



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 21/11/2013 to 21/11/2013

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/21	2025	06/02/2014			Bond Future	110.7020	110.7020	110.7022	110.7022	0.000	0.0000	0.0000	0
2013/11/21	2025	06/02/2014	110.99	Put	Bond Future	287.9900	0.2880	287.7700	0.2878	(0.076)	0	0	0
2013/11/21	2025	06/02/2014	111.01	Put	Bond Future	307.9900	0.3080	307.7700	0.3078	(0.071)	0	0	0
2013/11/21	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	2025	06/02/2014	111.00	Put	Bond Future	297.9900	0.2980	297.7700	0.2978	(0.074)	0	0	0
2013/11/21	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	2037	06/02/2014			Bond Future	9.1221	94.3118	9.1981	93.6253	0.833	0.0000	0.0000	1,652
2013/11/21	2037	06/02/2014	9.38	Call	Bond Future	2,298.2300	2.2982	1,611.7500	1.6118	(29.870)	0	0	0
2013/11/21	2037	06/02/2014	9.39	Call	Bond Future	2,385.5200	2.3855	1,699.0400	1.6990	(28.777)	0	0	0
2013/11/21	2037	06/02/2014	9.37	Call	Bond Future	2,210.8000	2.2108	1,524.3200	1.5243	(31.051)	0	0	0
2013/11/21	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	2037	08/05/2014			Bond Future	9.2218	95.5534	9.3003	94.8568	0.851	0.0000	0.0000	0
2013/11/21	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	2037	08/05/2014	9.38	Call	Bond Future	1,394.8600	1.3949	698.2600	0.6983	(49.940)	0	0	0
2013/11/21	2037	08/05/2014	9.39	Call	Bond Future	1,481.9200	1.4819	785.3200	0.7853	(47.007)	0	0	0
2013/11/21	2037	08/05/2014	9.37	Call	Bond Future	1,307.6600	1.3077	611.0600	0.6111	(53.271)	0	0	0
2013/11/21	2037	07/08/2014	9.06	Put	Bond Future	2,312.5100	2.3125	3,019.4800	3.0195	30.572	0	0	0
2013/11/21	2037	07/08/2014			Bond Future	9.3186	92.6222	9.3997	91.9152	0.871	0.0000	0.0000	0
2013/11/21	2037	07/08/2014	9.05	Put	Bond Future	2,403.8100	2.4038	3,110.7800	3.1108	29.410	0	0	0
2013/11/21	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	2037	07/08/2014	9.04	Put	Bond Future	2,495.2500	2.4953	3,202.2200	3.2022	28.333	0	0	0
2013/11/21	2038	06/02/2014	107.00	Call	Bond Future	50.2900	0.0503	0.0000	0.0000	(100.000)	0	0	0
2013/11/21	2038	06/02/2014			Bond Future	107.0503	107.0503	106.5555	106.5555	(0.462)	0.0000	0.0000	24
2013/11/21	2038	06/02/2014	107.01	Call	Bond Future	40.2900	0.0403	0.0000	0.0000	(100.000)	0	0	0
2013/11/21	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	434.4800	0.4345	100.000	0	0	0
2013/11/21	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	454.4800	0.4545	100.000	0	0	0
2013/11/21	2038	06/02/2014	106.99	Call	Bond Future	60.2900	0.0603	0.0000	0.0000	(100.000)	0	0	0
2013/11/21	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	444.4800	0.4445	100.000	0	0	0
2013/11/21	2050	06/02/2014			Bond Future	111.4671	111.4671	111.4693	111.4693	0.002	0.0000	0.0000	472
2013/11/21	2050	06/02/2014	110.00	Call	Bond Future	1,467.1200	1.4671	1,469.2700	1.4693	0.147	0	0	0
2013/11/21	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	2050	06/02/2014	110.01	Call	Bond Future	1,457.1200	1.4571	1,459.2700	1.4593	0.148	0	0	0
2013/11/21	2050	06/02/2014	109.99	Call	Bond Future	1,477.1200	1.4771	1,479.2700	1.4793	0.146	0	0	0
