



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 19/11/2013 to 19/11/2013

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
2013/11/19	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	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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2013/11/19	2025	06/02/2014			Bond Future	110.9247	110.9247	110.9242	110.9242	0.000	0.0000	0.0000	0
2013/11/19	2025	06/02/2014	110.99	Put	Bond Future	65.3100	0.0653	65.7500	0.0658	0.674	0	0	0
2013/11/19	2025	06/02/2014	111.01	Put	Bond Future	85.3100	0.0853	85.7500	0.0857	0.516	0	0	0
2013/11/19	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2025	06/02/2014	111.00	Put	Bond Future	75.3100	0.0753	75.7500	0.0758	0.584	0	0	0
2013/11/19	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2037	06/02/2014			Bond Future	9.1006	94.5076	9.1613	93.9566	0.667	0.0000	0.0000	1,652
2013/11/19	2037	06/02/2014	9.38	Call	Bond Future	2,494.0300	2.4940	1,943.0000	1.9430	(22.094)	0	0	0
2013/11/19	2037	06/02/2014	9.39	Call	Bond Future	2,581.3200	2.5813	2,030.2900	2.0303	(21.347)	0	0	0
2013/11/19	2037	06/02/2014	9.37	Call	Bond Future	2,406.6000	2.4066	1,855.5700	1.8556	(22.897)	0	0	0
2013/11/19	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2037	08/05/2014			Bond Future	9.1997	95.7511	9.2623	95.1934	0.680	0.0000	0.0000	0
2013/11/19	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2037	08/05/2014	9.38	Call	Bond Future	1,592.5900	1.5926	1,034.8600	1.0349	(35.020)	0	0	0
2013/11/19	2037	08/05/2014	9.39	Call	Bond Future	1,679.6500	1.6797	1,121.9200	1.1219	(33.205)	0	0	0
2013/11/19	2037	08/05/2014	9.37	Call	Bond Future	1,505.3900	1.5054	947.6600	0.9477	(37.049)	0	0	0
2013/11/19	2037	07/08/2014	9.06	Put	Bond Future	2,109.6100	2.1096	2,676.9800	2.6770	26.895	0	0	0
2013/11/19	2037	07/08/2014			Bond Future	9.2954	92.8251	9.3602	92.2577	0.697	0.0000	0.0000	0
2013/11/19	2037	07/08/2014	9.05	Put	Bond Future	2,200.9100	2.2009	2,768.2800	2.7683	25.779	0	0	0
2013/11/19	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2037	07/08/2014	9.04	Put	Bond Future	2,292.3500	2.2924	2,859.7200	2.8597	24.751	0	0	0
2013/11/19	2038	06/02/2014	107.00	Call	Bond Future	44.1900	0.0442	45.1700	0.0452	2.218	0	0	0
2013/11/19	2038	06/02/2014			Bond Future	107.0442	107.0442	107.0452	107.0452	0.001	0.0000	0.0000	24
2013/11/19	2038	06/02/2014	107.01	Call	Bond Future	34.1900	0.0342	35.1700	0.0352	2.866	0	0	0
2013/11/19	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2038	06/02/2014	106.99	Call	Bond Future	54.1900	0.0542	55.1700	0.0552	1.808	0	0	0
2013/11/19	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2050	06/02/2014			Bond Future	111.4601	111.4601	111.4615	111.4615	0.001	0.0000	0.0000	472
2013/11/19	2050	06/02/2014	110.00	Call	Bond Future	1,460.1400	1.4601	1,461.4800	1.4615	0.092	0	0	0
2013/11/19	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	2050	06/02/2014	110.01	Call	Bond Future	1,450.1400	1.4501	1,451.4800	1.4515	0.092	0	0	0
2013/11/19	2050	06/02/2014	109.99	Call	Bond Future	1,470.1400	1.4701	1,471.4800	1.4715	0.091	0	0	0
2013/11/19	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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2013/11/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	AL37	06/02/2014			Index Future	415.7190	415.7190	415.3330	415.3330	(0.093)	0.0000	0.0000	0
2013/11/19	AL37	08/05/2014			Index Future	421.1890	421.1890	420.8010	420.8010	(0.092)	0.0000	0.0000	0
2013/11/19	AL7T	06/02/2014			Index Future	490.8220	490.8220	489.6310	489.6310	(0.243)	0.0000	0.0000	1
2013/11/19	AL7T	08/05/2014			Index Future	497.2810	497.2810	496.0780	496.0780	(0.242)	0.0000	0.0000	0
2013/11/19	ALBI	06/02/2014			Index Future	441.3160	441.3160	440.0590	440.0590	(0.285)	0.0000	0.0000	790
2013/11/19	ALBI	08/05/2014			Index Future	447.1230	447.1230	445.8530	445.8530	(0.284)	0.0000	0.0000	85
2013/11/19	ALBI	07/08/2014			Index Future	453.3370	453.3370	452.0400	452.0400	(0.286)	0.0000	0.0000	0
2013/11/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	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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2013/11/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/19	EL28	06/02/2014			Bond Future	113.0536	113.0536	113.0550	113.0550	0.001	0.0000	0.0000	0
2013/11/19	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	EL28	06/02/2014	111.01	Call	Bond Future	2,043.6300	2.0436	2,044.9600	2.0450	0.065	0	0	0
2013/11/19	EL28	06/02/2014	110.99	Call	Bond Future	2,063.6300	2.0636	2,064.9600	2.0650	0.064	0	0	0
2013/11/19	EL28	06/02/2014	111.00	Call	Bond Future	2,053.6300	2.0536	2,054.9600	2.0550	0.065	0	0	0
2013/11/19	ES33	06/02/2014	9.54	Put	Bond Future	757.8600	0.7579	1,207.0600	1.2071	59.272	0	0	0
2013/11/19	ES33	06/02/2014			Bond Future	9.6410	84.3783	9.7015	83.9291	0.628	0.0000	0.0000	6,292
2013/11/19	ES33	06/02/2014	9.56	Put	Bond Future	606.9100	0.6069	1,056.1100	1.0561	74.014	0	0	0
2013/11/19	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	ES33	06/02/2014	9.55	Put	Bond Future	682.3300	0.6823	1,131.5300	1.1315	65.833	0	0	0
2013/11/19	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	ES33	08/05/2014	9.55	Put	Bond Future	1,544.3900	1.5444	1,998.9700	1.9990	29.434	0	0	0
