			Jibar Tradeable Future	5.3300	94.6700	5.3300	94.6700	0.000	0.0000	0.0000	0
2014/01/07	JBAF	16/04/2014			Jibar Tradeable Future	5.4000	94.6000	5.4000	94.6000	0.000	0.0000	0.0000	0
2014/01/07	JBAF	21/05/2014			Jibar Tradeable Future	5.5100	94.4900	5.5100	94.4900	0.000	0.0000	0.0000	2,000
2014/01/07	JBAF	18/06/2014			Jibar Tradeable Future	5.6100	94.3900	5.6100	94.3900	0.000	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
2014/01/07	JBAF	17/09/2014			Jibar Tradeable Future	5.9500	94.0500	5.9200	94.0800	(0.504)	0.0000	0.0000	1,000
2014/01/07	JBAF	17/12/2014			Jibar Tradeable Future	6.2900	93.7100	6.2400	93.7600	(0.795)	0.0000	0.0000	0
2014/01/07	JBAF	18/03/2015			Jibar Tradeable Future	6.6000	93.4000	6.5500	93.4500	(0.758)	0.0000	0.0000	150
2014/01/07	JBAF	17/06/2015			Jibar Tradeable Future	6.9000	93.1000	6.8500	93.1500	(0.725)	0.0000	0.0000	3,200
2014/01/07	JBAF	16/09/2015			Jibar Tradeable Future	7.2000	92.8000	7.1500	92.8500	(0.694)	0.0000	0.0000	0
2014/01/07	JBAF	15/12/2015			Jibar Tradeable Future	7.5000	92.5000	7.4500	92.5500	(0.667)	0.0000	0.0000	0
2014/01/07	R023	06/02/2014			Bond Future	7.9941	101.9533	7.9321	102.3445	(0.776)	0.0000	0.0000	11,257
2014/01/07	R023	06/02/2014	7.84	Put	Bond Future	975.8900	0.9759	584.7100	0.5847	(40.084)	0	0	0
2014/01/07	R023	06/02/2014	7.86	Put	Bond Future	848.5700	0.8486	457.3900	0.4574	(46.099)	0	0	0
2014/01/07	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R023	06/02/2014	7.85	Put	Bond Future	912.2100	0.9122	521.0300	0.5210	(42.883)	0	0	0
2014/01/07	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R023	08/05/2014			Bond Future	8.0983	99.3778	8.0337	99.7744	(0.798)	0.0000	0.0000	0
2014/01/07	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R023	08/05/2014	7.59	Put	Bond Future	3,176.8400	3.1768	2,780.2500	2.7802	(12.484)	0	0	0
2014/01/07	R023	08/05/2014	7.61	Put	Bond Future	3,049.3900	3.0494	2,652.8000	2.6528	(13.006)	0	0	0
2014/01/07	R023	08/05/2014	7.60	Put	Bond Future	3,113.0900	3.1131	2,716.5000	2.7165	(12.739)	0	0	0
2014/01/07	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R157	06/02/2014	5.64	Call	Bond Future	27.7400	0.0277	33.7900	0.0338	21.810	0	0	0
2014/01/07	R157	06/02/2014	5.65	Put	Bond Future	1,033.5900	1.0336	951.9800	0.9520	(7.896)	0	0	0
2014/01/07	R157	06/02/2014			Bond Future	6.2740	116.3061	6.2190	116.3940	(0.876)	0.0000	0.0000	32,191
2014/01/07	R157	06/02/2014	5.65	Call	Bond Future	29.1500	0.0292	35.4700	0.0355	21.681	0	0	0
2014/01/07	R157	06/02/2014	5.66	Call	Bond Future	30.6200	0.0306	37.2300	0.0372	21.587	0	0	0
2014/01/07	R157	06/02/2014	5.64	Put	Bond Future	1,048.3800	1.0484	966.5000	0.9665	(7.810)	0	0	0
2014/01/07	R157	06/02/2014	5.66	Put	Bond Future	1,018.8700	1.0189	937.5500	0.9375	(7.981)	0	0	0
2014/01/07	R157	08/05/2014	5.20	Call	Bond Future	62.4500	0.0625	70.8700	0.0709	13.483	0	0	0
2014/01/07	R157	08/05/2014			Bond Future	6.4679	111.0283	6.4016	111.1176	(1.026)	0.0000	0.0000	0
2014/01/07	R157	08/05/2014	5.21	Call	Bond Future	63.8100	0.0638	72.3800	0.0724	13.430	0	0	0
2014/01/07	R157	08/05/2014	5.19	Call	Bond Future	61.1200	0.0611	69.3900	0.0694	13.531	0	0	0
2014/01/07	R157	08/05/2014	5.20	Put	Bond Future	1,787.9600	1.7880	1,707.0300	1.7070	(4.526)	0	0	0
2014/01/07	R157	08/05/2014	5.19	Put	Bond Future	1,800.3900	1.8004	1,719.3100	1.7193	(4.503)	0	0	0
2014/01/07	R157	08/05/2014	5.21	Put	Bond Future	1,775.5600	1.7756	1,694.7800	1.6948	(4.550)	0	0	0
2014/01/07	R157	07/08/2014	6.76	Put	Bond Future	607.8900	0.6079	563.8100	0.5638	(7.251)	0	0	0
2014/01/07	R157	07/08/2014			Bond Future	6.7046	112.5306	6.6219	112.6211	(1.233)	0.0000	0.0000	0
2014/01/07	R157	07/08/2014	6.75	Put	Bond Future	613.2400	0.6132	568.9100	0.5689	(7.229)	0	0	0
2014/01/07	R157	07/08/2014	6.74	Call	Bond Future	656.9500	0.6569	702.8300	0.7028	6.984	0	0	0
2014/01/07	R157	07/08/2014	6.75	Call	Bond Future	662.8500	0.6628	708.9700	0.7090	6.958	0	0	0
2014/01/07	R157	07/08/2014	6.76	Call	Bond Future	668.4200	0.6684	714.7900	0.7148	6.937	0	0	0
2014/01/07	R157	07/08/2014	6.74	Put	Bond Future	618.2600	0.6183	573.6900	0.5737	(7.209)	0	0	0
2014/01/07	R157	06/11/2014	6.19	Put	Bond Future	1,051.1000	1.0511	989.3900	0.9894	(5.871)	0	0	0
2014/01/07	R157	06/11/2014			Bond Future	7.0411	107.2959	6.9323	107.3875	(1.545)	0.0000	0.0000	0
2014/01/07	R157	06/11/2014	6.21	Put	Bond Future	1,039.5800	1.0396	978.2200	0.9782	(5.902)	0	0	0
2014/01/07	R157	06/11/2014	6.20	Put	Bond Future	1,045.3300	1.0453	983.7900	0.9838	(5.887)	0	0	0