2013/11/21	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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2013/11/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	AL37	06/02/2014			Index Future	416.2390	416.2390	414.2140	414.2140	(0.486)	0.0000	0.0000	0
2013/11/21	AL37	08/05/2014			Index Future	421.7190	421.7190	419.6630	419.6630	(0.488)	0.0000	0.0000	0
2013/11/21	AL7T	06/02/2014			Index Future	490.5380	490.5380	487.1350	487.1350	(0.694)	0.0000	0.0000	1
2013/11/21	AL7T	08/05/2014			Index Future	496.9960	496.9960	493.5430	493.5430	(0.695)	0.0000	0.0000	0
2013/11/21	ALBI	06/02/2014			Index Future	441.0590	441.0590	438.4260	438.4260	(0.597)	0.0000	0.0000	790
2013/11/21	ALBI	08/05/2014			Index Future	446.8650	446.8650	444.1930	444.1930	(0.598)	0.0000	0.0000	85
2013/11/21	ALBI	07/08/2014			Index Future	453.0660	453.0660	450.3530	450.3530	(0.599)	0.0000	0.0000	0
2013/11/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	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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2013/11/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/21	EL28	06/02/2014			Bond Future	113.0612	113.0612	113.0632	113.0632	0.002	0.0000	0.0000	0
2013/11/21	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	EL28	06/02/2014	111.01	Call	Bond Future	2,051.2400	2.0512	2,053.2400	2.0532	0.098	0	0	0
2013/11/21	EL28	06/02/2014	110.99	Call	Bond Future	2,071.2400	2.0712	2,073.2400	2.0732	0.097	0	0	0
2013/11/21	EL28	06/02/2014	111.00	Call	Bond Future	2,061.2400	2.0612	2,063.2400	2.0632	0.097	0	0	0
2013/11/21	ES33	06/02/2014	9.54	Put	Bond Future	910.7500	0.9108	1,546.6400	1.5466	69.820	0	0	0
2013/11/21	ES33	06/02/2014			Bond Future	9.6615	84.2254	9.7477	83.5895	0.891	0.0000	0.0000	6,292
2013/11/21	ES33	06/02/2014	9.56	Put	Bond Future	759.8000	0.7598	1,395.6900	1.3957	83.692	0	0	0
2013/11/21	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	ES33	06/02/2014	9.55	Put	Bond Future	835.2200	0.8352	1,471.1100	1.4711	76.134	0	0	0
2013/11/21	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	ES33	08/05/2014	9.55	Put	Bond Future	1,698.6900	1.6987	2,343.8000	2.3438	37.977	0	0	0
2013/11/21	ES33	08/05/2014			Bond Future	9.7794	81.5522	9.8686	80.9071	0.911	0.0000	0.0000	0
2013/11/21	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	ES33	08/05/2014	9.54	Put	Bond Future	1,773.9800	1.7740	2,419.0900	2.4191	36.365	0	0	0
2013/11/21	ES33	08/05/2014	9.56	Put	Bond Future	1,623.5000	1.6235	2,268.6100	2.2686	39.736	0	0	0

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2013/11/21	GOVI	06/02/2014	439.99	Call	GOVI	5,670.0000	0.5670	0.0000	0.0000	(100.000)	0	0	0
2013/11/21	GOVI	06/02/2014			GOVI	440.5570	440.5570	437.9580	437.9580	(0.590)	0.0000	0.0000	373
2013/11/21	GOVI	06/02/2014	440.00	Call	GOVI	5,570.0000	0.5570	0.0000	0.0000	(100.000)	0	0	0
2013/11/21	GOVI	06/02/2014	440.01	Call	GOVI	5,470.0000	0.5470	0.0000	0.0000	(100.000)	0	0	0
2013/11/21	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	20,320.0000	2.0320	100.000	0	0	0
2013/11/21	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	20,520.0000	2.0520	100.000	0	0	0
2013/11/21	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	20,420.0000	2.0420	100.000	0	0	0
2013/11/21	GOVI	08/05/2014	442.00	Call	GOVI	43,570.0000	4.3570	17,190.0000	1.7190	(60.546)	0	0	0