2013/11/19	ES33	08/05/2014			Bond Future	9.7583	81.7065	9.8208	81.2519	0.640	0.0000	0.0000	0
2013/11/19	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	ES33	08/05/2014	9.54	Put	Bond Future	1,619.6800	1.6197	2,074.2600	2.0743	28.066	0	0	0
2013/11/19	ES33	08/05/2014	9.56	Put	Bond Future	1,469.2000	1.4692	1,923.7800	1.9238	30.941	0	0	0

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2013/11/19	GOVI	06/02/2014	439.99	Call	GOVI	8,100.0000	0.8100	0.0000	0.0000	(100.000)	0	0	0
2013/11/19	GOVI	06/02/2014			GOVI	440.8000	440.8000	439.6180	439.6180	(0.268)	0.0000	0.0000	371
2013/11/19	GOVI	06/02/2014	440.00	Call	GOVI	8,000.0000	0.8000	0.0000	0.0000	(100.000)	0	0	0
2013/11/19	GOVI	06/02/2014	440.01	Call	GOVI	7,900.0000	0.7900	0.0000	0.0000	(100.000)	0	0	0
2013/11/19	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	3,720.0000	0.3720	100.000	0	0	0
2013/11/19	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	3,920.0000	0.3920	100.000	0	0	0
2013/11/19	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	3,820.0000	0.3820	100.000	0	0	0
2013/11/19	GOVI	08/05/2014	442.00	Call	GOVI	46,010.0000	4.6010	34,060.0000	3.4060	(25.973)	0	0	0
2013/11/19	GOVI	08/05/2014			GOVI	446.6010	446.6010	445.4060	445.4060	(0.268)	0.0000	0.0000	0
2013/11/19	GOVI	08/05/2014	442.01	Call	GOVI	45,910.0000	4.5910	33,960.0000	3.3960	(26.029)	0	0	0
2013/11/19	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	GOVI	08/05/2014	441.99	Call	GOVI	46,110.0000	4.6110	34,160.0000	3.4160	(25.916)	0	0	0
2013/11/19	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	GOVI	07/08/2014			GOVI	452.8070	452.8070	451.5870	451.5870	(0.269)	0.0000	0.0000	0
2013/11/19	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	GOVI	07/08/2014	459.99	Put	GOVI	71,830.0000	7.1830	84,030.0000	8.4030	16.985	0	0	0
2013/11/19	GOVI	07/08/2014	460.01	Put	GOVI	72,030.0000	7.2030	84,230.0000	8.4230	16.937	0	0	0
2013/11/19	GOVI	07/08/2014	460.00	Put	GOVI	71,930.0000	7.1930	84,130.0000	8.4130	16.961	0	0	0
2013/11/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/19	IGOV	06/02/2014			Index Future	201.0540	201.0540	201.0070	201.0070	(0.023)	0.0000	0.0000	1,328
2013/11/19	IGOV	08/05/2014			Index Future	203.7240	203.7240	203.6770	203.6770	(0.023)	0.0000	0.0000	7
2013/11/19	ILBI	06/02/2014			Index Future	543.9260	543.9260	544.4400	544.4400	0.094	0.0000	0.0000	190
2013/11/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/11/19	JBAF	20/11/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	100
2013/11/19	JBAF	18/12/2013			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	1,500
2013/11/19	JBAF	15/01/2014			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	1,000
2013/11/19	JBAF	19/02/2014			Jibar Tradeable Future	5.2500	94.7500	5.2500	94.7500	0.000	0.0000	0.0000	0
2013/11/19	JBAF	19/03/2014			Jibar Tradeable Future	5.2600	94.7400	5.2600	94.7400	0.000	0.0000	0.0000	400
2013/11/19	JBAF	16/04/2014			Jibar Tradeable Future	5.3400	94.6600	5.3400	94.6600	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/19	JBAF	18/06/2014			Jibar Tradeable Future	5.5800	94.4200	5.5800	94.4200	0.000	0.0000	0.0000	4,000
2013/11/19	JBAF	17/09/2014			Jibar Tradeable Future	5.9400	94.0600	5.9400	94.0600	0.000	0.0000	0.0000	1,000
2013/11/19	JBAF	17/12/2014			Jibar Tradeable Future	6.2400	93.7600	6.2500	93.7500	0.160	0.0000	0.0000	0
2013/11/19	JBAF	18/03/2015			Jibar Tradeable Future	6.5500	93.4500	6.5700	93.4300	0.305	0.0000	0.0000	150
2013/11/19	JBAF	17/06/2015			Jibar Tradeable Future	6.8600	93.1400	6.8700	93.1300	0.146	0.0000	0.0000	2,200
2013/11/19	JBAF	16/09/2015			Jibar Tradeable Future	7.1500	92.8500	7.1600	92.8400	0.140	0.0000	0.0000	0
2013/11/19	R023	06/02/2014			Bond Future	7.8597	102.8041	7.9053	102.5143	0.581	0.0000	0.0000	11,259
2013/11/19	R023	06/02/2014	7.84	Put	Bond Future	125.1500	0.1252	414.8700	0.4149	231.498	0	0	0
2013/11/19	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	287.5500	0.2875	100.000	0	0	0
2013/11/19	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R023	06/02/2014	7.85	Put	Bond Future	61.4700	0.0615	351.1900	0.3512	471.319	0	0	0
2013/11/19	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R023	06/02/2014	7.86	Call	Bond Future	2.1700	0.0022	0.0000	0.0000	(100.000)	0	0	0
2013/11/19	R023	08/05/2014			Bond Future	7.9583	100.2402	8.0057	99.9473	0.595	0.0000	0.0000	0
2013/11/19	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R023	08/05/2014	7.59	Put	Bond Future	2,314.4500	2.3144	2,607.3500	2.6074	12.655	0	0	0
2013/11/19	R023	08/05/2014	7.61	Put	Bond Future	2,187.0000	2.1870	2,479.9000	2.4799	13.393	0	0	0
2013/11/19	R023	08/05/2014	7.60	Put	Bond Future	2,250.7000	2.2507	2,543.6000	2.5436	13.014	0	0	0
2013/11/19	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R157	06/02/2014	5.64	Call	Bond Future	195.5500	0.1955	176.4300	0.1764	(9.778)	0	0	0
2013/11/19	R157	06/02/2014	5.65	Put	Bond Future	895.5000	0.8955	939.4200	0.9394	4.905	0	0	0
2013/11/19	R157	06/02/2014			Bond Future	6.0811	116.6152	6.1206	116.5518	0.649	0.0000	0.0000	32,109
2013/11/19	R157	06/02/2014	5.65	Call	Bond Future	200.1500	0.2002	180.7100	0.1807	(9.713)	0	0	0
2013/11/19	R157	06/02/2014	5.66	Call	Bond Future	204.8200	0.2048	185.0600	0.1851	(9.647)	0	0	0
2013/11/19	R157	06/02/2014	5.64	Put	Bond Future	907.1000	0.9071	951.3400	0.9513	4.877	0	0	0
