



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 15/11/2013 to 15/11/2013

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
2013/11/15	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/11/15	2025	06/02/2014			Bond Future	110.1476	110.1476	110.6469	110.6469	0.453	0.0000	0.0000	0
2013/11/15	2025	06/02/2014	110.99	Put	Bond Future	842.3900	0.8424	343.0900	0.3431	(59.272)	0	0	0
2013/11/15	2025	06/02/2014	111.01	Put	Bond Future	862.3900	0.8624	363.0900	0.3631	(57.897)	0	0	0
2013/11/15	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	2025	06/02/2014	111.00	Put	Bond Future	852.3900	0.8524	353.0900	0.3531	(58.576)	0	0	0
2013/11/15	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	2037	06/02/2014			Bond Future	9.2005	93.6040	9.0759	94.7336	(1.354)	0.0000	0.0000	1,652
2013/11/15	2037	06/02/2014	9.38	Call	Bond Future	1,590.3700	1.5904	2,720.0700	2.7201	71.034	0	0	0
2013/11/15	2037	06/02/2014	9.39	Call	Bond Future	1,677.6600	1.6777	2,807.3600	2.8074	67.338	0	0	0
2013/11/15	2037	06/02/2014	9.37	Call	Bond Future	1,502.9400	1.5029	2,632.6400	2.6326	75.166	0	0	0
2013/11/15	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	2037	08/05/2014			Bond Future	9.3026	94.8371	9.1742	95.9805	(1.380)	0.0000	0.0000	0
2013/11/15	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	2037	08/05/2014	9.38	Call	Bond Future	678.6000	0.6786	1,822.0200	1.8220	168.497	0	0	0
2013/11/15	2037	08/05/2014	9.39	Call	Bond Future	765.6600	0.7657	1,909.0800	1.9091	149.338	0	0	0
2013/11/15	2037	08/05/2014	9.37	Call	Bond Future	591.4000	0.5914	1,734.8200	1.7348	193.341	0	0	0
2013/11/15	2037	07/08/2014	9.06	Put	Bond Future	3,033.0700	3.0331	1,874.4500	1.8744	(38.200)	0	0	0
2013/11/15	2037	07/08/2014			Bond Future	9.4013	91.9016	9.2688	93.0603	(1.409)	0.0000	0.0000	0
2013/11/15	2037	07/08/2014	9.05	Put	Bond Future	3,124.3700	3.1244	1,965.7500	1.9657	(37.083)	0	0	0
2013/11/15	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	2037	07/08/2014	9.04	Put	Bond Future	3,215.8100	3.2158	2,057.1900	2.0572	(36.029)	0	0	0
2013/11/15	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	43.2100	0.0432	100.000	0	0	0
2013/11/15	2038	06/02/2014			Bond Future	106.4456	106.4456	107.0432	107.0432	0.561	0.0000	0.0000	24
2013/11/15	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	33.2100	0.0332	100.000	0	0	0
2013/11/15	2038	06/02/2014	106.99	Put	Bond Future	544.3600	0.5444	0.0000	0.0000	(100.000)	0	0	0
2013/11/15	2038	06/02/2014	107.01	Put	Bond Future	564.3600	0.5644	0.0000	0.0000	(100.000)	0	0	0
2013/11/15	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	53.2100	0.0532	100.000	0	0	0
2013/11/15	2038	06/02/2014	107.00	Put	Bond Future	554.3600	0.5544	0.0000	0.0000	(100.000)	0	0	0
2013/11/15	2050	06/02/2014			Bond Future	111.4569	111.4569	111.4588	111.4588	0.002	0.0000	0.0000	472
2013/11/15	2050	06/02/2014	110.00	Call	Bond Future	1,456.9100	1.4569	1,458.8000	1.4588	0.130	0	0	0
2013/11/15	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	2050	06/02/2014	110.01	Call	Bond Future	1,446.9100	1.4469	1,448.8000	1.4488	0.131	0	0	0
2013/11/15	2050	06/02/2014	109.99	Call	Bond Future	1,466.9100	1.4669	1,468.8000	1.4688	0.129	0	0	0
2013/11/15	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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2013/11/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	AL37	06/02/2014			Index Future	413.1500	413.1500	415.0280	415.0280	0.455	0.0000	0.0000	0
2013/11/15	AL37	08/05/2014			Index Future	418.5930	418.5930	420.4910	420.4910	0.453	0.0000	0.0000	0
2013/11/15	AL7T	06/02/2014			Index Future	486.5300	486.5300	490.0050	490.0050	0.714	0.0000	0.0000	1
2013/11/15	AL7T	08/05/2014			Index Future	492.9410	492.9410	496.4560	496.4560	0.713	0.0000	0.0000	0
2013/11/15	ALBI	06/02/2014			Index Future	437.9440	437.9440	441.1460	441.1460	0.731	0.0000	0.0000	784
2013/11/15	ALBI	08/05/2014			Index Future	443.7140	443.7140	446.9530	446.9530	0.730	0.0000	0.0000	85
2013/11/15	ALBI	07/08/2014			Index Future	449.8970	449.8970	453.1780	453.1780	0.729	0.0000	0.0000	0
2013/11/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	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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2013/11/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/15	EL28	06/02/2014			Bond Future	113.0502	113.0502	113.0522	113.0522	0.002	0.0000	0.0000	0
2013/11/15	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	EL28	06/02/2014	111.01	Call	Bond Future	2,040.1600	2.0402	2,042.1600	2.0422	0.098	0	0	0
2013/11/15	EL28	06/02/2014	110.99	Call	Bond Future	2,060.1600	2.0602	2,062.1600	2.0622	0.097	0	0	0
2013/11/15	EL28	06/02/2014	111.00	Call	Bond Future	2,050.1600	2.0502	2,052.1600	2.0522	0.098	0	0	0
2013/11/15	ES33	06/02/2014	9.54	Put	Bond Future	1,539.1500	1.5391	613.3400	0.6133	(60.151)	0	0	0
2013/11/15	ES33	06/02/2014			Bond Future	9.7466	83.5970	9.6216	84.5228	(1.283)	0.0000	0.0000	6,292
2013/11/15	ES33	06/02/2014	9.56	Put	Bond Future	1,388.2000	1.3882	462.3900	0.4624	(66.691)	0	0	0
2013/11/15	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	ES33	06/02/2014	9.55	Put	Bond Future	1,463.6200	1.4636	537.8100	0.5378	(63.255)	0	0	0
2013/11/15	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	ES33	08/05/2014	9.55	Put	Bond Future	2,334.5900	2.3346	1,397.5400	1.3975	(40.138)	0	0	0