2014/01/07	R157	06/11/2014	6.21	Call	Bond Future	336.5500	0.3366	366.7700	0.3668	8.979	0	0	0

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2014/01/07	R157	06/11/2014	6.19	Call	Bond Future	331.0600	0.3311	360.9300	0.3609	9.023	0	0	0
2014/01/07	R157	06/11/2014	6.20	Call	Bond Future	333.8000	0.3338	363.8400	0.3638	8.999	0	0	0
2014/01/07	R186	06/02/2014	8.75	Put	Bond Future	578.7500	0.5788	439.0700	0.4391	(24.135)	0	0	250
2014/01/07	R186	06/02/2014			Bond Future	8.3060	118.6154	8.2341	119.2460	(0.866)	0.0000	0.0000	61,546
2014/01/07	R186	06/02/2014	7.75	Call	Bond Future	364.3000	0.3643	450.4600	0.4505	23.651	0	0	0
2014/01/07	R186	06/02/2014	7.74	Put	Bond Future	5,442.3000	5.4423	4,895.1900	4.8952	(10.053)	0	0	0
2014/01/07	R186	06/02/2014	7.76	Put	Bond Future	5,284.3600	5.2844	4,742.6400	4.7426	(10.251)	0	0	0
2014/01/07	R186	06/02/2014	7.75	Put	Bond Future	5,363.0800	5.3631	4,818.6400	4.8186	(10.152)	0	0	0
2014/01/07	R186	06/02/2014	8.75	Call	Bond Future	4,367.2100	4.3672	4,858.1300	4.8581	11.241	0	0	0
2014/01/07	R186	06/02/2014	7.76	Call	Bond Future	378.0900	0.3781	466.9700	0.4670	23.508	0	0	0
2014/01/07	R186	06/02/2014	7.74	Call	Bond Future	350.9200	0.3509	434.4100	0.4344	23.792	0	0	0
2014/01/07	R186	08/05/2014	7.50	Put	Bond Future	9,307.3400	9.3073	8,803.2000	8.8032	(5.417)	0	0	0
2014/01/07	R186	08/05/2014	8.25	Put	Bond Future	4,686.4000	4.6864	4,334.3700	4.3344	(7.512)	0	0	0
2014/01/07	R186	08/05/2014			Bond Future	8.4084	120.1756	8.3337	120.8147	(0.888)	0.0000	0.0000	740
2014/01/07	R186	08/05/2014	9.25	Put	Bond Future	1,446.4600	1.4465	1,291.9700	1.2920	(10.681)	0	0	8,000
2014/01/07	R186	08/05/2014	7.09	Put	Bond Future	12,626.1800	12.6262	12,062.5800	12.0626	(4.464)	0	0	0
2014/01/07	R186	08/05/2014	9.00	Put	Bond Future	1,995.8300	1.9958	1,799.0100	1.7990	(9.862)	0	0	400
2014/01/07	R186	08/05/2014	7.10	Call	Bond Future	588.9800	0.5890	665.7000	0.6657	13.026	0	0	0
2014/01/07	R186	08/05/2014	8.50	Call	Bond Future	4,370.0700	4.3701	4,711.9800	4.7120	7.824	0	0	0
2014/01/07	R186	08/05/2014	7.11	Call	Bond Future	599.9000	0.5999	677.8000	0.6778	12.985	0	0	0
2014/01/07	R186	08/05/2014	9.25	Call	Bond Future	8,325.4500	8.3254	8,810.1000	8.8101	5.821	0	0	0
2014/01/07	R186	08/05/2014	8.25	Call	Bond Future	3,324.3400	3.3243	3,611.4500	3.6114	8.637	0	0	8,000
2014/01/07	R186	08/05/2014	7.09	Call	Bond Future	578.2200	0.5782	653.7600	0.6538	13.064	0	0	0
2014/01/07	R186	08/05/2014	8.50	Put	Bond Future	3,592.2000	3.5922	3,294.9700	3.2950	(8.274)	0	0	1,933
2014/01/07	R186	08/05/2014	7.11	Put	Bond Future	12,452.4900	12.4525	11,891.2500	11.8913	(4.507)	0	0	0
2014/01/07	R186	08/05/2014	7.50	Call	Bond Future	1,184.2000	1.1842	1,319.2000	1.3192	11.400	0	0	1,933
2014/01/07	R186	08/05/2014	9.00	Call	Bond Future	6,892.7000	6.8927	7,335.0200	7.3350	6.417	0	0	0
2014/01/07	R186	08/05/2014	7.10	Put	Bond Future	12,539.2000	12.5392	11,976.7800	11.9768	(4.485)	0	0	0
2014/01/07	R186	07/08/2014	8.31	Call	Bond Future	4,044.6500	4.0446	4,341.6400	4.3416	7.343	0	0	0
2014/01/07	R186	07/08/2014			Bond Future	8.5092	116.5110	8.4319	117.1586	(0.909)	0.0000	0.0000	0
2014/01/07	R186	07/08/2014	8.92	Put	Bond Future	3,340.2500	3.3402	3,095.7000	3.0957	(7.321)	0	0	840
2014/01/07	R186	07/08/2014	8.29	Call	Bond Future	3,969.9700	3.9700	4,263.3600	4.2634	7.390	0	0	0
2014/01/07	R186	07/08/2014	8.30	Call	Bond Future	4,007.2100	4.0072	4,302.4000	4.3024	7.366	0	0	0
2014/01/07	R186	07/08/2014	8.29	Put	Bond Future	5,817.8600	5.8179	5,463.7200	5.4637	(6.087)	0	0	0
2014/01/07	R186	07/08/2014	8.92	Call	Bond Future	6,694.2800	6.6943	7,097.2600	7.0973	6.020	0	0	0
2014/01/07	R186	07/08/2014	8.31	Put	Bond Future	5,722.2600	5.7223	5,371.7200	5.3717	(6.126)	0	0	0
2014/01/07	R186	07/08/2014	8.30	Put	Bond Future	5,769.9200	5.7699	5,417.5800	5.4176	(6.106)	0	0	0
2014/01/07	R186	06/11/2014	8.14	Call	Bond Future	3,860.6700	3.8607	4,128.9500	4.1289	6.949	0	0	0
2014/01/07	R186	06/11/2014	8.15	Put	Bond Future	7,712.3900	7.7124	7,325.7300	7.3257	(5.013)	0	0	0
2014/01/07	R186	06/11/2014			Bond Future	8.6082	118.1405	8.5279	118.7969	(0.932)	0.0000	0.0000	0
2014/01/07	R186	06/11/2014	9.17	Call	Bond Future	8,109.1100	8.1091	8,530.7800	8.5308	5.200	0	0	0
2014/01/07	R186	06/11/2014	8.15	Call	Bond Future	3,893.8600	3.8939	4,163.6900	4.1637	6.930	0	0	0
2014/01/07	R186	06/11/2014	8.16	Call	Bond Future	3,927.2200	3.9272	4,198.5900	4.1986	6.910	0	0	0
2014/01/07	R186	06/11/2014	9.17	Put	Bond Future	3,657.3900	3.6574	3,422.5700	3.4226	(6.420)	0	0	2,010