2013/11/19	R157	06/02/2014	5.66	Put	Bond Future	883.9800	0.8840	927.5800	0.9276	4.932	0	0	0
2013/11/19	R157	08/05/2014	5.20	Call	Bond Future	158.4600	0.1585	145.7800	0.1458	(8.002)	0	0	0
2013/11/19	R157	08/05/2014			Bond Future	6.2354	111.3419	6.2824	111.2784	0.754	0.0000	0.0000	0
2013/11/19	R157	08/05/2014	5.21	Call	Bond Future	160.9900	0.1610	148.1500	0.1481	(7.976)	0	0	0
2013/11/19	R157	08/05/2014	5.19	Call	Bond Future	155.9600	0.1560	143.4400	0.1434	(8.028)	0	0	0
2013/11/19	R157	08/05/2014	5.20	Put	Bond Future	1,570.3600	1.5704	1,621.1800	1.6212	3.236	0	0	0
2013/11/19	R157	08/05/2014	5.19	Put	Bond Future	1,581.6200	1.5816	1,632.6000	1.6326	3.223	0	0	0
2013/11/19	R157	08/05/2014	5.21	Put	Bond Future	1,559.1300	1.5591	1,609.7900	1.6098	3.249	0	0	0
2013/11/19	R157	07/08/2014	6.76	Put	Bond Future	503.2300	0.5032	529.1600	0.5292	5.153	0	0	0
2013/11/19	R157	07/08/2014			Bond Future	6.3756	112.8912	6.4362	112.8246	0.951	0.0000	0.0000	0
2013/11/19	R157	07/08/2014	6.75	Put	Bond Future	507.3200	0.5073	533.4100	0.5334	5.143	0	0	0
2013/11/19	R157	07/08/2014	6.74	Call	Bond Future	911.0700	0.9111	870.7100	0.8707	(4.430)	0	0	0
2013/11/19	R157	07/08/2014	6.75	Call	Bond Future	917.5000	0.9175	876.9800	0.8770	(4.416)	0	0	0
2013/11/19	R157	07/08/2014	6.76	Call	Bond Future	924.3300	0.9243	883.6500	0.8836	(4.401)	0	0	0
2013/11/19	R157	07/08/2014	6.74	Put	Bond Future	511.8100	0.5118	538.0600	0.5381	5.129	0	0	0
2013/11/19	R157	06/11/2014	6.19	Put	Bond Future	864.4600	0.8645	904.0900	0.9041	4.584	0	0	0
2013/11/19	R157	06/11/2014			Bond Future	6.6323	107.6408	6.7129	107.5726	1.215	0.0000	0.0000	0
2013/11/19	R157	06/11/2014	6.21	Put	Bond Future	854.4100	0.8544	893.7700	0.8938	4.607	0	0	0
2013/11/19	R157	06/11/2014	6.20	Put	Bond Future	859.4200	0.8594	898.9200	0.8989	4.596	0	0	0
2013/11/19	R157	06/11/2014	6.21	Call	Bond Future	496.1900	0.4962	467.4000	0.4674	(5.802)	0	0	0

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2013/11/19	R157	06/11/2014	6.19	Call	Bond Future	489.2300	0.4892	460.7100	0.4607	(5.830)	0	0	0
2013/11/19	R157	06/11/2014	6.20	Call	Bond Future	492.7000	0.4927	464.0500	0.4641	(5.815)	0	0	0
2013/11/19	R186	06/02/2014	8.75	Put	Bond Future	1,076.8300	1.0768	1,195.1900	1.1952	10.992	0	0	250
2013/11/19	R186	06/02/2014			Bond Future	8.1637	119.8677	8.2246	119.3293	0.746	0.0000	0.0000	55,933
2013/11/19	R186	06/02/2014	7.75	Call	Bond Future	1,448.0800	1.4481	1,268.8500	1.2689	(12.377)	0	0	0
2013/11/19	R186	06/02/2014	7.74	Put	Bond Future	5,259.1800	5.2592	5,620.7600	5.6208	6.875	0	0	0
2013/11/19	R186	06/02/2014	7.76	Put	Bond Future	5,130.4000	5.1304	5,487.0600	5.4871	6.952	0	0	0
2013/11/19	R186	06/02/2014	7.75	Put	Bond Future	5,194.5600	5.1946	5,553.6800	5.5537	6.913	0	0	0
2013/11/19	R186	06/02/2014	8.75	Call	Bond Future	6,117.5900	6.1176	5,697.6000	5.6976	(6.865)	0	0	0
2013/11/19	R186	06/02/2014	7.76	Call	Bond Future	1,476.4300	1.4764	1,294.7400	1.2947	(12.306)	0	0	0
2013/11/19	R186	06/02/2014	7.74	Call	Bond Future	1,420.1000	1.4201	1,243.3300	1.2433	(12.448)	0	0	0
2013/11/19	R186	08/05/2014	7.50	Put	Bond Future	8,627.2300	8.6272	9,013.7000	9.0137	4.480	0	0	0
2013/11/19	R186	08/05/2014			Bond Future	8.2607	121.4450	8.3238	120.9002	0.764	0.0000	0.0000	640
2013/11/19	R186	08/05/2014	7.09	Put	Bond Future	11,762.4300	11.7624	12,206.3200	12.2063	3.774	0	0	0
2013/11/19	R186	08/05/2014	7.10	Call	Bond Future	999.2100	0.9992	897.0800	0.8971	(10.221)	0	0	0
2013/11/19	R186	08/05/2014	7.11	Call	Bond Future	1,014.7100	1.0147	911.3300	0.9113	(10.188)	0	0	0
2013/11/19	R186	08/05/2014	8.50	Call	Bond Future	5,432.7500	5.4327	5,102.8000	5.1028	(6.073)	0	0	0
2013/11/19	R186	08/05/2014	7.09	Call	Bond Future	983.9000	0.9839	882.9900	0.8830	(10.256)	0	0	0
2013/11/19	R186	08/05/2014	7.11	Put	Bond Future	11,597.8700	11.5979	12,039.2900	12.0393	3.806	0	0	0
2013/11/19	R186	08/05/2014	7.50	Call	Bond Future	1,773.5200	1.7735	1,615.1900	1.6152	(8.927)	0	0	1,933
2013/11/19	R186	08/05/2014	8.50	Put	Bond Future	3,385.4500	3.3855	3,600.3000	3.6003	6.346	0	0	1,933
2013/11/19	R186	08/05/2014	7.10	Put	Bond Future	11,680.0000	11.6800	12,122.6700	12.1227	3.790	0	0	0
2013/11/19	R186	07/08/2014	8.31	Call	Bond Future	5,068.4100	5.0684	4,779.3100	4.7793	(5.704)	0	0	0
2013/11/19	R186	07/08/2014			Bond Future	8.3508	117.8428	8.4164	117.2881	0.787	0.0000	0.0000	0
2013/11/19	R186	07/08/2014	8.92	Put	Bond Future	3,207.4600	3.2075	3,390.3900	3.3904	5.703	0	0	840
2013/11/19	R186	07/08/2014	8.29	Call	Bond Future	4,986.0800	4.9861	4,699.8700	4.6999	(5.740)	0	0	0
2013/11/19	R186	07/08/2014	8.30	Call	Bond Future	5,027.1600	5.0272	4,739.5000	4.7395	(5.722)	0	0	0
2013/11/19	R186	07/08/2014	8.29	Put	Bond Future	5,502.2300	5.5022	5,770.6700	5.7707	4.879	0	0	0
2013/11/19	R186	07/08/2014	8.92	Call	Bond Future	7,893.2300	7.8932	7,521.5100	7.5215	(4.709)	0	0	0
2013/11/19	R186	07/08/2014	8.31	Put	Bond Future	5,414.2800	5.4143	5,679.8300	5.6798	4.905	0	0	0
2013/11/19	R186	07/08/2014	8.30	Put	Bond Future	5,458.1300	5.4581	5,725.1200	5.7251	4.892	0	0	0
2013/11/19	R186	06/11/2014	8.14	Call	Bond Future	4,817.2100	4.8172	4,555.8200	4.5558	(5.426)	0	0	0
2013/11/19	R186	06/11/2014	8.15	Put	Bond Future	7,343.9900	7.3440	7,644.3900	7.6444	4.090	0	0	0