2013/11/15	ES33	08/05/2014			Bond Future	9.8673	80.9163	9.7382	81.8534	(1.308)	0.0000	0.0000	0
2013/11/15	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	ES33	08/05/2014	9.54	Put	Bond Future	2,409.8800	2.4099	1,472.8300	1.4728	(38.884)	0	0	0
2013/11/15	ES33	08/05/2014	9.56	Put	Bond Future	2,259.4000	2.2594	1,322.3500	1.3224	(41.473)	0	0	0

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2013/11/15	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	5,330.0000	0.5330	100.000	0	0	0
2013/11/15	GOVI	06/02/2014			GOVI	437.4530	437.4530	440.5230	440.5230	0.702	0.0000	0.0000	368
2013/11/15	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	5,230.0000	0.5230	100.000	0	0	0
2013/11/15	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	5,130.0000	0.5130	100.000	0	0	0
2013/11/15	GOVI	06/02/2014	439.99	Put	GOVI	25,370.0000	2.5370	0.0000	0.0000	(100.000)	0	0	0
2013/11/15	GOVI	06/02/2014	440.01	Put	GOVI	25,570.0000	2.5570	0.0000	0.0000	(100.000)	0	0	0
2013/11/15	GOVI	06/02/2014	440.00	Put	GOVI	25,470.0000	2.5470	0.0000	0.0000	(100.000)	0	0	0
2013/11/15	GOVI	08/05/2014	442.00	Call	GOVI	12,160.0000	1.2160	43,220.0000	4.3220	255.428	0	0	0
2013/11/15	GOVI	08/05/2014			GOVI	443.2160	443.2160	446.3220	446.3220	0.701	0.0000	0.0000	0
2013/11/15	GOVI	08/05/2014	442.01	Call	GOVI	12,060.0000	1.2060	43,120.0000	4.3120	257.546	0	0	0
2013/11/15	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	GOVI	08/05/2014	441.99	Call	GOVI	12,260.0000	1.2260	43,320.0000	4.3320	253.344	0	0	0
2013/11/15	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	GOVI	07/08/2014			GOVI	449.3920	449.3920	452.5370	452.5370	0.700	0.0000	0.0000	0
2013/11/15	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	GOVI	07/08/2014	459.99	Put	GOVI	105,980.0000	10.5980	74,530.0000	7.4530	(29.675)	0	0	0
2013/11/15	GOVI	07/08/2014	460.01	Put	GOVI	106,180.0000	10.6180	74,730.0000	7.4730	(29.620)	0	0	0
2013/11/15	GOVI	07/08/2014	460.00	Put	GOVI	106,080.0000	10.6080	74,630.0000	7.4630	(29.647)	0	0	0
2013/11/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/15	IGOV	06/02/2014			Index Future	200.2360	200.2360	200.8800	200.8800	0.322	0.0000	0.0000	1,328
2013/11/15	IGOV	08/05/2014			Index Future	202.8990	202.8990	203.5490	203.5490	0.320	0.0000	0.0000	7
2013/11/15	ILBI	06/02/2014			Index Future	542.1840	542.1840	542.1430	542.1430	(0.008)	0.0000	0.0000	186
2013/11/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/11/15	JBAF	20/11/2013			Jibar Tradeable Future	5.2000	94.8000	5.1900	94.8100	(0.192)	0.0000	0.0000	100
2013/11/15	JBAF	18/12/2013			Jibar Tradeable Future	5.2200	94.7800	5.2100	94.7900	(0.192)	0.0000	0.0000	1,500
2013/11/15	JBAF	15/01/2014			Jibar Tradeable Future	5.2300	94.7700	5.2200	94.7800	(0.191)	0.0000	0.0000	1,000
2013/11/15	JBAF	19/02/2014			Jibar Tradeable Future	5.2800	94.7200	5.2400	94.7600	(0.758)	0.0000	0.0000	0
2013/11/15	JBAF	19/03/2014			Jibar Tradeable Future	5.3300	94.6700	5.2500	94.7500	(1.501)	0.0000	0.0000	400
2013/11/15	JBAF	16/04/2014			Jibar Tradeable Future	5.4500	94.5500	5.3900	94.6100	(1.101)	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
2013/11/15	JBAF	18/06/2014			Jibar Tradeable Future	5.7200	94.2800	5.6100	94.3900	(1.923)	0.0000	0.0000	4,000
2013/11/15	JBAF	17/09/2014			Jibar Tradeable Future	6.1400	93.8600	5.9900	94.0100	(2.443)	0.0000	0.0000	1,000
2013/11/15	JBAF	17/12/2014			Jibar Tradeable Future	6.4300	93.5700	6.2800	93.7200	(2.333)	0.0000	0.0000	0
2013/11/15	JBAF	18/03/2015			Jibar Tradeable Future	6.7300	93.2700	6.5800	93.4200	(2.229)	0.0000	0.0000	150
2013/11/15	JBAF	17/06/2015			Jibar Tradeable Future	7.0500	92.9500	6.8900	93.1100	(2.270)	0.0000	0.0000	2,200
2013/11/15	JBAF	16/09/2015			Jibar Tradeable Future	7.3400	92.6600	7.1800	92.8200	(2.180)	0.0000	0.0000	0
2013/11/15	R023	06/02/2014			Bond Future	8.0175	101.8065	7.8866	102.6327	(1.632)	0.0000	0.0000	11,259
2013/11/15	R023	06/02/2014	7.84	Put	Bond Future	1,122.7100	1.1227	296.4600	0.2965	(73.594)	0	0	0
2013/11/15	R023	06/02/2014	7.86	Put	Bond Future	995.3900	0.9954	169.1400	0.1691	(83.008)	0	0	0
2013/11/15	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R023	06/02/2014	7.85	Put	Bond Future	1,059.0300	1.0590	232.7800	0.2328	(78.020)	0	0	0
2013/11/15	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R023	08/05/2014			Bond Future	8.1223	99.2312	7.9863	100.0672	(1.675)	0.0000	0.0000	0
2013/11/15	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R023	08/05/2014	7.59	Put	Bond Future	3,323.4100	3.3234	2,487.4600	2.4875	(25.153)	0	0	0
2013/11/15	R023	08/05/2014	7.61	Put	Bond Future	3,195.9600	3.1960	2,360.0100	2.3600	(26.156)	0	0	0
2013/11/15	R023	08/05/2014	7.60	Put	Bond Future	3,259.6600	3.2597	2,423.7100	2.4237	(25.645)	0	0	0
2013/11/15	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R157	06/02/2014	5.64	Call	Bond Future	127.5400	0.1275	175.3700	0.1754	37.502	0	0	0
2013/11/15	R157	06/02/2014	5.65	Put	Bond Future	1,156.8600	1.1569	979.2300	0.9792	(15.354)	0	0	0
2013/11/15	R157	06/02/2014			Bond Future	6.2875	116.2845	6.1461	116.5109	(2.248)	0.0000	0.0000	32,109
2013/11/15	R157	06/02/2014	5.65	Call	Bond Future	130.8200	0.1308	179.5600	0.1796	37.257	0	0	0
2013/11/15	R157	06/02/2014	5.66	Call	Bond Future	134.1600	0.1342	183.8200	0.1838	37.016	0	0	0