2014/01/07	R186	06/11/2014	8.14	Put	Bond Future	7,764.5100	7.7645	7,376.3000	7.3763	(5.000)	0	0	0
2014/01/07	R186	06/11/2014	8.16	Put	Bond Future	7,660.5300	7.6605	7,275.4100	7.2754	(5.027)	0	0	0

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2014/01/07	R197	06/02/2014			Bond Future	277.1453	277.1453	277.1477	277.1477	0.001	0.0000	0.0000	2,049
2014/01/07	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R197	06/02/2014	279.99	Put	Bond Future	2,844.7100	2.8447	2,842.3000	2.8423	(0.085)	0	0	0
2014/01/07	R197	06/02/2014	280.01	Put	Bond Future	2,864.7100	2.8647	2,862.3000	2.8623	(0.084)	0	0	0
2014/01/07	R197	06/02/2014	280.00	Put	Bond Future	2,854.7100	2.8547	2,852.3000	2.8523	(0.084)	0	0	0
2014/01/07	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R201	06/02/2014	5.24	Put	Bond Future	85.2300	0.0852	76.9400	0.0769	(9.727)	0	0	0
2014/01/07	R201	06/02/2014			Bond Future	5.0731	104.2853	5.0517	104.3035	(0.421)	0.0000	0.0000	0
2014/01/07	R201	06/02/2014	5.26	Put	Bond Future	79.5600	0.0796	71.6100	0.0716	(9.992)	0	0	0
2014/01/07	R201	06/02/2014	5.24	Call	Bond Future	227.0800	0.2271	236.9700	0.2370	4.355	0	0	0
2014/01/07	R201	06/02/2014	5.25	Put	Bond Future	82.4200	0.0824	74.2900	0.0743	(9.864)	0	0	0
2014/01/07	R201	06/02/2014	5.25	Call	Bond Future	232.7600	0.2328	242.8100	0.2428	4.318	0	0	0
2014/01/07	R201	06/02/2014	5.26	Call	Bond Future	238.3900	0.2384	248.6200	0.2486	4.291	0	0	0
2014/01/07	R201	08/05/2014			Bond Future	4.9783	105.6569	4.9475	105.6756	(0.619)	0.0000	0.0000	0
2014/01/07	R201	08/05/2014	4.75	Call	Bond Future	169.0900	0.1691	175.8600	0.1759	4.004	0	0	0
2014/01/07	R201	08/05/2014	4.76	Call	Bond Future	171.5500	0.1716	178.4000	0.1784	3.993	0	0	0
2014/01/07	R201	08/05/2014	4.74	Call	Bond Future	166.6500	0.1666	173.3500	0.1734	4.020	0	0	0
2014/01/07	R201	08/05/2014	4.76	Put	Bond Future	303.6900	0.3037	291.9000	0.2919	(3.882)	0	0	0
2014/01/07	R201	08/05/2014	4.75	Put	Bond Future	307.2900	0.3073	295.4200	0.2954	(3.863)	0	0	0
2014/01/07	R201	08/05/2014	4.74	Put	Bond Future	310.9100	0.3109	298.9700	0.2990	(3.840)	0	0	0
2014/01/07	R201	07/08/2014	5.31	Put	Bond Future	106.2500	0.1063	100.0600	0.1001	(5.826)	0	0	0
2014/01/07	R201	07/08/2014			Bond Future	4.6059	102.6777	4.5540	102.6965	(1.125)	0.0000	0.0000	0
2014/01/07	R201	07/08/2014	5.30	Put	Bond Future	107.3800	0.1074	101.1500	0.1012	(5.802)	0	0	0
2014/01/07	R201	07/08/2014	5.31	Call	Bond Future	360.8800	0.3609	373.4700	0.3735	3.489	0	0	0
2014/01/07	R201	07/08/2014	5.29	Call	Bond Future	355.9500	0.3559	368.4500	0.3684	3.512	0	0	0
2014/01/07	R201	07/08/2014	5.30	Call	Bond Future	358.4100	0.3584	370.9600	0.3710	3.502	0	0	0
2014/01/07	R201	07/08/2014	5.29	Put	Bond Future	108.5300	0.1085	102.2500	0.1022	(5.786)	0	0	0
2014/01/07	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R202	06/02/2014			Bond Future	214.1281	214.1281	214.9353	214.9353	0.377	0.0000	0.0000	44,679
2014/01/07	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R202	06/02/2014	208.99	Call	Bond Future	5,138.0800	5.1381	5,945.2700	5.9453	15.710	0	0	0
2014/01/07	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R202	06/02/2014	209.00	Call	Bond Future	5,128.0800	5.1281	5,935.2700	5.9353	15.741	0	0	0
2014/01/07	R202	06/02/2014	209.01	Call	Bond Future	5,118.0800	5.1181	5,925.2700	5.9253	15.771	0	0	0
2014/01/07	R203	06/02/2014			Bond Future	7.0477	107.1394	6.9999	107.2924	(0.679)	0.0000	0.0000	10,389
2014/01/07	R203	06/02/2014	5.95	Put	Bond Future	3,584.6000	3.5846	3,432.2000	3.4322	(4.252)	0	0	0
2014/01/07	R203	06/02/2014	6.14	Put	Bond Future	2,961.3100	2.9613	2,810.4300	2.8104	(5.095)	0	0	0
2014/01/07	R203	06/02/2014	6.16	Put	Bond Future	2,896.5500	2.8965	2,745.9500	2.7460	(5.199)	0	0	0
2014/01/07	R203	06/02/2014	6.84	Put	Bond Future	968.8200	0.9688	859.6400	0.8596	(11.269)	0	0	0
2014/01/07	R203	06/02/2014	6.15	Put	Bond Future	2,928.9000	2.9289	2,778.1600	2.7782	(5.147)	0	0	0
2014/01/07	R203	06/02/2014	5.95	Call	Bond Future	2.8000	0.0028	3.4100	0.0034	21.786	0	0	16
2014/01/07	R203	06/02/2014	6.16	Call	Bond Future	11.5800	0.0116	13.9900	0.0140	20.812	0	0	0
2014/01/07	R203	06/02/2014	6.84	Call	Bond Future	302.4400	0.3024	346.2700	0.3463	14.492	0	0	13
2014/01/07	R203	06/02/2014	6.14	Call	Bond Future	10.2100	0.0102	12.3400	0.0123	20.862	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
2014/01/07	R203	06/02/2014	6.15	Call	Bond Future	10.8700	0.0109	13.1400	0.0131	20.883	0	0	0
2014/01/07	R203	08/05/2014	7.40	Put	Bond Future	871.7800	0.8718	804.9900	0.8050	(7.661)	0	0	0