2013/11/19	R186	06/11/2014			Bond Future	8.4464	119.4690	8.5146	118.9059	0.808	0.0000	0.0000	0
2013/11/19	R186	06/11/2014	9.17	Call	Bond Future	9,324.3900	9.3244	8,941.0900	8.9411	(4.111)	0	0	0
2013/11/19	R186	06/11/2014	8.15	Call	Bond Future	4,853.9600	4.8540	4,591.3000	4.5913	(5.411)	0	0	0
2013/11/19	R186	06/11/2014	8.16	Call	Bond Future	4,890.3900	4.8904	4,626.4600	4.6265	(5.397)	0	0	0
2013/11/19	R186	06/11/2014	9.17	Put	Bond Future	3,544.1700	3.5442	3,723.9300	3.7239	5.072	0	0	2,010
2013/11/19	R186	06/11/2014	8.14	Put	Bond Future	7,392.5500	7.3925	7,694.2200	7.6942	4.081	0	0	0
2013/11/19	R186	06/11/2014	8.16	Put	Bond Future	7,295.2000	7.2952	7,594.3300	7.5943	4.100	0	0	0
2013/11/19	R197	06/02/2014			Bond Future	278.0044	278.0044	277.7757	277.7757	(0.082)	0.0000	0.0000	2,049
2013/11/19	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R197	06/02/2014	279.99	Put	Bond Future	1,985.6100	1.9856	2,214.2800	2.2143	11.516	0	0	0
2013/11/19	R197	06/02/2014	280.01	Put	Bond Future	2,005.6100	2.0056	2,234.2800	2.2343	11.402	0	0	0
2013/11/19	R197	06/02/2014	280.00	Put	Bond Future	1,995.6100	1.9956	2,224.2800	2.2243	11.459	0	0	0
2013/11/19	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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2013/11/19	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R201	06/02/2014	5.24	Put	Bond Future	19.5400	0.0195	16.5700	0.0166	(15.200)	0	0	0
2013/11/19	R201	06/02/2014			Bond Future	4.2689	104.9731	4.2279	105.0084	(0.961)	0.0000	0.0000	0
2013/11/19	R201	06/02/2014	5.26	Put	Bond Future	18.3500	0.0184	15.5300	0.0155	(15.368)	0	0	0
2013/11/19	R201	06/02/2014	5.24	Call	Bond Future	849.2300	0.8492	881.5600	0.8816	3.807	0	0	0
2013/11/19	R201	06/02/2014	5.25	Put	Bond Future	18.9000	0.0189	16.0100	0.0160	(15.291)	0	0	0
2013/11/19	R201	06/02/2014	5.25	Call	Bond Future	857.0800	0.8571	889.4900	0.8895	3.781	0	0	0
2013/11/19	R201	06/02/2014	5.26	Call	Bond Future	865.0200	0.8650	897.5000	0.8975	3.755	0	0	0
2013/11/19	R201	08/05/2014			Bond Future	3.8320	106.3543	3.7725	106.3908	(1.552)	0.0000	0.0000	0
2013/11/19	R201	08/05/2014	4.75	Call	Bond Future	632.3500	0.6323	661.3200	0.6613	4.581	0	0	0
2013/11/19	R201	08/05/2014	4.76	Call	Bond Future	637.2100	0.6372	666.2800	0.6663	4.562	0	0	0
2013/11/19	R201	08/05/2014	4.74	Call	Bond Future	627.5100	0.6275	656.3900	0.6564	4.602	0	0	0
2013/11/19	R201	08/05/2014	4.76	Put	Bond Future	71.9300	0.0719	64.5800	0.0646	(10.218)	0	0	0
2013/11/19	R201	08/05/2014	4.75	Put	Bond Future	73.1300	0.0731	65.6800	0.0657	(10.187)	0	0	0
2013/11/19	R201	08/05/2014	4.74	Put	Bond Future	74.3500	0.0743	66.8100	0.0668	(10.141)	0	0	0
2013/11/19	R201	07/08/2014	5.31	Put	Bond Future	7.4100	0.0074	6.2400	0.0062	(15.789)	0	0	0
2013/11/19	R201	07/08/2014			Bond Future	2.5616	103.4241	2.4669	103.4590	(3.696)	0.0000	0.0000	0
2013/11/19	R201	07/08/2014	5.30	Put	Bond Future	7.5400	0.0075	6.3500	0.0064	(15.782)	0	0	0
2013/11/19	R201	07/08/2014	5.31	Call	Bond Future	1,008.5000	1.0085	1,042.1700	1.0422	3.339	0	0	0
2013/11/19	R201	07/08/2014	5.29	Call	Bond Future	1,001.5400	1.0015	1,035.1700	1.0352	3.358	0	0	0
2013/11/19	R201	07/08/2014	5.30	Call	Bond Future	1,005.0300	1.0050	1,038.6800	1.0387	3.348	0	0	0
2013/11/19	R201	07/08/2014	5.29	Put	Bond Future	7.6600	0.0077	6.4500	0.0065	(15.796)	0	0	0
2013/11/19	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R202	06/02/2014			Bond Future	209.3417	209.3417	209.3433	209.3433	0.001	0.0000	0.0000	43,449
2013/11/19	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R202	06/02/2014	208.99	Call	Bond Future	351.7300	0.3517	353.2800	0.3533	0.441	0	0	0
2013/11/19	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R202	06/02/2014	209.00	Call	Bond Future	341.7300	0.3417	343.2800	0.3433	0.454	0	0	0
2013/11/19	R202	06/02/2014	209.01	Call	Bond Future	331.7300	0.3317	333.2800	0.3333	0.467	0	0	0
2013/11/19	R203	06/02/2014			Bond Future	6.8827	107.6684	6.8922	107.6378	0.138	0.0000	0.0000	8,517
2013/11/19	R203	06/02/2014	5.95	Put	Bond Future	3,155.9000	3.1559	3,181.1800	3.1812	0.801	0	0	0
2013/11/19	R203	06/02/2014	6.14	Put	Bond Future	2,599.5400	2.5995	2,622.2800	2.6223	0.875	0	0	0
2013/11/19	R203	06/02/2014	6.16	Put	Bond Future	2,543.2600	2.5433	2,565.7000	2.5657	0.882	0	0	0
2013/11/19	R203	06/02/2014	6.84	Put	Bond Future	1,000.1400	1.0001	1,010.2900	1.0103	1.015	0	0	0
2013/11/19	R203	06/02/2014	6.15	Put	Bond Future	2,571.3400	2.5713	2,593.9300	2.5939	0.879	0	0	0
2013/11/19	R203	06/02/2014	5.95	Call	Bond Future	103.0900	0.1031	97.7700	0.0978	(5.161)	0	0	16
2013/11/19	R203	06/02/2014	6.16	Call	Bond Future	187.2800	0.1873	179.1200	0.1791	(4.357)	0	0	0
2013/11/19	R203	06/02/2014	6.84	Call	Bond Future	862.7500	0.8628	842.3000	0.8423	(2.370)	0	0	13
2013/11/19	R203	06/02/2014	6.14	Call	Bond Future	177.4300	0.1774	169.5700	0.1696	(4.430)	0	0	0
2013/11/19	R203	06/02/2014	6.15	Call	Bond Future	182.3000	0.1823	174.2900	0.1743	(4.394)	0	0	0
2013/11/19	R203	08/05/2014	7.40	Put	Bond Future	867.0300	0.8670	874.3000	0.8743	0.838	0	0	0
2013/11/19	R203	08/05/2014	5.76	Call	Bond Future	215.4000	0.2154	209.4100	0.2094	(2.781)	0	0	0
2013/11/19	R203	08/05/2014	6.84	Call	Bond Future	1,102.6800	1.1027	1,085.3700	1.0854	(1.570)	0	0	13
2013/11/19	R203	08/05/2014	5.74	Call	Bond Future	207.7100	0.2077	201.8900	0.2019	(2.802)	0	0	0