2013/11/15	R157	06/02/2014	5.64	Put	Bond Future	1,169.7800	1.1698	991.2400	0.9912	(15.263)	0	0	0
2013/11/15	R157	06/02/2014	5.66	Put	Bond Future	1,144.0100	1.1440	967.3000	0.9673	(15.447)	0	0	0
2013/11/15	R157	08/05/2014	5.20	Call	Bond Future	109.2300	0.1092	143.2400	0.1432	31.136	0	0	0
2013/11/15	R157	08/05/2014			Bond Future	6.4824	111.0088	6.3132	111.2368	(2.611)	0.0000	0.0000	0
2013/11/15	R157	08/05/2014	5.21	Call	Bond Future	111.0900	0.1111	145.5600	0.1456	31.029	0	0	0
2013/11/15	R157	08/05/2014	5.19	Call	Bond Future	107.3900	0.1074	140.9500	0.1410	31.251	0	0	0
2013/11/15	R157	08/05/2014	5.20	Put	Bond Future	1,854.2500	1.8543	1,660.2300	1.6602	(10.464)	0	0	0
2013/11/15	R157	08/05/2014	5.19	Put	Bond Future	1,866.1700	1.8662	1,671.7000	1.6717	(10.421)	0	0	0
2013/11/15	R157	08/05/2014	5.21	Put	Bond Future	1,842.3500	1.8424	1,648.7900	1.6488	(10.506)	0	0	0
2013/11/15	R157	07/08/2014	6.76	Put	Bond Future	655.0800	0.6551	549.9100	0.5499	(16.055)	0	0	0
2013/11/15	R157	07/08/2014			Bond Future	6.6803	112.5572	6.4700	112.7876	(3.148)	0.0000	0.0000	0
2013/11/15	R157	07/08/2014	6.75	Put	Bond Future	659.9800	0.6600	554.2500	0.5542	(16.020)	0	0	0
2013/11/15	R157	07/08/2014	6.74	Call	Bond Future	730.5900	0.7306	854.6300	0.8546	16.978	0	0	0
2013/11/15	R157	07/08/2014	6.75	Call	Bond Future	736.1900	0.7362	860.8000	0.8608	16.926	0	0	0
2013/11/15	R157	07/08/2014	6.76	Call	Bond Future	742.2100	0.7422	867.3800	0.8674	16.864	0	0	0
2013/11/15	R157	07/08/2014	6.74	Put	Bond Future	665.3000	0.6653	559.0000	0.5590	(15.978)	0	0	0
2013/11/15	R157	06/11/2014	6.19	Put	Bond Future	1,082.0900	1.0821	930.9300	0.9309	(13.969)	0	0	0
2013/11/15	R157	06/11/2014			Bond Future	7.0377	107.2987	6.7583	107.5343	(3.971)	0.0000	0.0000	0
2013/11/15	R157	06/11/2014	6.21	Put	Bond Future	1,070.7200	1.0707	920.4700	0.9205	(14.033)	0	0	0
2013/11/15	R157	06/11/2014	6.20	Put	Bond Future	1,076.3900	1.0764	925.6900	0.9257	(14.001)	0	0	0
2013/11/15	R157	06/11/2014	6.21	Call	Bond Future	370.4700	0.3705	455.7900	0.4558	23.030	0	0	0

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2013/11/15	R157	06/11/2014	6.19	Call	Bond Future	364.8300	0.3648	449.2400	0.4492	23.137	0	0	0
2013/11/15	R157	06/11/2014	6.20	Call	Bond Future	367.6400	0.3676	452.5100	0.4525	23.085	0	0	0
2013/11/15	R186	06/02/2014	8.75	Put	Bond Future	1,428.3700	1.4284	1,122.1600	1.1222	(21.438)	0	0	250
2013/11/15	R186	06/02/2014			Bond Future	8.2897	118.7583	8.1646	119.8591	(1.508)	0.0000	0.0000	55,933
2013/11/15	R186	06/02/2014	7.75	Call	Bond Future	1,184.4300	1.1844	1,493.6400	1.4936	26.106	0	0	0
2013/11/15	R186	06/02/2014	7.74	Put	Bond Future	6,109.2100	6.1092	5,313.0700	5.3131	(13.032)	0	0	0
2013/11/15	R186	06/02/2014	7.76	Put	Bond Future	5,971.8700	5.9719	5,184.8200	5.1848	(13.179)	0	0	0
2013/11/15	R186	06/02/2014	7.75	Put	Bond Future	6,040.3200	6.0403	5,248.7200	5.2487	(13.105)	0	0	0
2013/11/15	R186	06/02/2014	8.75	Call	Bond Future	5,359.7200	5.3597	6,154.3200	6.1543	14.825	0	0	0
2013/11/15	R186	06/02/2014	7.76	Call	Bond Future	1,208.4900	1.2085	1,522.2500	1.5222	25.963	0	0	0
2013/11/15	R186	06/02/2014	7.74	Call	Bond Future	1,160.7200	1.1607	1,465.3900	1.4654	26.248	0	0	0
2013/11/15	R186	08/05/2014	7.50	Put	Bond Future	9,492.8900	9.4929	8,664.5100	8.6645	(8.726)	0	0	0
2013/11/15	R186	08/05/2014			Bond Future	8.3911	120.3229	8.2616	121.4368	(1.543)	0.0000	0.0000	640
2013/11/15	R186	08/05/2014	7.09	Put	Bond Future	12,729.1000	12.7291	11,793.4400	11.7934	(7.351)	0	0	0
2013/11/15	R186	08/05/2014	7.10	Call	Bond Future	841.7200	0.8417	1,022.2600	1.0223	21.449	0	0	0
2013/11/15	R186	08/05/2014	7.11	Call	Bond Future	855.1000	0.8551	1,037.9300	1.0379	21.381	0	0	0
2013/11/15	R186	08/05/2014	8.50	Call	Bond Future	4,840.5700	4.8406	5,465.0800	5.4651	12.902	0	0	0
2013/11/15	R186	08/05/2014	7.09	Call	Bond Future	828.5000	0.8285	1,006.7700	1.0068	21.517	0	0	0
2013/11/15	R186	08/05/2014	7.11	Put	Bond Future	12,560.3300	12.5603	11,629.2300	11.6292	(7.413)	0	0	0
2013/11/15	R186	08/05/2014	7.50	Call	Bond Future	1,517.1100	1.5171	1,802.6600	1.8027	18.822	0	0	1,933
2013/11/15	R186	08/05/2014	8.50	Put	Bond Future	3,915.3400	3.9153	3,425.9200	3.4259	(12.500)	0	0	1,933
2013/11/15	R186	08/05/2014	7.10	Put	Bond Future	12,644.5800	12.6446	11,711.1900	11.7112	(7.382)	0	0	0
2013/11/15	R186	07/08/2014	8.31	Call	Bond Future	4,547.2200	4.5472	5,095.6800	5.0957	12.061	0	0	0
2013/11/15	R186	07/08/2014			Bond Future	8.4855	116.7091	8.3513	117.8377	(1.581)	0.0000	0.0000	0
2013/11/15	R186	07/08/2014	8.92	Put	Bond Future	3,647.8900	3.6479	3,237.1100	3.2371	(11.261)	0	0	840
2013/11/15	R186	07/08/2014	8.29	Call	Bond Future	4,470.7200	4.4707	5,013.3700	5.0134	12.138	0	0	0
2013/11/15	R186	07/08/2014	8.30	Call	Bond Future	4,508.8800	4.5089	5,054.4300	5.0544	12.099	0	0	0
2013/11/15	R186	07/08/2014	8.29	Put	Bond Future	6,120.5700	6.1206	5,534.6000	5.5346	(9.574)	0	0	0
2013/11/15	R186	07/08/2014	8.92	Call	Bond Future	7,199.9600	7.2000	7,917.8000	7.9178	9.970	0	0	0
2013/11/15	R186	07/08/2014	8.31	Put	Bond Future	6,026.7900	6.0268	5,446.6300	5.4466	(9.626)	0	0	0
2013/11/15	R186	07/08/2014	8.30	Put	Bond Future	6,073.5500	6.0736	5,490.4800	5.4905	(9.600)	0	0	0
2013/11/15	R186	06/11/2014	8.14	Call	Bond Future	4,340.8100	4.3408	4,839.2600	4.8393	11.483	0	0	0