2014/01/07	R203	08/05/2014	5.76	Call	Bond Future	74.2500	0.0742	82.9500	0.0829	11.717	0	0	0
2014/01/07	R203	08/05/2014	6.84	Call	Bond Future	683.0800	0.6831	736.0200	0.7360	7.750	0	0	29
2014/01/07	R203	08/05/2014	5.74	Call	Bond Future	70.6100	0.0706	78.9500	0.0789	11.811	0	0	0
2014/01/07	R203	08/05/2014			Bond Future	7.1955	104.3884	7.1435	104.5437	(0.723)	0.0000	0.0000	0
2014/01/07	R203	08/05/2014	5.76	Put	Bond Future	4,463.5700	4.4636	4,317.0200	4.3170	(3.283)	0	0	0
2014/01/07	R203	08/05/2014	6.84	Put	Bond Future	1,749.3000	1.7493	1,646.9900	1.6470	(5.849)	0	0	0
2014/01/07	R203	08/05/2014	5.75	Put	Bond Future	4,493.1100	4.4931	4,346.3800	4.3464	(3.266)	0	0	0
2014/01/07	R203	08/05/2014	5.74	Put	Bond Future	4,522.6900	4.5227	4,375.7800	4.3758	(3.248)	0	0	0
2014/01/07	R203	08/05/2014	7.40	Call	Bond Future	1,478.7900	1.4788	1,567.2500	1.5672	5.982	0	0	16
2014/01/07	R203	08/05/2014	5.75	Call	Bond Future	72.4100	0.0724	80.9300	0.0809	11.766	0	0	0
2014/01/07	R203	07/08/2014	7.30	Call	Bond Future	1,343.5500	1.3435	1,418.8400	1.4188	5.604	0	0	0
2014/01/07	R203	07/08/2014			Bond Future	7.3501	105.8008	7.2933	105.9580	(0.773)	0.0000	0.0000	0
2014/01/07	R203	07/08/2014	7.31	Call	Bond Future	1,357.1400	1.3571	1,432.9200	1.4329	5.584	0	0	0
2014/01/07	R203	07/08/2014	6.84	Put	Bond Future	2,223.9900	2.2240	2,119.7900	2.1198	(4.685)	0	0	0
2014/01/07	R203	07/08/2014	7.29	Put	Bond Future	1,496.4900	1.4965	1,414.0400	1.4140	(5.510)	0	0	0
2014/01/07	R203	07/08/2014	7.31	Put	Bond Future	1,468.2100	1.4682	1,386.7400	1.3867	(5.549)	0	0	0
2014/01/07	R203	07/08/2014	7.30	Put	Bond Future	1,482.3000	1.4823	1,400.3400	1.4003	(5.529)	0	0	0
2014/01/07	R203	07/08/2014	7.29	Call	Bond Future	1,330.0400	1.3300	1,404.8400	1.4048	5.624	0	0	0
2014/01/07	R203	07/08/2014	6.84	Call	Bond Future	801.5900	0.8016	854.6400	0.8546	6.618	0	0	46
2014/01/07	R203	06/11/2014	6.86	Call	Bond Future	866.0600	0.8661	919.0300	0.9190	6.116	0	0	0
2014/01/07	R203	06/11/2014			Bond Future	7.5203	103.1194	7.4578	103.2787	(0.831)	0.0000	0.0000	0
2014/01/07	R203	06/11/2014	6.84	Call	Bond Future	848.5200	0.8485	900.7200	0.9007	6.152	0	0	45
2014/01/07	R203	06/11/2014	6.85	Call	Bond Future	857.2500	0.8572	909.8400	0.9098	6.135	0	0	0
2014/01/07	R203	06/11/2014	6.84	Put	Bond Future	2,600.4000	2.6004	2,493.2700	2.4933	(4.120)	0	0	0
2014/01/07	R203	06/11/2014	6.86	Put	Bond Future	2,565.9000	2.5659	2,459.5400	2.4595	(4.145)	0	0	0
2014/01/07	R203	06/11/2014	6.85	Put	Bond Future	2,583.1100	2.5831	2,476.3700	2.4764	(4.132)	0	0	0
2014/01/07	R204	06/02/2014	6.39	Call	Bond Future	21.4000	0.0214	25.1400	0.0251	17.477	0	0	0
2014/01/07	R204	06/02/2014			Bond Future	7.3049	103.9282	7.2576	104.1223	(0.648)	0.0000	0.0000	29,549
2014/01/07	R204	06/02/2014	6.40	Call	Bond Future	22.6300	0.0226	26.5900	0.0266	17.499	0	0	0
2014/01/07	R204	06/02/2014	6.41	Call	Bond Future	23.9300	0.0239	28.1000	0.0281	17.426	0	0	0
2014/01/07	R204	06/02/2014	6.39	Put	Bond Future	3,856.1700	3.8562	3,665.8200	3.6658	(4.936)	0	0	0
2014/01/07	R204	06/02/2014	6.41	Put	Bond Future	3,773.0200	3.7730	3,583.1000	3.5831	(5.034)	0	0	0
2014/01/07	R204	06/02/2014	6.40	Put	Bond Future	3,814.5500	3.8145	3,624.4200	3.6244	(4.984)	0	0	0
2014/01/07	R204	08/05/2014			Bond Future	7.4365	105.2951	7.3860	105.4920	(0.679)	0.0000	0.0000	0
2014/01/07	R204	08/05/2014	6.05	Call	Bond Future	137.1400	0.1371	151.2100	0.1512	10.260	0	0	0
2014/01/07	R204	08/05/2014	6.06	Call	Bond Future	140.2900	0.1403	154.6300	0.1546	10.222	0	0	0
2014/01/07	R204	08/05/2014	6.04	Call	Bond Future	134.0600	0.1341	147.8500	0.1479	10.286	0	0	0
2014/01/07	R204	08/05/2014	6.05	Put	Bond Future	5,714.3200	5.7143	5,531.5300	5.5315	(3.199)	0	0	0
2014/01/07	R204	08/05/2014	6.04	Put	Bond Future	5,752.7900	5.7528	5,569.7200	5.5697	(3.182)	0	0	0
2014/01/07	R204	08/05/2014	6.06	Put	Bond Future	5,675.9300	5.6759	5,493.4100	5.4934	(3.216)	0	0	0
2014/01/07	R204	07/08/2014			Bond Future	7.5711	102.6889	7.5171	102.8883	(0.713)	0.0000	0.0000	0
2014/01/07	R204	07/08/2014	7.44	Put	Bond Future	2,296.1400	2.2961	2,187.6200	2.1876	(4.726)	0	0	0
2014/01/07	R204	07/08/2014	7.46	Put	Bond Future	2,256.9600	2.2570	2,149.6000	2.1496	(4.757)	0	0	0
2014/01/07	R204	07/08/2014	7.45	Put	Bond Future	2,276.4900	2.2765	2,168.5500	2.1685	(4.742)	0	0	0
2014/01/07	R204	07/08/2014	7.78	Call	Bond Future	2,463.1400	2.4631	2,573.3900	2.5734	4.476	0	0	0

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2014/01/07	R204	07/08/2014	7.46	Call	Bond Future	1,846.0400	1.8460	1,938.1200	1.9381	4.988	0	0	0