2013/11/19	R203	08/05/2014			Bond Future	7.0161	104.9249	7.0262	104.8945	0.144	0.0000	0.0000	0

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2013/11/19	R203	08/05/2014	5.76	Put	Bond Future	4,068.3000		4.0683	4,092.6300	4.0926	0.598	0	0	0
2013/11/19	R203	08/05/2014	6.84	Put	Bond Future	1,632.4800		1.6325	1,645.4900	1.6455	0.797	0	0	0
2013/11/19	R203	08/05/2014	5.75	Put	Bond Future	4,095.8100		4.0958	4,120.2200	4.1202	0.596	0	0	0
2013/11/19	R203	08/05/2014	5.74	Put	Bond Future	4,123.3700		4.1234	4,147.8700	4.1479	0.594	0	0	0
2013/11/19	R203	08/05/2014	7.40	Call	Bond Future	2,010.4600		2.0105	1,987.4100	1.9874	(1.147)	0	0	16
2013/11/19	R203	08/05/2014	5.75	Call	Bond Future	211.5300		0.2115	205.6200	0.2056	(2.794)	0	0	0
2013/11/19	R203	07/08/2014	7.30	Call	Bond Future	1,806.8400		1.8068	1,785.7600	1.7858	(1.167)	0	0	0
2013/11/19	R203	07/08/2014			Bond Future	7.1398		106.3843	7.1516	106.3515	0.165	0.0000	0.0000	0
2013/11/19	R203	07/08/2014	7.31	Call	Bond Future	1,822.4600		1.8225	1,801.3000	1.8013	(1.161)	0	0	0
2013/11/19	R203	07/08/2014	6.84	Put	Bond Future	2,018.4600		2.0185	2,034.5700	2.0346	0.798	0	0	0
2013/11/19	R203	07/08/2014	7.29	Put	Bond Future	1,374.1400		1.3741	1,386.0000	1.3860	0.863	0	0	0
2013/11/19	R203	07/08/2014	7.31	Put	Bond Future	1,349.9500		1.3500	1,361.6300	1.3616	0.865	0	0	0
2013/11/19	R203	07/08/2014	7.30	Put	Bond Future	1,362.0100		1.3620	1,373.7700	1.3738	0.863	0	0	0
2013/11/19	R203	07/08/2014	7.29	Call	Bond Future	1,791.2700		1.7913	1,770.2900	1.7703	(1.171)	0	0	0
2013/11/19	R203	07/08/2014	6.84	Call	Bond Future	1,179.6400		1.1796	1,162.9100	1.1629	(1.418)	0	0	30
2013/11/19	R203	06/11/2014	6.86	Call	Bond Future	1,197.9600		1.1980	1,182.0100	1.1820	(1.331)	0	0	0
2013/11/19	R203	06/11/2014			Bond Future	7.2964		103.6917	7.3097	103.6578	0.181	0.0000	0.0000	0
2013/11/19	R203	06/11/2014	6.84	Call	Bond Future	1,177.1100		1.1771	1,161.3200	1.1613	(1.341)	0	0	0
2013/11/19	R203	06/11/2014	6.85	Call	Bond Future	1,187.5100		1.1875	1,171.6400	1.1716	(1.336)	0	0	0
2013/11/19	R203	06/11/2014	6.84	Put	Bond Future	2,356.6300		2.3566	2,374.7300	2.3747	0.768	0	0	0
2013/11/19	R203	06/11/2014	6.86	Put	Bond Future	2,325.4400		2.3254	2,343.3800	2.3434	0.771	0	0	0
2013/11/19	R203	06/11/2014	6.85	Put	Bond Future	2,341.0100		2.3410	2,359.0300	2.3590	0.770	0	0	0
2013/11/19	R204	06/02/2014	6.39	Call	Bond Future	327.9300		0.3279	307.6300	0.3076	(6.190)	0	0	0
2013/11/19	R204	06/02/2014			Bond Future	7.1280		104.6563	7.1480	104.5735	0.281	0.0000	0.0000	28,279
2013/11/19	R204	06/02/2014	6.40	Call	Bond Future	335.5000		0.3355	314.8600	0.3149	(6.152)	0	0	0
2013/11/19	R204	06/02/2014	6.41	Call	Bond Future	343.2000		0.3432	322.2300	0.3222	(6.110)	0	0	0
2013/11/19	R204	06/02/2014	6.39	Put	Bond Future	3,434.6100		3.4346	3,497.0700	3.4971	1.819	0	0	0
2013/11/19	R204	06/02/2014	6.41	Put	Bond Future	3,364.2000		3.3642	3,425.9900	3.4260	1.837	0	0	0
2013/11/19	R204	06/02/2014	6.40	Put	Bond Future	3,399.3300		3.3993	3,461.4500	3.4614	1.827	0	0	0
2013/11/19	R204	08/05/2014			Bond Future	7.2477		106.0334	7.2689	105.9501	0.293	0.0000	0.0000	0
2013/11/19	R204	08/05/2014	6.05	Call	Bond Future	353.9500		0.3540	338.3200	0.3383	(4.416)	0	0	0
2013/11/19	R204	08/05/2014	6.06	Call	Bond Future	359.9300		0.3599	344.1100	0.3441	(4.395)	0	0	0
2013/11/19	R204	08/05/2014	6.04	Call	Bond Future	348.0400		0.3480	332.6100	0.3326	(4.433)	0	0	0
2013/11/19	R204	08/05/2014	6.05	Put	Bond Future	5,192.9000		5.1929	5,260.5000	5.2605	1.302	0	0	0
2013/11/19	R204	08/05/2014	6.04	Put	Bond Future	5,228.5400		5.2285	5,296.3400	5.2963	1.297	0	0	0
2013/11/19	R204	08/05/2014	6.06	Put	Bond Future	5,157.3400		5.1573	5,224.7500	5.2248	1.307	0	0	0
2013/11/19	R204	07/08/2014			Bond Future	7.3586		103.4766	7.3818	103.3901	0.315	0.0000	0.0000	0
2013/11/19	R204	07/08/2014	7.44	Put	Bond Future	2,138.4100		2.1384	2,174.7500	2.1747	1.699	0	0	0
2013/11/19	R204	07/08/2014	7.46	Put	Bond Future	2,103.6200		2.1036	2,139.5200	2.1395	1.707	0	0	0
2013/11/19	R204	07/08/2014	7.45	Put	Bond Future	2,120.9600		2.1210	2,157.0800	2.1571	1.703	0	0	0
2013/11/19	R204	07/08/2014	7.78	Call	Bond Future	3,157.5100		3.1575	3,100.1700	3.1002	(1.816)	0	0	0
2013/11/19	R204	07/08/2014	7.46	Call	Bond Future	2,480.4200		2.4804	2,429.8900	2.4299	(2.037)	0	0	0
2013/11/19	R204	07/08/2014	7.44	Call	Bond Future	2,441.0000		2.4410	2,390.9100	2.3909	(2.052)	0	0	0
2013/11/19	R204	07/08/2014	7.78	Put	Bond Future	1,602.2100		1.6022	1,631.3000	1.6313	1.816	0	0	530
2013/11/19	R204	07/08/2014	7.45	Call	Bond Future	2,460.6600		2.4607	2,410.3500	2.4103	(2.045)	0	0	0
2013/11/19	R204	06/11/2014	7.99	Put	Bond Future	1,845.0900		1.8451	1,875.4800	1.8755	1.647	0	0	1,270
2013/11/19	R204	06/11/2014			Bond Future	7.4855		104.9045	7.5106	104.8162	0.335	0.0000	0.0000	0

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2013/11/19	R204	06/11/2014	6.99	Put	Bond Future	3,573.3400	3.5733	3,622.5400	3.6225	1.377	0	0	0
2013/11/19	R204	06/11/2014	7.01	Put	Bond Future	3,530.6200	3.5306	3,579.4300	3.5794	1.382	0	0	0
2013/11/19	R204	06/11/2014	6.99	Call	Bond Future	1,809.7200	1.8097	1,770.6700	1.7707	(2.158)	0	0	0
2013/11/19	R204	06/11/2014	7.00	Put	Bond Future	3,551.9400	3.5519	3,600.9400	3.6009	1.380	0	0	0