2013/11/15	R186	06/11/2014	8.15	Put	Bond Future	8,017.9800	8.0180	7,372.7500	7.3727	(8.047)	0	0	0
2013/11/15	R186	06/11/2014			Bond Future	8.5866	118.3160	8.4472	119.4623	(1.624)	0.0000	0.0000	0
2013/11/15	R186	06/11/2014	9.17	Call	Bond Future	8,596.0800	8.5961	9,343.4700	9.3435	8.695	0	0	0
2013/11/15	R186	06/11/2014	8.15	Call	Bond Future	4,375.0200	4.3750	4,876.0200	4.8760	11.451	0	0	0
2013/11/15	R186	06/11/2014	8.16	Call	Bond Future	4,408.9200	4.4089	4,912.4600	4.9125	11.421	0	0	0
2013/11/15	R186	06/11/2014	9.17	Put	Bond Future	3,968.7900	3.9688	3,569.9500	3.5700	(10.049)	0	0	2,010
2013/11/15	R186	06/11/2014	8.14	Put	Bond Future	8,069.0800	8.0691	7,421.3000	7.4213	(8.028)	0	0	0
2013/11/15	R186	06/11/2014	8.16	Put	Bond Future	7,966.6600	7.9667	7,323.9700	7.3240	(8.067)	0	0	0
2013/11/15	R197	06/02/2014			Bond Future	277.1018	277.1018	278.4609	278.4609	0.490	0.0000	0.0000	2,049
2013/11/15	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R197	06/02/2014	279.99	Put	Bond Future	2,888.1900	2.8882	1,529.1400	1.5291	(47.055)	0	0	0
2013/11/15	R197	06/02/2014	280.01	Put	Bond Future	2,908.1900	2.9082	1,549.1400	1.5491	(46.732)	0	0	0
2013/11/15	R197	06/02/2014	280.00	Put	Bond Future	2,898.1900	2.8982	1,539.1400	1.5391	(46.893)	0	0	0
2013/11/15	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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2013/11/15	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R201	06/02/2014	5.24	Put	Bond Future	46.3800	0.0464	36.1200	0.0361	(22.122)	0	0	0
2013/11/15	R201	06/02/2014			Bond Future	4.5250	104.7533	4.4441	104.8227	(1.789)	0.0000	0.0000	0
2013/11/15	R201	06/02/2014	5.26	Put	Bond Future	43.9700	0.0440	34.1500	0.0342	(22.333)	0	0	0
2013/11/15	R201	06/02/2014	5.24	Call	Bond Future	656.2400	0.6562	715.3800	0.7154	9.012	0	0	0
2013/11/15	R201	06/02/2014	5.25	Put	Bond Future	45.1000	0.0451	35.0700	0.0351	(22.239)	0	0	0
2013/11/15	R201	06/02/2014	5.25	Call	Bond Future	663.4500	0.6634	722.8200	0.7228	8.949	0	0	0
2013/11/15	R201	06/02/2014	5.26	Call	Bond Future	670.8100	0.6708	730.3900	0.7304	8.882	0	0	0
2013/11/15	R201	08/05/2014			Bond Future	4.1936	106.1334	4.0804	106.2025	(2.701)	0.0000	0.0000	0
2013/11/15	R201	08/05/2014	4.75	Call	Bond Future	468.9800	0.4690	517.6000	0.5176	10.367	0	0	0
2013/11/15	R201	08/05/2014	4.76	Call	Bond Future	473.1800	0.4732	522.0200	0.5220	10.322	0	0	0
2013/11/15	R201	08/05/2014	4.74	Call	Bond Future	464.7900	0.4648	513.1900	0.5132	10.413	0	0	0
2013/11/15	R201	08/05/2014	4.76	Put	Bond Future	128.8500	0.1288	108.5800	0.1086	(15.731)	0	0	0
2013/11/15	R201	08/05/2014	4.75	Put	Bond Future	130.7100	0.1307	110.2200	0.1102	(15.676)	0	0	0
2013/11/15	R201	08/05/2014	4.74	Put	Bond Future	132.5800	0.1326	111.8700	0.1119	(15.621)	0	0	0
2013/11/15	R201	07/08/2014	5.31	Put	Bond Future	19.7600	0.0198	14.7800	0.0148	(25.202)	0	0	0
2013/11/15	R201	07/08/2014			Bond Future	3.1624	103.2037	2.9735	103.2729	(5.974)	0.0000	0.0000	0
2013/11/15	R201	07/08/2014	5.30	Put	Bond Future	20.0400	0.0200	15.0100	0.0150	(25.100)	0	0	0
2013/11/15	R201	07/08/2014	5.31	Call	Bond Future	800.3700	0.8004	864.6200	0.8646	8.028	0	0	0
2013/11/15	R201	07/08/2014	5.29	Call	Bond Future	793.7400	0.7937	857.8700	0.8579	8.079	0	0	0
2013/11/15	R201	07/08/2014	5.30	Call	Bond Future	797.0500	0.7970	861.2500	0.8613	8.055	0	0	0
2013/11/15	R201	07/08/2014	5.29	Put	Bond Future	20.3400	0.0203	15.2400	0.0152	(25.074)	0	0	0
2013/11/15	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R202	06/02/2014			Bond Future	209.3380	209.3380	209.3405	209.3405	0.001	0.0000	0.0000	43,449
2013/11/15	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R202	06/02/2014	208.99	Call	Bond Future	348.0100	0.3480	350.4900	0.3505	0.713	0	0	0
2013/11/15	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R202	06/02/2014	209.00	Call	Bond Future	338.0100	0.3380	340.4900	0.3405	0.734	0	0	0
2013/11/15	R202	06/02/2014	209.01	Call	Bond Future	328.0100	0.3280	330.4900	0.3305	0.756	0	0	0
2013/11/15	R203	06/02/2014			Bond Future	7.0629	107.0910	6.9377	107.4918	(1.773)	0.0000	0.0000	8,517
2013/11/15	R203	06/02/2014	5.95	Put	Bond Future	3,695.6700	3.6957	3,323.2600	3.3233	(10.077)	0	0	0
2013/11/15	R203	06/02/2014	6.14	Put	Bond Future	3,115.5700	3.1156	2,760.3500	2.7604	(11.401)	0	0	0
2013/11/15	R203	06/02/2014	6.16	Put	Bond Future	3,056.2800	3.0563	2,703.2200	2.7032	(11.552)	0	0	0
2013/11/15	R203	06/02/2014	6.84	Put	Bond Future	1,350.1100	1.3501	1,111.5900	1.1116	(17.667)	0	0	0
2013/11/15	R203	06/02/2014	6.15	Put	Bond Future	3,085.8800	3.0859	2,731.7300	2.7317	(11.476)	0	0	0
2013/11/15	R203	06/02/2014	5.95	Call	Bond Future	65.4400	0.0654	93.8500	0.0938	43.414	0	0	16
2013/11/15	R203	06/02/2014	6.16	Call	Bond Future	122.8800	0.1229	170.6400	0.1706	38.867	0	0	0
2013/11/15	R203	06/02/2014	6.84	Call	Bond Future	635.3000	0.6353	797.6000	0.7976	25.547	0	0	13
2013/11/15	R203	06/02/2014	6.14	Call	Bond Future	116.0400	0.1160	161.6400	0.1616	39.297	0	0	0
2013/11/15	R203	06/02/2014	6.15	Call	Bond Future	119.4200	0.1194	166.0900	0.1661	39.081	0	0	0
2013/11/15	R203	08/05/2014	7.40	Put	Bond Future	1,113.1400	1.1131	944.9000	0.9449	(15.114)	0	0	0
2013/11/15	R203	08/05/2014	5.76	Call	Bond Future	155.9100	0.1559	198.8800	0.1989	27.561	0	0	0
2013/11/15	R203	08/05/2014	6.84	Call	Bond Future	878.1800	0.8782	1,036.8700	1.0369	18.070	0	0	13