2014/01/07	R204	07/08/2014	7.44	Call	Bond Future	1,811.0100	1.8110	1,901.9300	1.9019	5.020	0	0	0
2014/01/07	R204	07/08/2014	7.78	Put	Bond Future	1,695.5600	1.6956	1,606.3700	1.6064	(5.260)	0	0	530
2014/01/07	R204	07/08/2014	7.45	Call	Bond Future	1,828.4700	1.8285	1,919.9700	1.9200	5.004	0	0	0
2014/01/07	R204	06/11/2014	7.99	Put	Bond Future	1,993.3600	1.9934	1,904.7800	1.9048	(4.444)	0	0	1,270
2014/01/07	R204	06/11/2014			Bond Future	7.7079	104.1249	7.6501	104.3269	(0.751)	0.0000	0.0000	0
2014/01/07	R204	06/11/2014	6.99	Put	Bond Future	3,897.8400	3.8978	3,763.6300	3.7636	(3.443)	0	0	0
2014/01/07	R204	06/11/2014	7.01	Put	Bond Future	3,851.0100	3.8510	3,717.6800	3.7177	(3.462)	0	0	0
2014/01/07	R204	06/11/2014	6.99	Call	Bond Future	1,354.6100	1.3546	1,422.4800	1.4225	5.010	0	0	0
2014/01/07	R204	06/11/2014	7.00	Put	Bond Future	3,874.3900	3.8744	3,740.6200	3.7406	(3.453)	0	0	0
2014/01/07	R204	06/11/2014	7.99	Call	Bond Future	2,971.5200	2.9715	3,085.0200	3.0850	3.820	0	0	0
2014/01/07	R204	06/11/2014	7.00	Call	Bond Future	1,367.1100	1.3671	1,435.4200	1.4354	4.997	0	0	0
2014/01/07	R204	06/11/2014	7.01	Call	Bond Future	1,379.6800	1.3797	1,448.4300	1.4484	4.983	0	0	0
2014/01/07	R207	06/02/2014			Bond Future	7.5934	98.9180	7.5412	99.1611	(0.687)	0.0000	0.0000	22,098
2014/01/07	R207	06/02/2014	6.65	Call	Bond Future	32.3700	0.0324	38.2300	0.0382	18.103	0	0	0
2014/01/07	R207	06/02/2014	6.64	Put	Bond Future	4,594.5300	4.5945	4,356.9800	4.3570	(5.170)	0	0	0
2014/01/07	R207	06/02/2014	6.66	Put	Bond Future	4,499.4500	4.4994	4,262.4700	4.2625	(5.267)	0	0	0
2014/01/07	R207	06/02/2014	6.65	Put	Bond Future	4,546.9300	4.5469	4,309.6600	4.3097	(5.218)	0	0	0
2014/01/07	R207	06/02/2014	6.66	Call	Bond Future	34.0500	0.0340	40.2000	0.0402	18.062	0	0	0
2014/01/07	R207	06/02/2014	6.64	Call	Bond Future	30.7700	0.0308	36.3500	0.0363	18.135	0	0	0
2014/01/07	R207	08/05/2014	6.19	Put	Bond Future	7,286.8300	7.2868	7,056.2700	7.0563	(3.164)	0	0	0
2014/01/07	R207	08/05/2014	6.21	Put	Bond Future	7,196.1100	7.1961	6,966.1700	6.9662	(3.195)	0	0	0
2014/01/07	R207	08/05/2014			Bond Future	7.7204	100.2190	7.6653	100.4655	(0.714)	0.0000	0.0000	0
2014/01/07	R207	08/05/2014	6.20	Put	Bond Future	7,241.4300	7.2414	7,011.1800	7.0112	(3.180)	0	0	0
2014/01/07	R207	08/05/2014	6.20	Call	Bond Future	150.9700	0.1510	167.2400	0.1672	10.777	0	0	0
2014/01/07	R207	08/05/2014	6.21	Call	Bond Future	154.2900	0.1543	170.8700	0.1709	10.746	0	0	0
2014/01/07	R207	08/05/2014	6.19	Call	Bond Future	147.7100	0.1477	163.6700	0.1637	10.805	0	0	0
2014/01/07	R207	07/08/2014	7.69	Call	Bond Future	2,129.4300	2.1294	2,242.6000	2.2426	5.315	0	0	0
2014/01/07	R207	07/08/2014	7.70	Put	Bond Future	2,792.3800	2.7924	2,656.4700	2.6565	(4.867)	0	0	0
2014/01/07	R207	07/08/2014			Bond Future	7.8497	97.9348	7.7914	98.1845	(0.742)	0.0000	0.0000	0
2014/01/07	R207	07/08/2014	7.70	Call	Bond Future	2,149.2200	2.1492	2,263.0800	2.2631	5.298	0	0	0
2014/01/07	R207	07/08/2014	7.71	Call	Bond Future	2,169.1100	2.1691	2,283.6800	2.2837	5.282	0	0	0
2014/01/07	R207	07/08/2014	7.69	Put	Bond Future	2,815.7500	2.8157	2,679.1500	2.6792	(4.851)	0	0	0
2014/01/07	R207	07/08/2014	7.71	Put	Bond Future	2,769.1300	2.7691	2,633.9300	2.6339	(4.882)	0	0	0
2014/01/07	R207	06/11/2014	7.36	Put	Bond Future	4,413.8900	4.4139	4,253.7100	4.2537	(3.629)	0	0	0
2014/01/07	R207	06/11/2014			Bond Future	7.9744	99.3043	7.9127	99.5575	(0.773)	0.0000	0.0000	0
2014/01/07	R207	06/11/2014	7.35	Put	Bond Future	4,440.6900	4.4407	4,279.9700	4.2800	(3.619)	0	0	0
2014/01/07	R207	06/11/2014	7.36	Call	Bond Future	1,855.2800	1.8553	1,948.2800	1.9483	5.013	0	0	0
2014/01/07	R207	06/11/2014	7.34	Call	Bond Future	1,824.3300	1.8243	1,916.2500	1.9163	5.039	0	0	0
2014/01/07	R207	06/11/2014	7.35	Call	Bond Future	1,839.7600	1.8398	1,932.2200	1.9322	5.026	0	0	0
2014/01/07	R207	06/11/2014	7.34	Put	Bond Future	4,467.6000	4.4676	4,306.3400	4.3063	(3.610)	0	0	0
2014/01/07	R208	06/02/2014	6.74	Put	Bond Future	5,504.8500	5.5049	5,210.7300	5.2107	(5.343)	0	0	0
2014/01/07	R208	06/02/2014			Bond Future	7.7553	97.0437	7.6982	97.3422	(0.736)	0.0000	0.0000	11,157
2014/01/07	R208	06/02/2014	6.75	Put	Bond Future	5,450.0100	5.4500	5,156.1300	5.1561	(5.392)	0	0	0
2014/01/07	R208	06/02/2014	6.76	Put	Bond Future	5,395.3100	5.3953	5,101.6800	5.1017	(5.442)	0	0	0
2014/01/07	R208	06/02/2014	6.74	Call	Bond Future	18.6700	0.0187	23.0300	0.0230	23.353	0	0	0