2013/11/19	R204	06/11/2014	7.99	Call	Bond Future	3,602.8600	3.6029	3,545.0000	3.5450	(1.606)	0	0	0
2013/11/19	R204	06/11/2014	7.00	Call	Bond Future	1,824.2700	1.8243	1,785.0200	1.7850	(2.152)	0	0	0
2013/11/19	R204	06/11/2014	7.01	Call	Bond Future	1,838.9000	1.8389	1,799.4600	1.7995	(2.145)	0	0	0
2013/11/19	R207	06/02/2014			Bond Future	7.4258	99.7018	7.4614	99.5346	0.479	0.0000	0.0000	18,702
2013/11/19	R207	06/02/2014	6.65	Call	Bond Future	358.3000	0.3583	323.8900	0.3239	(9.604)	0	0	0
2013/11/19	R207	06/02/2014	6.64	Put	Bond Future	4,130.1700	4.1302	4,263.5400	4.2635	3.229	0	0	0
2013/11/19	R207	06/02/2014	6.66	Put	Bond Future	4,048.1300	4.0481	4,180.3200	4.1803	3.265	0	0	0
2013/11/19	R207	06/02/2014	6.65	Put	Bond Future	4,089.0600	4.0891	4,221.8400	4.2218	3.247	0	0	0
2013/11/19	R207	06/02/2014	6.66	Call	Bond Future	366.5300	0.3665	331.5300	0.3315	(9.549)	0	0	0
2013/11/19	R207	06/02/2014	6.64	Call	Bond Future	350.2100	0.3502	316.3900	0.3164	(9.657)	0	0	0
2013/11/19	R207	08/05/2014	6.19	Put	Bond Future	6,701.9500	6.7020	6,845.4400	6.8454	2.141	0	0	0
2013/11/19	R207	08/05/2014	6.21	Put	Bond Future	6,616.7500	6.6167	6,759.5600	6.7596	2.158	0	0	0
2013/11/19	R207	08/05/2014			Bond Future	7.5434	101.0136	7.5809	100.8448	0.496	0.0000	0.0000	0
2013/11/19	R207	08/05/2014	6.20	Put	Bond Future	6,659.3000	6.6593	6,802.4500	6.8025	2.150	0	0	0
2013/11/19	R207	08/05/2014	6.20	Call	Bond Future	363.4800	0.3635	337.8100	0.3378	(7.062)	0	0	0
2013/11/19	R207	08/05/2014	6.21	Call	Bond Future	369.5700	0.3696	343.5600	0.3436	(7.038)	0	0	0
2013/11/19	R207	08/05/2014	6.19	Call	Bond Future	357.4700	0.3575	332.1400	0.3321	(7.086)	0	0	0
2013/11/19	R207	07/08/2014	7.69	Call	Bond Future	2,770.2200	2.7702	2,675.4600	2.6755	(3.421)	0	0	0
2013/11/19	R207	07/08/2014	7.70	Put	Bond Future	2,592.1700	2.5922	2,670.0700	2.6701	3.005	0	0	0
2013/11/19	R207	07/08/2014			Bond Future	7.6537	98.7781	7.6937	98.6050	0.523	0.0000	0.0000	0
2013/11/19	R207	07/08/2014	7.70	Call	Bond Future	2,792.3300	2.7923	2,697.1300	2.6971	(3.409)	0	0	0
2013/11/19	R207	07/08/2014	7.71	Call	Bond Future	2,814.5400	2.8145	2,718.9000	2.7189	(3.398)	0	0	0
2013/11/19	R207	07/08/2014	7.69	Put	Bond Future	2,613.2200	2.6132	2,691.5600	2.6916	2.998	0	0	0
2013/11/19	R207	07/08/2014	7.71	Put	Bond Future	2,571.2400	2.5712	2,648.7000	2.6487	3.013	0	0	0
2013/11/19	R207	06/11/2014	7.36	Put	Bond Future	4,089.5200	4.0895	4,186.5100	4.1865	2.372	0	0	0
2013/11/19	R207	06/11/2014			Bond Future	7.7713	100.1412	7.8139	99.9650	0.548	0.0000	0.0000	0
2013/11/19	R207	06/11/2014	7.35	Put	Bond Future	4,114.2400	4.1142	4,211.6000	4.2116	2.366	0	0	0
2013/11/19	R207	06/11/2014	7.36	Call	Bond Future	2,367.7600	2.3678	2,288.6200	2.2886	(3.342)	0	0	0
2013/11/19	R207	06/11/2014	7.34	Call	Bond Future	2,332.6400	2.3326	2,254.2500	2.2543	(3.361)	0	0	0
2013/11/19	R207	06/11/2014	7.35	Call	Bond Future	2,350.1600	2.3502	2,271.3900	2.2714	(3.352)	0	0	0
2013/11/19	R207	06/11/2014	7.34	Put	Bond Future	4,139.0600	4.1391	4,236.8000	4.2368	2.361	0	0	0
2013/11/19	R208	06/02/2014	6.74	Put	Bond Future	4,943.6300	4.9436	5,121.0900	5.1211	3.590	0	0	0
2013/11/19	R208	06/02/2014			Bond Future	7.5903	97.9095	7.6310	97.6954	0.535	0.0000	0.0000	10,350
2013/11/19	R208	06/02/2014	6.75	Put	Bond Future	4,895.6100	4.8956	5,072.3700	5.0724	3.611	0	0	0
2013/11/19	R208	06/02/2014	6.76	Put	Bond Future	4,848.1000	4.8481	5,024.1400	5.0241	3.631	0	0	0
2013/11/19	R208	06/02/2014	6.74	Call	Bond Future	323.2600	0.3233	286.6300	0.2866	(11.331)	0	0	0
2013/11/19	R208	06/02/2014	6.75	Call	Bond Future	331.1500	0.3312	293.8200	0.2938	(11.273)	0	0	0
2013/11/19	R208	06/02/2014	6.76	Call	Bond Future	339.5100	0.3395	301.4600	0.3015	(11.207)	0	0	0
2013/11/19	R208	08/05/2014	6.31	Call	Bond Future	354.3700	0.3544	325.1700	0.3252	(8.240)	0	0	0
2013/11/19	R208	08/05/2014			Bond Future	7.6955	95.8018	7.7379	95.5855	0.551	0.0000	0.0000	0
2013/11/19	R208	08/05/2014	6.29	Call	Bond Future	342.1600	0.3422	313.7700	0.3138	(8.297)	0	0	0
2013/11/19	R208	08/05/2014	6.31	Put	Bond Future	7,762.2000	7.7622	7,949.3200	7.9493	2.411	0	0	0

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2013/11/19	R208	08/05/2014	6.30	Put	Bond Future	7,812.0400		7.8120	7,999.5600	7.9996	2.400	0	0	0
2013/11/19	R208	08/05/2014	6.29	Put	Bond Future	7,861.9900		7.8620	8,049.9200	8.0499	2.390	0	0	0
2013/11/19	R208	08/05/2014	6.30	Call	Bond Future	348.2200		0.3482	319.4200	0.3194	(8.271)	0	0	0
2013/11/19	R208	07/08/2014	8.28	Call	Bond Future	4,275.0700		4.2751	4,129.2600	4.1293	(3.411)	0	0	0
2013/11/19	R208	07/08/2014			Bond Future	7.7930		97.1344	7.8379	96.9132	0.576	0.0000	0.0000	0
2013/11/19	R208	07/08/2014	7.80	Call	Bond Future	2,945.8900		2.9459	2,827.2700	2.8273	(4.027)	0	0	0
2013/11/19	R208	07/08/2014	7.79	Put	Bond Future	2,935.9000		2.9359	3,039.1100	3.0391	3.515	0	0	0
2013/11/19	R208	07/08/2014	7.81	Put	Bond Future	2,887.2200		2.8872	2,989.2300	2.9892	3.533	0	0	0
2013/11/19	R208	07/08/2014	7.80	Put	Bond Future	2,911.4800		2.9115	3,014.0900	3.0141	3.524	0	0	0
2013/11/19	R208	07/08/2014	8.28	Put	Bond Future	1,907.5800		1.9076	1,983.0000	1.9830	3.954	0	0	630
2013/11/19	R208	07/08/2014	7.81	Call	Bond Future	2,970.9600		2.9710	2,851.7400	2.8517	(4.013)	0	0	0