2013/11/15	R203	08/05/2014	5.74	Call	Bond Future	150.0800	0.1501	191.7400	0.1917	27.759	0	0	0
2013/11/15	R203	08/05/2014			Bond Future	7.2113	104.3416	7.0756	104.7465	(1.881)	0.0000	0.0000	0



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2013/11/15	R203	08/05/2014	5.76	Put	Bond Future	4,592.0300		4.5920	4,230.0900	4.2301	(7.882)	0	0	0
2013/11/15	R203	08/05/2014	6.84	Put	Bond Future	1,991.2000		1.9912	1,744.9800	1.7450	(12.365)	0	0	0
2013/11/15	R203	08/05/2014	5.75	Put	Bond Future	4,620.4700		4.6205	4,257.8700	4.2579	(7.848)	0	0	0
2013/11/15	R203	08/05/2014	5.74	Put	Bond Future	4,648.9600		4.6490	4,285.7100	4.2857	(7.814)	0	0	0
2013/11/15	R203	08/05/2014	7.40	Call	Bond Future	1,673.3500		1.6734	1,910.0200	1.9100	14.143	0	0	16
2013/11/15	R203	08/05/2014	5.75	Call	Bond Future	152.9700		0.1530	195.2800	0.1953	27.659	0	0	0
2013/11/15	R203	07/08/2014	7.30	Call	Bond Future	1,511.5600		1.5116	1,719.0400	1.7190	13.726	0	0	0
2013/11/15	R203	07/08/2014			Bond Future	7.3517		105.7965	7.2038	106.2063	(2.011)	0.0000	0.0000	0
2013/11/15	R203	07/08/2014	7.31	Call	Bond Future	1,525.5500		1.5256	1,734.1700	1.7342	13.675	0	0	0
2013/11/15	R203	07/08/2014	6.84	Put	Bond Future	2,386.2100		2.3862	2,131.5300	2.1315	(10.673)	0	0	0
2013/11/15	R203	07/08/2014	7.29	Put	Bond Future	1,668.3100		1.6683	1,464.9300	1.4649	(12.191)	0	0	0
2013/11/15	R203	07/08/2014	7.31	Put	Bond Future	1,640.8500		1.6409	1,439.7500	1.4397	(12.256)	0	0	0
2013/11/15	R203	07/08/2014	7.30	Put	Bond Future	1,654.5400		1.6545	1,452.3000	1.4523	(12.223)	0	0	0
2013/11/15	R203	07/08/2014	7.29	Call	Bond Future	1,497.6300		1.4976	1,703.9700	1.7040	13.778	0	0	0
2013/11/15	R203	07/08/2014	6.84	Call	Bond Future	959.5800		0.9596	1,114.6200	1.1146	16.157	0	0	30
2013/11/15	R203	06/11/2014	6.86	Call	Bond Future	981.1100		0.9811	1,132.9300	1.1329	15.474	0	0	0
2013/11/15	R203	06/11/2014			Bond Future	7.5308		103.0926	7.3674	103.5099	(2.170)	0.0000	0.0000	0
2013/11/15	R203	06/11/2014	6.84	Call	Bond Future	963.0000		0.9630	1,112.9100	1.1129	15.567	0	0	0
2013/11/15	R203	06/11/2014	6.85	Call	Bond Future	972.0300		0.9720	1,122.8900	1.1229	15.520	0	0	0
2013/11/15	R203	06/11/2014	6.84	Put	Bond Future	2,741.6300		2.7416	2,474.2800	2.4743	(9.751)	0	0	0
2013/11/15	R203	06/11/2014	6.86	Put	Bond Future	2,707.7000		2.7077	2,442.2600	2.4423	(9.803)	0	0	0
2013/11/15	R203	06/11/2014	6.85	Put	Bond Future	2,724.6400		2.7246	2,458.2400	2.4582	(9.777)	0	0	0
2013/11/15	R204	06/02/2014	6.39	Call	Bond Future	234.8500		0.2348	308.3100	0.3083	31.280	0	0	0
2013/11/15	R204	06/02/2014			Bond Future	7.2996		103.9497	7.1767	104.4553	(1.684)	0.0000	0.0000	28,279
2013/11/15	R204	06/02/2014	6.40	Call	Bond Future	240.5200		0.2405	315.4100	0.3154	31.137	0	0	0
2013/11/15	R204	06/02/2014	6.41	Call	Bond Future	246.3100		0.2463	322.6400	0.3226	30.989	0	0	0
2013/11/15	R204	06/02/2014	6.39	Put	Bond Future	4,048.1000		4.0481	3,615.9500	3.6160	(10.675)	0	0	0
2013/11/15	R204	06/02/2014	6.41	Put	Bond Future	3,973.8800		3.9739	3,544.6000	3.5446	(10.803)	0	0	0
2013/11/15	R204	06/02/2014	6.40	Put	Bond Future	4,010.9200		4.0109	3,580.2000	3.5802	(10.739)	0	0	0
2013/11/15	R204	08/05/2014			Bond Future	7.4303		105.3192	7.2995	105.8303	(1.761)	0.0000	0.0000	0
2013/11/15	R204	08/05/2014	6.05	Call	Bond Future	267.7400		0.2677	332.8800	0.3329	24.330	0	0	0
2013/11/15	R204	08/05/2014	6.06	Call	Bond Future	272.4700		0.2725	338.5400	0.3385	24.249	0	0	0
2013/11/15	R204	08/05/2014	6.04	Call	Bond Future	263.0800		0.2631	327.3000	0.3273	24.411	0	0	0
2013/11/15	R204	08/05/2014	6.05	Put	Bond Future	5,820.8200		5.8208	5,374.8600	5.3749	(7.661)	0	0	0
2013/11/15	R204	08/05/2014	6.04	Put	Bond Future	5,857.7100		5.8577	5,410.8300	5.4108	(7.629)	0	0	0
2013/11/15	R204	08/05/2014	6.06	Put	Bond Future	5,784.0100		5.7840	5,338.9800	5.3390	(7.694)	0	0	0
2013/11/15	R204	07/08/2014			Bond Future	7.5529		102.7560	7.4132	103.2734	(1.849)	0.0000	0.0000	0
2013/11/15	R204	07/08/2014	7.44	Put	Bond Future	2,510.8800		2.5109	2,247.9300	2.2479	(10.472)	0	0	0
2013/11/15	R204	07/08/2014	7.46	Put	Bond Future	2,472.3900		2.4724	2,212.1100	2.2121	(10.527)	0	0	0
2013/11/15	R204	07/08/2014	7.45	Put	Bond Future	2,491.5800		2.4916	2,229.9700	2.2300	(10.500)	0	0	0
2013/11/15	R204	07/08/2014	7.78	Call	Bond Future	2,747.3200		2.7473	3,046.2300	3.0462	10.880	0	0	0
2013/11/15	R204	07/08/2014	7.46	Call	Bond Future	2,128.6700		2.1287	2,385.7600	2.3858	12.077	0	0	0
2013/11/15	R204	07/08/2014	7.44	Call	Bond Future	2,092.9500		2.0929	2,347.3700	2.3474	12.156	0	0	0
2013/11/15	R204	07/08/2014	7.78	Put	Bond Future	1,912.5400		1.9125	1,694.0800	1.6941	(11.423)	0	0	530
2013/11/15	R204	07/08/2014	7.45	Call	Bond Future	2,110.7600		2.1108	2,366.5200	2.3665	12.117	0	0	0
2013/11/15	R204	06/11/2014	7.99	Put	Bond Future	2,156.1700		2.1562	1,936.4900	1.9365	(10.188)	0	0	1,270
2013/11/15	R204	06/11/2014			Bond Future	7.6948		104.1708	7.5445	104.6972	(1.954)	0.0000	0.0000	0

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2013/11/15	R204	06/11/2014	6.99	Put	Bond Future	4,039.3900	4.0394	3,708.4200	3.7084	(8.194)	0	0	0
2013/11/15	R204	06/11/2014	7.01	Put	Bond Future	3,993.5900	3.9936	3,664.8500	3.6649	(8.232)	0	0	0
2013/11/15	R204	06/11/2014	6.99	Call	Bond Future	1,542.1200	1.5421	1,737.5500	1.7375	12.673	0	0	0