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2014/01/07	R208	06/02/2014	6.75	Call	Bond Future	19.7400	0.0197	24.3400	0.0243	23.303	0	0	0
2014/01/07	R208	06/02/2014	6.76	Call	Bond Future	20.9100	0.0209	25.7600	0.0258	23.195	0	0	0
2014/01/07	R208	08/05/2014	6.31	Call	Bond Future	137.6200	0.1376	155.0700	0.1551	12.680	0	0	0
2014/01/07	R208	08/05/2014			Bond Future	7.8684	94.9241	7.8086	95.2267	(0.761)	0.0000	0.0000	0
2014/01/07	R208	08/05/2014	6.29	Call	Bond Future	131.3800	0.1314	148.1300	0.1481	12.749	0	0	0
2014/01/07	R208	08/05/2014	6.31	Put	Bond Future	8,423.1600	8.4232	8,137.9700	8.1380	(3.386)	0	0	0
2014/01/07	R208	08/05/2014	6.30	Put	Bond Future	8,476.0000	8.4760	8,190.4600	8.1905	(3.369)	0	0	0
2014/01/07	R208	08/05/2014	6.29	Put	Bond Future	8,528.9200	8.5289	8,243.0300	8.2430	(3.352)	0	0	0
2014/01/07	R208	08/05/2014	6.30	Call	Bond Future	134.4700	0.1345	151.5700	0.1516	12.717	0	0	0
2014/01/07	R208	07/08/2014	8.28	Call	Bond Future	3,450.7000	3.4507	3,630.9600	3.6310	5.224	0	0	0
2014/01/07	R208	07/08/2014			Bond Future	7.9817	96.2085	7.9190	96.5151	(0.786)	0.0000	0.0000	0
2014/01/07	R208	07/08/2014	7.80	Call	Bond Future	2,233.2100	2.2332	2,370.9800	2.3710	6.169	0	0	0
2014/01/07	R208	07/08/2014	7.79	Put	Bond Future	3,151.9600	3.1520	2,982.1900	2.9822	(5.386)	0	0	0
2014/01/07	R208	07/08/2014	7.81	Put	Bond Future	3,097.7700	3.0978	2,929.7900	2.9298	(5.423)	0	0	0
2014/01/07	R208	07/08/2014	7.80	Put	Bond Future	3,124.7800	3.1248	2,955.9100	2.9559	(5.404)	0	0	0
2014/01/07	R208	07/08/2014	8.28	Put	Bond Future	2,009.1900	2.0092	1,882.8100	1.8828	(6.290)	0	0	630
2014/01/07	R208	07/08/2014	7.81	Call	Bond Future	2,255.5300	2.2555	2,394.1900	2.3942	6.148	0	0	0
2014/01/07	R208	07/08/2014	7.79	Call	Bond Future	2,211.0200	2.2110	2,347.8900	2.3479	6.190	0	0	0
2014/01/07	R208	06/11/2014	7.46	Call	Bond Future	1,794.9600	1.7950	1,904.8900	1.9049	6.124	0	0	0
2014/01/07	R208	06/11/2014			Bond Future	8.0962	94.1571	8.0303	94.4679	(0.813)	0.0000	0.0000	0
2014/01/07	R208	06/11/2014	7.44	Call	Bond Future	1,760.7500	1.7607	1,869.2100	1.8692	6.160	0	0	0
2014/01/07	R208	06/11/2014	7.45	Call	Bond Future	1,777.8000	1.7778	1,887.0000	1.8870	6.142	0	0	0
2014/01/07	R208	06/11/2014	8.50	Put	Bond Future	2,258.4900	2.2585	2,135.1300	2.1351	(5.462)	0	0	1,520
2014/01/07	R208	06/11/2014	7.44	Put	Bond Future	4,914.7400	4.9147	4,712.4300	4.7124	(4.116)	0	0	0
2014/01/07	R208	06/11/2014	7.46	Put	Bond Future	4,850.9100	4.8509	4,650.0700	4.6501	(4.140)	0	0	0
2014/01/07	R208	06/11/2014	8.50	Call	Bond Future	4,136.9400	4.1369	4,324.3500	4.3244	4.530	0	0	0
2014/01/07	R208	06/11/2014	7.45	Put	Bond Future	4,882.7600	4.8828	4,681.1900	4.6812	(4.128)	0	0	0
2014/01/07	R209	06/02/2014	8.56	Call	Bond Future	382.7100	0.3827	463.4300	0.4634	21.092	0	0	0
2014/01/07	R209	06/02/2014			Bond Future	9.1141	75.2340	9.0423	75.7684	(0.787)	0.0000	0.0000	23,535
2014/01/07	R209	06/02/2014	8.54	Call	Bond Future	357.3300	0.3573	433.5100	0.4335	21.319	0	0	0
2014/01/07	R209	06/02/2014	8.55	Call	Bond Future	369.8600	0.3699	448.2900	0.4483	21.205	0	0	0
2014/01/07	R209	06/02/2014	8.54	Put	Bond Future	4,809.2400	4.8092	4,351.1200	4.3511	(9.526)	0	0	0
2014/01/07	R209	06/02/2014	8.56	Put	Bond Future	4,672.5000	4.6725	4,218.9200	4.2189	(9.707)	0	0	0
2014/01/07	R209	06/02/2014	8.55	Put	Bond Future	4,740.6400	4.7406	4,284.7700	4.2848	(9.616)	0	0	0
2014/01/07	R209	08/05/2014	9.63	Call	Bond Future	5,067.9800	5.0680	5,418.4300	5.4184	6.915	0	0	0
2014/01/07	R209	08/05/2014			Bond Future	9.2078	73.0791	9.1339	73.6207	(0.803)	0.0000	0.0000	0
2014/01/07	R209	08/05/2014	9.00	Put	Bond Future	4,245.5900	4.2456	3,941.5600	3.9416	(7.161)	0	0	0
2014/01/07	R209	08/05/2014	9.50	Call	Bond Future	4,523.4800	4.5235	4,852.0800	4.8521	7.264	0	0	0
2014/01/07	R209	08/05/2014	7.85	Call	Bond Future	468.4300	0.4684	529.5000	0.5295	13.037	0	0	0
2014/01/07	R209	08/05/2014	9.75	Put	Bond Future	1,806.9200	1.8069	1,634.9900	1.6350	(9.515)	0	0	7,262
2014/01/07	R209	08/05/2014	9.85	Put	Bond Future	1,593.8300	1.5938	1,436.9900	1.4370	(9.840)	0	0	10,000
2014/01/07	R209	08/05/2014	8.50	Put	Bond Future	6,857.6400	6.8576	6,463.9700	6.4640	(5.741)	0	0	0
2014/01/07	R209	08/05/2014	7.86	Call	Bond Future	477.4200	0.4774	539.4800	0.5395	12.999	0	0	0
2014/01/07	R209	08/05/2014	9.50	Put	Bond Future	2,443.7800	2.4438	2,230.8600	2.2309	(8.713)	0	0	640
2014/01/07	R209	08/05/2014	7.84	Call	Bond Future	459.5700	0.4596	519.6600	0.5197	13.075	0	0	0
2014/01/07	R209	08/05/2014	7.85	Put	Bond Future	11,510.6800	11.5107	11,030.2300	11.0302	(4.174)	0	0	0