2013/11/19	R208	07/08/2014	7.79	Call	Bond Future	2,920.9400		2.9209	2,802.9200	2.8029	(4.040)	0	0	0
2013/11/19	R208	06/11/2014	7.46	Call	Bond Future	2,395.6800		2.3957	2,298.5800	2.2986	(4.053)	0	0	0
2013/11/19	R208	06/11/2014			Bond Future	7.9018		95.0783	7.9490	94.8534	0.598	0.0000	0.0000	0
2013/11/19	R208	06/11/2014	7.44	Call	Bond Future	2,356.1600		2.3562	2,260.0900	2.2601	(4.077)	0	0	0
2013/11/19	R208	06/11/2014	7.45	Call	Bond Future	2,375.8700		2.3759	2,279.2800	2.2793	(4.065)	0	0	0
2013/11/19	R208	06/11/2014	8.50	Put	Bond Future	2,159.4400		2.1594	2,235.4600	2.2355	3.520	0	0	1,520
2013/11/19	R208	06/11/2014	7.44	Put	Bond Future	4,588.9500		4.5889	4,717.7300	4.7177	2.806	0	0	0
2013/11/19	R208	06/11/2014	7.46	Put	Bond Future	4,530.4300		4.5304	4,658.1800	4.6582	2.820	0	0	0
2013/11/19	R208	06/11/2014	8.50	Call	Bond Future	4,959.0900		4.9591	4,810.2600	4.8103	(3.001)	0	0	0
2013/11/19	R208	06/11/2014	7.45	Put	Bond Future	4,559.6300		4.5596	4,687.8900	4.6879	2.813	0	0	0
2013/11/19	R209	06/02/2014	8.56	Call	Bond Future	1,487.4300		1.4874	1,321.3800	1.3214	(11.164)	0	0	0
2013/11/19	R209	06/02/2014			Bond Future	8.9640		76.3581	9.0247	75.9004	0.677	0.0000	0.0000	23,202
2013/11/19	R209	06/02/2014	8.54	Call	Bond Future	1,436.6100		1.4366	1,274.5300	1.2745	(11.282)	0	0	0
2013/11/19	R209	06/02/2014	8.55	Call	Bond Future	1,461.8800		1.4619	1,297.8200	1.2978	(11.223)	0	0	0
2013/11/19	R209	06/02/2014	8.54	Put	Bond Future	4,764.4200		4.7644	5,060.0600	5.0601	6.205	0	0	0
2013/11/19	R209	06/02/2014	8.56	Put	Bond Future	4,653.1200		4.6531	4,944.7900	4.9448	6.268	0	0	0
2013/11/19	R209	06/02/2014	8.55	Put	Bond Future	4,708.5600		4.7086	5,002.2200	5.0022	6.237	0	0	0
2013/11/19	R209	08/05/2014			Bond Future	9.0533		74.2185	9.1157	73.7551	0.689	0.0000	0.0000	0
2013/11/19	R209	08/05/2014	7.85	Call	Bond Future	1,013.1600		1.0132	918.2800	0.9183	(9.365)	0	0	0
2013/11/19	R209	08/05/2014	7.86	Call	Bond Future	1,027.6900		1.0277	931.7500	0.9317	(9.336)	0	0	0
2013/11/19	R209	08/05/2014	7.84	Call	Bond Future	998.7800		0.9988	904.9500	0.9050	(9.394)	0	0	0
2013/11/19	R209	08/05/2014	7.85	Put	Bond Future	10,916.1100		10.9161	11,284.5700	11.2846	3.375	0	0	0
2013/11/19	R209	08/05/2014	7.84	Put	Bond Future	10,992.3900		10.9924	11,361.9000	11.3619	3.362	0	0	0
2013/11/19	R209	08/05/2014	7.86	Put	Bond Future	10,840.1200		10.8401	11,207.5200	11.2075	3.389	0	0	0
2013/11/19	R209	07/08/2014	9.04	Put	Bond Future	5,314.8800		5.3149	5,540.1900	5.5402	4.239	0	0	0
2013/11/19	R209	07/08/2014			Bond Future	9.1370		75.2510	9.2014	74.7797	0.705	0.0000	0.0000	0
2013/11/19	R209	07/08/2014	9.06	Put	Bond Future	5,234.9700		5.2350	5,458.0100	5.4580	4.261	0	0	0
2013/11/19	R209	07/08/2014	9.05	Put	Bond Future	5,274.8000		5.2748	5,498.9800	5.4990	4.250	0	0	0
2013/11/19	R209	07/08/2014	9.05	Call	Bond Future	4,631.0700		4.6311	4,383.9700	4.3840	(5.336)	0	0	0
2013/11/19	R209	07/08/2014	9.06	Call	Bond Future	4,665.7000		4.6657	4,417.4600	4.4175	(5.321)	0	0	0
2013/11/19	R209	07/08/2014	9.04	Call	Bond Future	4,596.5700		4.5966	4,350.6000	4.3506	(5.351)	0	0	0
2013/11/19	R209	06/11/2014			Bond Future	9.2253		73.1445	9.2918	72.6663	0.720	0.0000	0.0000	0
2013/11/19	R209	06/11/2014	8.99	Put	Bond Future	6,618.7600		6.6188	6,857.7500	6.8577	3.611	0	0	0
2013/11/19	R209	06/11/2014	9.01	Put	Bond Future	6,534.0700		6.5341	6,771.0500	6.7711	3.627	0	0	0
2013/11/19	R209	06/11/2014	9.00	Put	Bond Future	6,576.3100		6.5763	6,814.3000	6.8143	3.619	0	0	0
2013/11/19	R209	06/11/2014	8.99	Call	Bond Future	4,884.2700		4.8843	4,645.0500	4.6450	(4.898)	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
2013/11/19	R209	06/11/2014	9.00	Call	Bond Future	4,916.8200	4.9168	4,676.6000	4.6766	(4.886)	0	0	0
2013/11/19	R209	06/11/2014	9.01	Call	Bond Future	4,949.4700	4.9495	4,708.2400	4.7082	(4.874)	0	0	0
2013/11/19	R210	06/02/2014	161.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R210	06/02/2014			Bond Future	162.3238	162.3238	162.3240	162.3240	0.000	0.0000	0.0000	1,319
2013/11/19	R210	06/02/2014	161.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R210	06/02/2014	161.51	Call	Bond Future	813.8000	0.8138	813.9900	0.8140	0.023	0	0	0
2013/11/19	R210	06/02/2014	161.49	Call	Bond Future	833.8000	0.8338	833.9900	0.8340	0.023	0	0	0
2013/11/19	R210	06/02/2014	161.50	Call	Bond Future	823.8000	0.8238	823.9900	0.8240	0.023	0	0	0
2013/11/19	R210	06/02/2014	161.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R211	06/02/2014	129.00	Call	Bond Future	71.7600	0.0718	65.7100	0.0657	(8.431)	0	0	0
2013/11/19	R211	06/02/2014			Bond Future	129.0718	129.0718	129.0657	129.0657	(0.005)	0.0000	0.0000	522
2013/11/19	R211	06/02/2014	129.01	Call	Bond Future	61.7600	0.0618	55.7100	0.0557	(9.796)	0	0	0
2013/11/19	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R211	06/02/2014	128.99	Call	Bond Future	81.7600	0.0818	75.7100	0.0757	(7.400)	0	0	0
2013/11/19	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R212	06/02/2014			Bond Future	131.6523	131.6523	131.6507	131.6507	(0.001)	0.0000	0.0000	21,791
2013/11/19	R212	06/02/2014	132.99	Put	Bond Future	1,337.7300	1.3377	1,339.3400	1.3393	0.120	0	0	0
2013/11/19	R212	06/02/2014	133.01	Put	Bond Future	1,357.7300	1.3577	1,359.3400	1.3593	0.119	0	0	0
2013/11/19	R212	06/02/2014	133.00	Put	Bond Future	1,347.7300	1.3477	1,349.3400	1.3493	0.119	0	0	0