2013/11/15	R204	06/11/2014	7.00	Put	Bond Future	4,016.4500	4.0164	3,686.5900	3.6866	(8.213)	0	0	0
2013/11/15	R204	06/11/2014	7.99	Call	Bond Future	3,180.2900	3.1803	3,487.0100	3.4870	9.644	0	0	0
2013/11/15	R204	06/11/2014	7.00	Call	Bond Future	1,555.1300	1.5551	1,751.6700	1.7517	12.638	0	0	0
2013/11/15	R204	06/11/2014	7.01	Call	Bond Future	1,568.2200	1.5682	1,765.8800	1.7659	12.604	0	0	0
2013/11/15	R207	06/02/2014			Bond Future	7.5645	99.0526	7.4531	99.5737	(1.472)	0.0000	0.0000	18,702
2013/11/15	R207	06/02/2014	6.65	Call	Bond Future	278.5300	0.2785	354.3900	0.3544	27.236	0	0	0
2013/11/15	R207	06/02/2014	6.64	Put	Bond Future	4,701.2000	4.7012	4,254.5500	4.2545	(9.501)	0	0	0
2013/11/15	R207	06/02/2014	6.66	Put	Bond Future	4,615.9100	4.6159	4,172.1300	4.1721	(9.614)	0	0	0
2013/11/15	R207	06/02/2014	6.65	Put	Bond Future	4,658.4700	4.6585	4,213.2500	4.2132	(9.557)	0	0	0
2013/11/15	R207	06/02/2014	6.66	Call	Bond Future	285.1300	0.2851	362.4300	0.3624	27.110	0	0	0
2013/11/15	R207	06/02/2014	6.64	Call	Bond Future	272.0600	0.2721	346.4900	0.3465	27.358	0	0	0
2013/11/15	R207	08/05/2014	6.19	Put	Bond Future	7,290.2700	7.2903	6,824.2400	6.8242	(6.392)	0	0	0
2013/11/15	R207	08/05/2014	6.21	Put	Bond Future	7,203.0500	7.2030	6,738.7600	6.7388	(6.446)	0	0	0
2013/11/15	R207	08/05/2014			Bond Future	7.6894	100.3575	7.5721	100.8844	(1.526)	0.0000	0.0000	0
2013/11/15	R207	08/05/2014	6.20	Put	Bond Future	7,246.6100	7.2466	6,781.4500	6.7814	(6.419)	0	0	0
2013/11/15	R207	08/05/2014	6.20	Call	Bond Future	294.6900	0.2947	356.3600	0.3564	20.927	0	0	0
2013/11/15	R207	08/05/2014	6.21	Call	Bond Future	299.7700	0.2998	362.3100	0.3623	20.863	0	0	0
2013/11/15	R207	08/05/2014	6.19	Call	Bond Future	289.6900	0.2897	350.4900	0.3505	20.988	0	0	0
2013/11/15	R207	07/08/2014	7.69	Call	Bond Future	2,457.4300	2.4574	2,718.8800	2.7189	10.639	0	0	0
2013/11/15	R207	07/08/2014	7.70	Put	Bond Future	2,939.5300	2.9395	2,668.9700	2.6690	(9.204)	0	0	0
2013/11/15	R207	07/08/2014			Bond Future	7.8073	98.1163	7.6834	98.6496	(1.587)	0.0000	0.0000	0
2013/11/15	R207	07/08/2014	7.70	Call	Bond Future	2,477.8600	2.4779	2,740.6700	2.7407	10.606	0	0	0
2013/11/15	R207	07/08/2014	7.71	Call	Bond Future	2,498.3900	2.4984	2,762.5500	2.7625	10.573	0	0	0
2013/11/15	R207	07/08/2014	7.69	Put	Bond Future	2,962.2600	2.9623	2,690.3400	2.6903	(9.179)	0	0	0
2013/11/15	R207	07/08/2014	7.71	Put	Bond Future	2,916.9200	2.9169	2,647.7100	2.6477	(9.229)	0	0	0
2013/11/15	R207	06/11/2014	7.36	Put	Bond Future	4,502.6000	4.5026	4,178.0100	4.1780	(7.209)	0	0	0
2013/11/15	R207	06/11/2014			Bond Future	7.9347	99.4671	7.8031	100.0097	(1.659)	0.0000	0.0000	0
2013/11/15	R207	06/11/2014	7.35	Put	Bond Future	4,528.7000	4.5287	4,202.9900	4.2030	(7.192)	0	0	0
2013/11/15	R207	06/11/2014	7.36	Call	Bond Future	2,106.8000	2.1068	2,324.7700	2.3248	10.346	0	0	0
2013/11/15	R207	06/11/2014	7.34	Call	Bond Future	2,074.4400	2.0744	2,290.1700	2.2902	10.399	0	0	0
2013/11/15	R207	06/11/2014	7.35	Call	Bond Future	2,090.5800	2.0906	2,307.4300	2.3074	10.373	0	0	0
2013/11/15	R207	06/11/2014	7.34	Put	Bond Future	4,554.9000	4.5549	4,228.0700	4.2281	(7.175)	0	0	0
2013/11/15	R208	06/02/2014	6.74	Put	Bond Future	5,640.6800	5.6407	5,083.4700	5.0835	(9.878)	0	0	0
2013/11/15	R208	06/02/2014			Bond Future	7.7384	97.1318	7.6174	97.7668	(1.564)	0.0000	0.0000	10,350
2013/11/15	R208	06/02/2014	6.75	Put	Bond Future	5,590.8800	5.5909	5,035.2700	5.0353	(9.938)	0	0	0
2013/11/15	R208	06/02/2014	6.76	Put	Bond Future	5,541.5400	5.5415	4,987.5900	4.9876	(9.996)	0	0	0
2013/11/15	R208	06/02/2014	6.74	Call	Bond Future	242.6000	0.2426	320.4100	0.3204	32.073	0	0	0
2013/11/15	R208	06/02/2014	6.75	Call	Bond Future	248.7100	0.2487	328.1200	0.3281	31.929	0	0	0
2013/11/15	R208	06/02/2014	6.76	Call	Bond Future	255.2400	0.2552	336.3100	0.3363	31.762	0	0	0
2013/11/15	R208	08/05/2014	6.31	Call	Bond Future	279.8000	0.2798	347.4100	0.3474	24.164	0	0	0
2013/11/15	R208	08/05/2014			Bond Future	7.8503	95.0155	7.7238	95.6578	(1.612)	0.0000	0.0000	0
2013/11/15	R208	08/05/2014	6.29	Call	Bond Future	269.8700	0.2699	335.4800	0.3355	24.312	0	0	0
2013/11/15	R208	08/05/2014	6.31	Put	Bond Future	8,473.9300	8.4739	7,899.2800	7.8993	(6.781)	0	0	0

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2013/11/15	R208	08/05/2014	6.30	Put	Bond Future	8,524.9200		8.5249	7,949.2600	7.9493	(6.753)	0	0	0
2013/11/15	R208	08/05/2014	6.29	Put	Bond Future	8,576.0000		8.5760	7,999.3500	7.9993	(6.724)	0	0	0
2013/11/15	R208	08/05/2014	6.30	Call	Bond Future	274.8000		0.2748	341.4000	0.3414	24.236	0	0	0
2013/11/15	R208	07/08/2014	8.28	Call	Bond Future	3,804.3500		3.8044	4,199.6600	4.1997	10.391	0	0	0
2013/11/15	R208	07/08/2014			Bond Future	7.9547		96.3404	7.8221	96.9908	(1.666)	0.0000	0.0000	0
2013/11/15	R208	07/08/2014	7.80	Call	Bond Future	2,574.6100		2.5746	2,888.9200	2.8889	12.208	0	0	0
2013/11/15	R208	07/08/2014	7.79	Put	Bond Future	3,360.7900		3.3608	3,022.9100	3.0229	(10.054)	0	0	0
2013/11/15	R208	07/08/2014	7.81	Put	Bond Future	3,307.8700		3.3079	2,973.4600	2.9735	(10.110)	0	0	0
2013/11/15	R208	07/08/2014	7.80	Put	Bond Future	3,334.2500		3.3343	2,998.1100	2.9981	(10.081)	0	0	0
2013/11/15	R208	07/08/2014	8.28	Put	Bond Future	2,230.9100		2.2309	1,975.7700	1.9758	(11.437)	0	0	630
2013/11/15	R208	07/08/2014	7.81	Call	Bond Future	2,597.5600		2.5976	2,913.6000	2.9136	12.167	0	0	0