2014/01/07	R209	08/05/2014	9.63	Put	Bond Future	2,093.1700	2.0932	1,902.1000	1.9021	(9.128)	0	0	883

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
2014/01/07	R209	08/05/2014	9.85	Call	Bond Future	6,042.8000	6.0428	6,427.4800	6.4275	6.366	0	0	0
2014/01/07	R209	08/05/2014	7.84	Put	Bond Future	11,592.4800	11.5925	11,111.0500	11.1111	(4.153)	0	0	0
2014/01/07	R209	08/05/2014	9.75	Call	Bond Future	5,592.0500	5.5921	5,961.6400	5.9616	6.609	0	0	0
2014/01/07	R209	08/05/2014	8.50	Call	Bond Future	1,402.5600	1.4026	1,550.4100	1.5504	10.541	0	0	640
2014/01/07	R209	08/05/2014	9.00	Call	Bond Future	2,707.2400	2.7072	2,944.7300	2.9447	8.772	0	0	640
2014/01/07	R209	08/05/2014	7.86	Put	Bond Future	11,429.1500	11.4291	10,949.6900	10.9497	(4.195)	0	0	0
2014/01/07	R209	07/08/2014	9.04	Put	Bond Future	5,525.2800	5.5253	5,225.4800	5.2255	(5.426)	0	0	0
2014/01/07	R209	07/08/2014			Bond Future	9.3000	74.0680	9.2238	74.6168	(0.819)	0.0000	0.0000	0
2014/01/07	R209	07/08/2014	9.06	Put	Bond Future	5,439.0600	5.4391	5,142.1100	5.1421	(5.460)	0	0	0
2014/01/07	R209	07/08/2014	9.05	Put	Bond Future	5,482.0400	5.4820	5,183.6700	5.1837	(5.443)	0	0	0
2014/01/07	R209	07/08/2014	9.05	Call	Bond Future	3,655.3500	3.6554	3,905.7300	3.9057	6.850	0	0	0
2014/01/07	R209	07/08/2014	9.06	Call	Bond Future	3,686.8300	3.6868	3,938.6300	3.9386	6.830	0	0	0
2014/01/07	R209	07/08/2014	9.04	Call	Bond Future	3,624.0100	3.6240	3,872.9600	3.8730	6.869	0	0	0
2014/01/07	R209	06/11/2014			Bond Future	9.3913	71.9587	9.3129	72.5150	(0.835)	0.0000	0.0000	0
2014/01/07	R209	06/11/2014	8.99	Put	Bond Future	6,884.4600	6.8845	6,573.8300	6.5738	(4.512)	0	0	0
2014/01/07	R209	06/11/2014	9.01	Put	Bond Future	6,794.1700	6.7942	6,486.0000	6.4860	(4.536)	0	0	0
2014/01/07	R209	06/11/2014	9.00	Put	Bond Future	6,839.2000	6.8392	6,529.8000	6.5298	(4.524)	0	0	0
2014/01/07	R209	06/11/2014	8.99	Call	Bond Future	3,964.2200	3.9642	4,209.9100	4.2099	6.198	0	0	0
2014/01/07	R209	06/11/2014	9.00	Call	Bond Future	3,993.9600	3.9940	4,240.8800	4.2409	6.182	0	0	0
2014/01/07	R209	06/11/2014	9.01	Call	Bond Future	4,023.8200	4.0238	4,271.9700	4.2720	6.167	0	0	0
2014/01/07	R210	06/02/2014	161.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R210	06/02/2014			Bond Future	161.5139	161.5139	161.5165	161.5165	0.002	0.0000	0.0000	1,319
2014/01/07	R210	06/02/2014	161.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R210	06/02/2014	161.51	Call	Bond Future	3.8800	0.0039	6.5400	0.0065	68.557	0	0	0
2014/01/07	R210	06/02/2014	161.49	Call	Bond Future	23.8800	0.0239	26.5400	0.0265	11.139	0	0	0
2014/01/07	R210	06/02/2014	161.50	Call	Bond Future	13.8800	0.0139	16.5400	0.0165	19.164	0	0	0
2014/01/07	R210	06/02/2014	161.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R211	06/02/2014	129.00	Call	Bond Future	50.0300	0.0500	45.9000	0.0459	(8.255)	0	0	0
2014/01/07	R211	06/02/2014			Bond Future	129.0500	129.0500	129.0459	129.0459	(0.003)	0.0000	0.0000	2,022
2014/01/07	R211	06/02/2014	129.01	Call	Bond Future	40.0300	0.0400	35.9000	0.0359	(10.317)	0	0	0
2014/01/07	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R211	06/02/2014	128.99	Call	Bond Future	60.0300	0.0600	55.9000	0.0559	(6.880)	0	0	0
2014/01/07	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R212	06/02/2014			Bond Future	131.2782	131.2782	131.2787	131.2787	0.000	0.0000	0.0000	21,791
2014/01/07	R212	06/02/2014	132.99	Put	Bond Future	1,711.8400	1.7118	1,711.2700	1.7113	(0.033)	0	0	0
2014/01/07	R212	06/02/2014	133.01	Put	Bond Future	1,731.8400	1.7318	1,731.2700	1.7313	(0.033)	0	0	0
2014/01/07	R212	06/02/2014	133.00	Put	Bond Future	1,721.8400	1.7218	1,721.2700	1.7213	(0.033)	0	0	0
2014/01/07	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R213	06/02/2014			Bond Future	8.9116	86.5665	8.8347	87.1551	(0.863)	0.0000	0.0000	21,529
2014/01/07	R213	06/02/2014	8.29	Put	Bond Future	5,251.9200	5.2519	4,738.6700	4.7387	(9.773)	0	0	0
2014/01/07	R213	06/02/2014	8.31	Put	Bond Future	5,109.7500	5.1098	4,601.0900	4.6011	(9.955)	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
2014/01/07	R213	06/02/2014	8.29	Call	Bond Future	317.6200	0.3176	393.0400	0.3930	23.745	0	0	0
2014/01/07	R213	06/02/2014	8.30	Put	Bond Future	5,180.6500	5.1807	4,669.6800	4.6697	(9.863)	0	0	0
2014/01/07	R213	06/02/2014	8.30	Call	Bond Future	329.0300	0.3290	406.7300	0.4067	23.615	0	0	0
2014/01/07	R213	06/02/2014	8.31	Call	Bond Future	340.7000	0.3407	420.7100	0.4207	23.484	0	0	0