2013/11/19	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R213	06/02/2014			Bond Future	8.7855	87.5345	8.8359	87.1456	0.574	0.0000	0.0000	21,021
2013/11/19	R213	06/02/2014	8.29	Put	Bond Future	5,232.0200	5.2320	5,493.2800	5.4933	4.993	0	0	0
2013/11/19	R213	06/02/2014	8.31	Put	Bond Future	5,113.8100	5.1138	5,371.7500	5.3717	5.044	0	0	0
2013/11/19	R213	06/02/2014	8.29	Call	Bond Future	1,265.8200	1.2658	1,138.1200	1.1381	(10.088)	0	0	0
2013/11/19	R213	06/02/2014	8.30	Put	Bond Future	5,172.7200	5.1727	5,432.3200	5.4323	5.019	0	0	0
2013/11/19	R213	06/02/2014	8.30	Call	Bond Future	1,289.2000	1.2892	1,159.8400	1.1598	(10.034)	0	0	0
2013/11/19	R213	06/02/2014	8.31	Call	Bond Future	1,312.8600	1.3129	1,181.8400	1.1818	(9.980)	0	0	0
2013/11/19	R213	08/05/2014	7.65	Put	Bond Future	11,167.5300	11.1675	11,480.4700	11.4805	2.802	0	0	0
2013/11/19	R213	08/05/2014			Bond Future	8.8784	85.1489	8.9303	84.7553	0.585	0.0000	0.0000	0
2013/11/19	R213	08/05/2014	7.64	Put	Bond Future	11,243.0300	11.2430	11,556.8500	11.5568	2.791	0	0	0
2013/11/19	R213	08/05/2014	7.66	Put	Bond Future	11,092.3000	11.0923	11,404.3700	11.4044	2.813	0	0	0
2013/11/19	R213	08/05/2014	7.65	Call	Bond Future	1,013.9200	1.0139	933.2800	0.9333	(7.953)	0	0	0
2013/11/19	R213	08/05/2014	7.64	Call	Bond Future	999.7200	0.9997	919.9600	0.9200	(7.978)	0	0	0
2013/11/19	R213	08/05/2014	7.66	Call	Bond Future	1,028.2700	1.0283	946.7600	0.9468	(7.927)	0	0	0
2013/11/19	R213	07/08/2014	8.86	Call	Bond Future	4,705.4800	4.7055	4,496.2700	4.4963	(4.446)	0	0	0
2013/11/19	R213	07/08/2014			Bond Future	8.9668	86.3331	9.0205	85.9325	0.599	0.0000	0.0000	0
2013/11/19	R213	07/08/2014	8.84	Call	Bond Future	4,635.7900	4.6358	4,428.4900	4.4285	(4.472)	0	0	0
2013/11/19	R213	07/08/2014	8.85	Call	Bond Future	4,670.5700	4.6706	4,462.3100	4.4623	(4.459)	0	0	0
2013/11/19	R213	07/08/2014	8.84	Put	Bond Future	5,592.0900	5.5921	5,785.4700	5.7855	3.458	0	0	0
2013/11/19	R213	07/08/2014	8.86	Put	Bond Future	5,509.8500	5.5099	5,701.3200	5.7013	3.475	0	0	0
2013/11/19	R213	07/08/2014	8.85	Put	Bond Future	5,550.8600	5.5509	5,743.2800	5.7433	3.466	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
2013/11/19	R213	06/11/2014	8.84	Call	Bond Future	5,065.3400	5.0653	4,860.2900	4.8603	(4.048)	0	0	0
2013/11/19	R213	06/11/2014	8.85	Put	Bond Future	6,677.6500	6.6776	6,878.4700	6.8785	3.007	0	0	0
2013/11/19	R213	06/11/2014			Bond Future	9.0618	83.9863	9.1174	83.5796	0.613	0.0000	0.0000	0
2013/11/19	R213	06/11/2014	8.85	Call	Bond Future	5,098.5700	5.0986	4,892.6800	4.8927	(4.038)	0	0	0
2013/11/19	R213	06/11/2014	8.86	Call	Bond Future	5,131.9100	5.1319	4,925.1800	4.9252	(4.028)	0	0	0
2013/11/19	R213	06/11/2014	8.84	Put	Bond Future	6,720.0300	6.7200	6,921.6900	6.9217	3.001	0	0	0
2013/11/19	R213	06/11/2014	8.86	Put	Bond Future	6,635.4700	6.6355	6,835.4500	6.8354	3.014	0	0	0
2013/11/19	R214	06/02/2014			Bond Future	9.1372	76.6516	9.1928	76.2227	0.608	0.0000	0.0000	2,927
2013/11/19	R214	06/02/2014	8.99	Put	Bond Future	3,565.2600	3.5653	3,785.1600	3.7852	6.168	0	0	0
2013/11/19	R214	06/02/2014	9.01	Put	Bond Future	3,475.0000	3.4750	3,691.1800	3.6912	6.221	0	0	0
2013/11/19	R214	06/02/2014	8.99	Call	Bond Future	2,408.2800	2.4083	2,199.3400	2.1993	(8.676)	0	0	0
2013/11/19	R214	06/02/2014	9.00	Put	Bond Future	3,519.9200	3.5199	3,737.9600	3.7380	6.194	0	0	0
2013/11/19	R214	06/02/2014	9.00	Call	Bond Future	2,442.5000	2.4425	2,231.7000	2.2317	(8.631)	0	0	0
2013/11/19	R214	06/02/2014	9.01	Call	Bond Future	2,476.9900	2.4770	2,264.3300	2.2643	(8.585)	0	0	0
2013/11/19	R214	08/05/2014			Bond Future	9.2263	74.3753	9.2834	73.9413	0.619	0.0000	0.0000	0
2013/11/19	R214	08/05/2014	9.00	Call	Bond Future	3,479.7300	3.4797	3,269.7700	3.2698	(6.034)	0	0	0
2013/11/19	R214	08/05/2014	8.99	Put	Bond Future	5,287.6300	5.2876	5,512.9400	5.5129	4.261	0	0	0
2013/11/19	R214	08/05/2014	9.01	Put	Bond Future	5,195.4900	5.1955	5,418.2400	5.4182	4.287	0	0	0
2013/11/19	R214	08/05/2014	9.00	Put	Bond Future	5,241.4100	5.2414	5,465.4400	5.4654	4.274	0	0	0
2013/11/19	R214	08/05/2014	9.01	Call	Bond Future	3,513.1600	3.5132	3,301.9200	3.3019	(6.013)	0	0	0
2013/11/19	R214	08/05/2014	8.99	Call	Bond Future	3,446.4700	3.4465	3,237.7900	3.2378	(6.055)	0	0	0
2013/11/19	R248	06/02/2014	9.11	Put	Bond Future	1,048.7800	1.0488	1,546.0000	1.5460	47.409	0	0	0
2013/11/19	R248	06/02/2014			Bond Future	9.2149	99.1456	9.2653	98.6484	0.547	0.0000	0.0000	10,220
2013/11/19	R248	06/02/2014	9.10	Put	Bond Future	1,149.8600	1.1499	1,647.0800	1.6471	43.242	0	0	0
2013/11/19	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R248	06/02/2014	9.09	Put	Bond Future	1,251.1300	1.2511	1,748.3500	1.7484	39.742	0	0	0
2013/11/19	R248	08/05/2014	9.04	Put	Bond Future	2,661.6300	2.6616	3,164.8100	3.1648	18.905	0	0	0
2013/11/19	R248	08/05/2014			Bond Future	9.3069	96.0283	9.3589	95.5251	0.559	0.0000	0.0000	0
2013/11/19	R248	08/05/2014	9.06	Put	Bond Future	2,457.5600	2.4576	2,960.7400	2.9607	20.475	0	0	0
2013/11/19	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R248	08/05/2014	9.05	Put	Bond Future	2,559.5000	2.5595	3,062.6800	3.0627	19.659	0	0	0
2013/11/19	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/19	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

324855