2013/11/15	R208	07/08/2014	7.79	Call	Bond Future	2,551.7800		2.5518	2,864.3500	2.8644	12.249	0	0	0
2013/11/15	R208	06/11/2014	7.46	Call	Bond Future	2,091.8900		2.0919	2,348.7200	2.3487	12.277	0	0	0
2013/11/15	R208	06/11/2014			Bond Future	8.0721		94.2704	7.9326	94.9316	(1.729)	0.0000	0.0000	0
2013/11/15	R208	06/11/2014	7.44	Call	Bond Future	2,055.9500		2.0559	2,309.8200	2.3098	12.348	0	0	0
2013/11/15	R208	06/11/2014	7.45	Call	Bond Future	2,073.8700		2.0739	2,329.2200	2.3292	12.313	0	0	0
2013/11/15	R208	06/11/2014	8.50	Put	Bond Future	2,477.8000		2.4778	2,225.3800	2.2254	(10.187)	0	0	1,520
2013/11/15	R208	06/11/2014	7.44	Put	Bond Future	5,096.6300		5.0966	4,689.3300	4.6893	(7.992)	0	0	0
2013/11/15	R208	06/11/2014	7.46	Put	Bond Future	5,034.5300		5.0345	4,630.1900	4.6302	(8.031)	0	0	0
2013/11/15	R208	06/11/2014	8.50	Call	Bond Future	4,469.5600		4.4696	4,878.3100	4.8783	9.145	0	0	0
2013/11/15	R208	06/11/2014	7.45	Put	Bond Future	5,065.5200		5.0655	4,659.7000	4.6597	(8.011)	0	0	0
2013/11/15	R209	06/02/2014	8.56	Call	Bond Future	1,293.4200		1.2934	1,586.2600	1.5863	22.641	0	0	0
2013/11/15	R209	06/02/2014			Bond Future	9.0687		75.5714	8.9444	76.5072	(1.370)	0.0000	0.0000	23,202
2013/11/15	R209	06/02/2014	8.54	Call	Bond Future	1,248.3200		1.2483	1,533.7400	1.5337	22.864	0	0	0
2013/11/15	R209	06/02/2014	8.55	Call	Bond Future	1,270.7400		1.2707	1,559.8600	1.5599	22.752	0	0	0
2013/11/15	R209	06/02/2014	8.54	Put	Bond Future	5,362.9300		5.3629	4,712.5300	4.7125	(12.128)	0	0	0
2013/11/15	R209	06/02/2014	8.56	Put	Bond Future	5,245.9100		5.2459	4,602.9300	4.6029	(12.257)	0	0	0
2013/11/15	R209	06/02/2014	8.55	Put	Bond Future	5,304.2200		5.3042	4,657.5200	4.6575	(12.192)	0	0	0
2013/11/15	R209	08/05/2014			Bond Future	9.1608		73.4225	9.0330	74.3698	(1.395)	0.0000	0.0000	0
2013/11/15	R209	08/05/2014	7.85	Call	Bond Future	896.5600		0.8966	1,067.4200	1.0674	19.057	0	0	0
2013/11/15	R209	08/05/2014	7.86	Call	Bond Future	909.6100		0.9096	1,082.4500	1.0825	19.002	0	0	0
2013/11/15	R209	08/05/2014	7.84	Call	Bond Future	883.6400		0.8836	1,052.5500	1.0525	19.115	0	0	0
2013/11/15	R209	08/05/2014	7.85	Put	Bond Future	11,595.4200		11.5954	10,819.0100	10.8190	(6.696)	0	0	0
2013/11/15	R209	08/05/2014	7.84	Put	Bond Future	11,673.1600		11.6732	10,894.8000	10.8948	(6.668)	0	0	0
2013/11/15	R209	08/05/2014	7.86	Put	Bond Future	11,517.9500		11.5180	10,743.5200	10.7435	(6.724)	0	0	0
2013/11/15	R209	07/08/2014	9.04	Put	Bond Future	5,756.8900		5.7569	5,267.2400	5.2672	(8.505)	0	0	0
2013/11/15	R209	07/08/2014			Bond Future	9.2474		74.4465	9.1159	75.4064	(1.422)	0.0000	0.0000	0
2013/11/15	R209	07/08/2014	9.06	Put	Bond Future	5,673.1400		5.6731	5,188.0700	5.1881	(8.550)	0	0	0
2013/11/15	R209	07/08/2014	9.05	Put	Bond Future	5,714.8900		5.7149	5,227.5400	5.2275	(8.528)	0	0	0
2013/11/15	R209	07/08/2014	9.05	Call	Bond Future	4,266.6500		4.2667	4,739.2400	4.7392	11.076	0	0	0
2013/11/15	R209	07/08/2014	9.06	Call	Bond Future	4,299.3600		4.2994	4,774.2300	4.7742	11.045	0	0	0
2013/11/15	R209	07/08/2014	9.04	Call	Bond Future	4,234.0700		4.2341	4,704.3600	4.7044	11.107	0	0	0
2013/11/15	R209	06/11/2014			Bond Future	9.3394		72.3266	9.2037	73.3011	(1.452)	0.0000	0.0000	0
2013/11/15	R209	06/11/2014	8.99	Put	Bond Future	7,076.4800		7.0765	6,563.3000	6.5633	(7.252)	0	0	0
2013/11/15	R209	06/11/2014	9.01	Put	Bond Future	6,988.4100		6.9884	6,479.2700	6.4793	(7.285)	0	0	0
2013/11/15	R209	06/11/2014	9.00	Put	Bond Future	7,032.3400		7.0323	6,521.1800	6.5212	(7.269)	0	0	0
2013/11/15	R209	06/11/2014	8.99	Call	Bond Future	4,524.1400		4.5241	4,985.4400	4.9854	10.196	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/15	R209	06/11/2014	9.00	Call	Bond Future	4,555.0000	4.5550	5,018.3200	5.0183	10.172	0	0	0
2013/11/15	R209	06/11/2014	9.01	Call	Bond Future	4,585.9600	4.5860	5,051.3000	5.0513	10.147	0	0	0
2013/11/15	R210	06/02/2014	161.51	Put	Bond Future	1,702.3700	1.7024	545.8500	0.5459	(67.936)	0	0	0
2013/11/15	R210	06/02/2014			Bond Future	159.8076	159.8076	160.9642	160.9642	0.724	0.0000	0.0000	1,319
2013/11/15	R210	06/02/2014	161.50	Put	Bond Future	1,692.3700	1.6924	535.8500	0.5359	(68.337)	0	0	0
2013/11/15	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R210	06/02/2014	161.49	Put	Bond Future	1,682.3700	1.6824	525.8500	0.5259	(68.743)	0	0	0
2013/11/15	R211	06/02/2014	129.00	Call	Bond Future	2.9600	0.0030	0.0000	0.0000	(100.000)	0	0	0
2013/11/15	R211	06/02/2014			Bond Future	129.0030	129.0030	128.9977	128.9977	(0.004)	0.0000	0.0000	522
2013/11/15	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R211	06/02/2014	129.01	Put	Bond Future	7.0400	0.0070	12.3200	0.0123	75.000	0	0	0
2013/11/15	R211	06/02/2014	128.99	Call	Bond Future	12.9600	0.0130	7.6800	0.0077	(40.741)	0	0	0
2013/11/15	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	2.3200	0.0023	100.000	0	0	0
2013/11/15	R212	06/02/2014			Bond Future	131.1672	131.1672	131.6539	131.6539	0.371	0.0000	0.0000	21,791
2013/11/15	R212	06/02/2014	132.99	Put	Bond Future	1,822.7600	1.8228	1,336.1200	1.3361	(26.698)	0	0	0
2013/11/15	R212	06/02/2014	133.01	Put	Bond Future	1,842.7600	1.8428	1,356.1200	1.3561	(26.408)	0	0	0
2013/11/15	R212	06/02/2014	133.00	Put	Bond Future	1,832.7600	1.8328	1,346.1200	1.3461	(26.552)	0	0	0