2014/01/07	R213	08/05/2014	7.65	Put	Bond Future	11,655.7700	11.6558	11,130.4000	11.1304	(4.507)	0	0	0
2014/01/07	R213	08/05/2014			Bond Future	9.0085	84.1676	8.9292	84.7642	(0.881)	0.0000	0.0000	0
2014/01/07	R213	08/05/2014	7.64	Put	Bond Future	11,736.0800	11.7361	11,209.6300	11.2096	(4.486)	0	0	0
2014/01/07	R213	08/05/2014	7.66	Put	Bond Future	11,575.7100	11.5757	11,051.4300	11.0514	(4.529)	0	0	0
2014/01/07	R213	08/05/2014	7.65	Call	Bond Future	520.9000	0.5209	592.1300	0.5921	13.674	0	0	0
2014/01/07	R213	08/05/2014	7.64	Call	Bond Future	511.5100	0.5115	581.6600	0.5817	13.714	0	0	0
2014/01/07	R213	08/05/2014	7.66	Call	Bond Future	530.4200	0.5304	602.7400	0.6027	13.634	0	0	0
2014/01/07	R213	07/08/2014	8.86	Call	Bond Future	3,824.7200	3.8247	4,101.1400	4.1011	7.227	0	0	0
2014/01/07	R213	07/08/2014			Bond Future	9.1052	85.3064	9.0234	85.9109	(0.899)	0.0000	0.0000	0
2014/01/07	R213	07/08/2014	8.84	Call	Bond Future	3,760.5300	3.7605	4,033.8600	4.0339	7.268	0	0	0
2014/01/07	R213	07/08/2014	8.85	Call	Bond Future	3,792.5500	3.7925	4,067.4200	4.0674	7.248	0	0	0
2014/01/07	R213	07/08/2014	8.84	Put	Bond Future	5,743.5900	5.7436	5,412.3800	5.4124	(5.767)	0	0	0
2014/01/07	R213	07/08/2014	8.86	Put	Bond Future	5,655.8500	5.6559	5,327.7300	5.3277	(5.801)	0	0	0
2014/01/07	R213	07/08/2014	8.85	Put	Bond Future	5,699.6000	5.6996	5,369.9300	5.3699	(5.784)	0	0	0
2014/01/07	R213	06/11/2014	8.84	Call	Bond Future	4,191.1600	4.1912	4,465.9900	4.4660	6.557	0	0	0
2014/01/07	R213	06/11/2014	8.85	Put	Bond Future	6,826.4700	6.8265	6,489.7700	6.4898	(4.932)	0	0	0
2014/01/07	R213	06/11/2014			Bond Future	9.2026	82.9609	9.1182	83.5738	(0.917)	0.0000	0.0000	0
2014/01/07	R213	06/11/2014	8.85	Call	Bond Future	4,221.9800	4.2220	4,498.1400	4.4981	6.541	0	0	0
2014/01/07	R213	06/11/2014	8.86	Call	Bond Future	4,252.9200	4.2529	4,530.4300	4.5304	6.525	0	0	0
2014/01/07	R213	06/11/2014	8.84	Put	Bond Future	6,871.2600	6.8713	6,533.2300	6.5332	(4.919)	0	0	0
2014/01/07	R213	06/11/2014	8.86	Put	Bond Future	6,781.8900	6.7819	6,446.5400	6.4465	(4.945)	0	0	0
2014/01/07	R214	06/02/2014			Bond Future	9.2146	76.0552	9.1428	76.6081	(0.779)	0.0000	0.0000	5,455
2014/01/07	R214	06/02/2014	8.99	Put	Bond Future	2,885.4900	2.8855	2,517.9900	2.5180	(12.736)	0	0	0
2014/01/07	R214	06/02/2014	9.01	Put	Bond Future	2,782.9700	2.7830	2,422.3700	2.4224	(12.957)	0	0	0
2014/01/07	R214	06/02/2014	8.99	Call	Bond Future	1,132.1400	1.1321	1,317.5100	1.3175	16.373	0	0	0
2014/01/07	R214	06/02/2014	9.00	Put	Bond Future	2,833.9400	2.8339	2,469.8700	2.4699	(12.847)	0	0	0
2014/01/07	R214	06/02/2014	9.00	Call	Bond Future	1,160.1500	1.1602	1,348.9500	1.3490	16.274	0	0	0
2014/01/07	R214	06/02/2014	9.01	Call	Bond Future	1,188.5900	1.1886	1,380.8600	1.3809	16.176	0	0	0
2014/01/07	R214	08/05/2014			Bond Future	9.3060	73.7708	9.2321	74.3311	(0.795)	0.0000	0.0000	0
2014/01/07	R214	08/05/2014	9.00	Call	Bond Future	2,670.4300	2.6704	2,899.9100	2.8999	8.593	0	0	0
2014/01/07	R214	08/05/2014	8.99	Put	Bond Future	5,085.4600	5.0855	4,752.8500	4.7529	(6.540)	0	0	0
2014/01/07	R214	08/05/2014	9.01	Put	Bond Future	4,988.0800	4.9881	4,659.1400	4.6591	(6.595)	0	0	0
2014/01/07	R214	08/05/2014	9.00	Put	Bond Future	5,036.6000	5.0366	4,705.8300	4.7058	(6.567)	0	0	0
2014/01/07	R214	08/05/2014	9.01	Call	Bond Future	2,701.2600	2.7013	2,932.5700	2.9326	8.563	0	0	0
2014/01/07	R214	08/05/2014	8.99	Call	Bond Future	2,639.8100	2.6398	2,867.4500	2.8675	8.623	0	0	0
2014/01/07	R248	06/02/2014	9.11	Put	Bond Future	1,646.3600	1.6464	938.0500	0.9381	(43.023)	0	0	0
2014/01/07	R248	06/02/2014			Bond Future	9.2756	98.5480	9.2037	99.2563	(0.775)	0.0000	0.0000	12,135
2014/01/07	R248	06/02/2014	9.10	Put	Bond Future	1,747.4400	1.7474	1,039.1300	1.0391	(40.534)	0	0	0
2014/01/07	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R248	06/02/2014	9.09	Put	Bond Future	1,848.7100	1.8487	1,140.4000	1.1404	(38.314)	0	0	0

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2014/01/07	R248	08/05/2014	9.04	Put	Bond Future	3,267.5000	3.2675	2,549.6500	2.5497	(21.969)	0	0	0
2014/01/07	R248	08/05/2014			Bond Future	9.3696	95.4224	9.2954	96.1403	(0.791)	0.0000	0.0000	1,375
2014/01/07	R248	08/05/2014	9.06	Put	Bond Future	3,063.4300	3.0634	2,345.5800	2.3456	(23.433)	0	0	0
2014/01/07	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R248	08/05/2014	9.05	Put	Bond Future	3,165.3700	3.1654	2,447.5200	2.4475	(22.678)	0	0	0
2014/01/07	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/07	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **382370**