2013/11/15	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R213	06/02/2014			Bond Future	8.9111	86.5706	8.7865	87.5269	(1.398)	0.0000	0.0000	21,021
2013/11/15	R213	06/02/2014	8.29	Put	Bond Future	5,983.3200	5.9833	5,282.1200	5.2821	(11.719)	0	0	0
2013/11/15	R213	06/02/2014	8.31	Put	Bond Future	5,858.4000	5.8584	5,164.4000	5.1644	(11.846)	0	0	0
2013/11/15	R213	06/02/2014	8.29	Call	Bond Future	1,053.2000	1.0532	1,308.2600	1.3083	24.218	0	0	0
2013/11/15	R213	06/02/2014	8.30	Put	Bond Future	5,920.6700	5.9207	5,223.0600	5.2231	(11.783)	0	0	0
2013/11/15	R213	06/02/2014	8.30	Call	Bond Future	1,073.2300	1.0732	1,331.8800	1.3319	24.100	0	0	0
2013/11/15	R213	06/02/2014	8.31	Call	Bond Future	1,093.5300	1.0935	1,355.7900	1.3558	23.983	0	0	0
2013/11/15	R213	08/05/2014	7.65	Put	Bond Future	11,998.9800	11.9990	11,197.8000	11.1978	(6.677)	0	0	0
2013/11/15	R213	08/05/2014			Bond Future	9.0077	84.1737	8.8794	85.1416	(1.424)	0.0000	0.0000	0
2013/11/15	R213	08/05/2014	7.64	Put	Bond Future	12,076.2300	12.0762	11,273.1400	11.2731	(6.650)	0	0	0
2013/11/15	R213	08/05/2014	7.66	Put	Bond Future	11,921.9800	11.9220	11,122.7200	11.1227	(6.704)	0	0	0
2013/11/15	R213	08/05/2014	7.65	Call	Bond Future	870.1700	0.8702	1,036.8800	1.0369	19.158	0	0	0
2013/11/15	R213	08/05/2014	7.64	Call	Bond Future	857.7200	0.8577	1,022.5200	1.0225	19.214	0	0	0
2013/11/15	R213	08/05/2014	7.66	Call	Bond Future	882.7500	0.8828	1,051.3800	1.0514	19.103	0	0	0
2013/11/15	R213	07/08/2014	8.86	Call	Bond Future	4,261.6800	4.2617	4,731.8700	4.7319	11.033	0	0	0
2013/11/15	R213	07/08/2014			Bond Future	9.0997	85.3473	8.9675	86.3280	(1.453)	0.0000	0.0000	0
2013/11/15	R213	07/08/2014	8.84	Call	Bond Future	4,196.6200	4.1966	4,662.1900	4.6622	11.094	0	0	0
2013/11/15	R213	07/08/2014	8.85	Call	Bond Future	4,229.0800	4.2291	4,696.9600	4.6970	11.063	0	0	0
2013/11/15	R213	07/08/2014	8.84	Put	Bond Future	6,138.7300	6.1387	5,623.6500	5.6237	(8.391)	0	0	0
2013/11/15	R213	07/08/2014	8.86	Put	Bond Future	6,051.8600	6.0519	5,541.4000	5.5414	(8.435)	0	0	0
2013/11/15	R213	07/08/2014	8.85	Put	Bond Future	6,095.1800	6.0952	5,582.4100	5.5824	(8.413)	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
2013/11/15	R213	06/11/2014	8.84	Call	Bond Future	4,620.7400	4.6207	5,086.8500	5.0869	10.087	0	0	0
2013/11/15	R213	06/11/2014	8.85	Put	Bond Future	7,233.1000	7.2331	6,705.4900	6.7055	(7.294)	0	0	0
2013/11/15	R213	06/11/2014			Bond Future	9.1993	82.9842	9.0627	83.9800	(1.485)	0.0000	0.0000	0
2013/11/15	R213	06/11/2014	8.85	Call	Bond Future	4,651.9400	4.6519	5,120.0800	5.1201	10.063	0	0	0
2013/11/15	R213	06/11/2014	8.86	Call	Bond Future	4,683.2500	4.6832	5,153.4100	5.1534	10.039	0	0	0
2013/11/15	R213	06/11/2014	8.84	Put	Bond Future	7,277.5100	7.2775	6,747.8700	6.7479	(7.278)	0	0	0
2013/11/15	R213	06/11/2014	8.86	Put	Bond Future	7,188.8900	7.1889	6,663.3000	6.6633	(7.311)	0	0	0
2013/11/15	R214	06/02/2014			Bond Future	9.2163	76.0421	9.0971	76.9642	(1.294)	0.0000	0.0000	2,927
2013/11/15	R214	06/02/2014	8.99	Put	Bond Future	3,976.8400	3.9768	3,452.6600	3.4527	(13.181)	0	0	0
2013/11/15	R214	06/02/2014	9.01	Put	Bond Future	3,881.7200	3.8817	3,365.1500	3.3651	(13.308)	0	0	0
2013/11/15	R214	06/02/2014	8.99	Call	Bond Future	2,210.4100	2.2104	2,608.2500	2.6082	17.998	0	0	0
2013/11/15	R214	06/02/2014	9.00	Put	Bond Future	3,929.0800	3.9291	3,408.7000	3.4087	(13.244)	0	0	0
2013/11/15	R214	06/02/2014	9.00	Call	Bond Future	2,242.2100	2.2422	2,643.8500	2.6438	17.913	0	0	0
2013/11/15	R214	06/02/2014	9.01	Call	Bond Future	2,274.2600	2.2743	2,679.7100	2.6797	17.828	0	0	0
2013/11/15	R214	08/05/2014			Bond Future	9.3076	73.7591	9.1849	74.6925	(1.318)	0.0000	0.0000	0
2013/11/15	R214	08/05/2014	9.00	Call	Bond Future	3,249.7200	3.2497	3,665.9100	3.6659	12.807	0	0	0
2013/11/15	R214	08/05/2014	8.99	Put	Bond Future	5,675.5100	5.6755	5,155.6700	5.1557	(9.159)	0	0	0
2013/11/15	R214	08/05/2014	9.01	Put	Bond Future	5,579.9200	5.5799	5,065.4300	5.0654	(9.220)	0	0	0
2013/11/15	R214	08/05/2014	9.00	Put	Bond Future	5,627.5600	5.6276	5,110.4000	5.1104	(9.190)	0	0	0
2013/11/15	R214	08/05/2014	9.01	Call	Bond Future	3,281.4300	3.2814	3,700.2900	3.7003	12.765	0	0	0
2013/11/15	R214	08/05/2014	8.99	Call	Bond Future	3,218.1900	3.2182	3,631.7000	3.6317	12.849	0	0	0
2013/11/15	R248	06/02/2014	9.11	Put	Bond Future	1,626.6800	1.6267	495.1500	0.4952	(69.561)	0	0	0
2013/11/15	R248	06/02/2014			Bond Future	9.2736	98.5677	9.1593	99.6992	(1.233)	0.0000	0.0000	10,220
2013/11/15	R248	06/02/2014	9.10	Put	Bond Future	1,727.7600	1.7278	596.2300	0.5962	(65.491)	0	0	0
2013/11/15	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R248	06/02/2014	9.09	Put	Bond Future	1,829.0300	1.8290	697.5000	0.6975	(61.865)	0	0	0
2013/11/15	R248	08/05/2014	9.04	Put	Bond Future	3,245.5800	3.2456	2,100.2400	2.1002	(35.289)	0	0	0
2013/11/15	R248	08/05/2014			Bond Future	9.3673	95.4443	9.2495	96.5897	(1.257)	0.0000	0.0000	0
2013/11/15	R248	08/05/2014	9.06	Put	Bond Future	3,041.5100	3.0415	1,896.1700	1.8962	(37.657)	0	0	0
2013/11/15	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R248	08/05/2014	9.05	Put	Bond Future	3,143.4500	3.1435	1,998.1100	1.9981	(36.436)	0	0	0
2013/11/15	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/15	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

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