2013/11/21	GOVI	08/05/2014			GOVI	446.3570	446.3570	443.7190	443.7190	(0.591)	0.0000	0.0000	0
2013/11/21	GOVI	08/05/2014	442.01	Call	GOVI	43,470.0000	4.3470	17,090.0000	1.7090	(60.686)	0	0	0
2013/11/21	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	GOVI	08/05/2014	441.99	Call	GOVI	43,670.0000	4.3670	17,290.0000	1.7290	(60.408)	0	0	0
2013/11/21	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	GOVI	07/08/2014			GOVI	452.5510	452.5510	449.8730	449.8730	(0.592)	0.0000	0.0000	0
2013/11/21	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	GOVI	07/08/2014	459.99	Put	GOVI	74,390.0000	7.4390	101,170.0000	10.1170	35.999	0	0	0
2013/11/21	GOVI	07/08/2014	460.01	Put	GOVI	74,590.0000	7.4590	101,370.0000	10.1370	35.903	0	0	0
2013/11/21	GOVI	07/08/2014	460.00	Put	GOVI	74,490.0000	7.4490	101,270.0000	10.1270	35.951	0	0	0
2013/11/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/21	IGOV	06/02/2014			Index Future	200.8900	200.8900	200.6200	200.6200	(0.134)	0.0000	0.0000	1,328
2013/11/21	IGOV	08/05/2014			Index Future	203.5590	203.5590	203.2830	203.2830	(0.136)	0.0000	0.0000	7
2013/11/21	ILBI	06/02/2014			Index Future	544.3180	544.3180	543.9960	543.9960	(0.059)	0.0000	0.0000	190
2013/11/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/11/21	JBAF	18/12/2013			Jibar Tradeable Future	5.1800	94.8200	5.2100	94.7900	0.579	0.0000	0.0000	1,500
2013/11/21	JBAF	15/01/2014			Jibar Tradeable Future	5.1900	94.8100	5.2200	94.7800	0.578	0.0000	0.0000	1,000
2013/11/21	JBAF	19/02/2014			Jibar Tradeable Future	5.2200	94.7800	5.2700	94.7300	0.958	0.0000	0.0000	0
2013/11/21	JBAF	19/03/2014			Jibar Tradeable Future	5.2300	94.7700	5.2900	94.7100	1.147	0.0000	0.0000	0
2013/11/21	JBAF	16/04/2014			Jibar Tradeable Future	5.2900	94.7100	5.3900	94.6100	1.890	0.0000	0.0000	0
2013/11/21	JBAF	21/05/2014			Jibar Tradeable Future	5.3500	5.3500	5.4600	94.5400	2.056	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
2013/11/21	JBAF	18/06/2014			Jibar Tradeable Future	5.5300	94.4700	5.6000	94.4000	1.266	0.0000	0.0000	4,000
2013/11/21	JBAF	17/09/2014			Jibar Tradeable Future	5.8700	94.1300	5.9700	94.0300	1.704	0.0000	0.0000	1,000
2013/11/21	JBAF	17/12/2014			Jibar Tradeable Future	6.1800	93.8200	6.3000	93.7000	1.942	0.0000	0.0000	0
2013/11/21	JBAF	18/03/2015			Jibar Tradeable Future	6.5100	93.4900	6.6000	93.4000	1.382	0.0000	0.0000	150
2013/11/21	JBAF	17/06/2015			Jibar Tradeable Future	6.8000	93.2000	6.9100	93.0900	1.618	0.0000	0.0000	3,200
2013/11/21	JBAF	16/09/2015			Jibar Tradeable Future	7.0900	92.9100	7.2100	92.7900	1.693	0.0000	0.0000	0
2013/11/21	R023	06/02/2014			Bond Future	7.8657	102.7658	7.9939	101.9547	1.631	0.0000	0.0000	11,259
2013/11/21	R023	06/02/2014	7.84	Put	Bond Future	163.3800	0.1634	974.5000	0.9745	496.462	0	0	0
2013/11/21	R023	06/02/2014	7.86	Put	Bond Future	36.0600	0.0361	847.1800	0.8472	2249.362	0	0	0
2013/11/21	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R023	06/02/2014	7.85	Put	Bond Future	99.7000	0.0997	910.8200	0.9108	813.561	0	0	0
2013/11/21	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R023	08/05/2014			Bond Future	7.9644	100.2023	8.0981	99.3793	1.678	0.0000	0.0000	0
2013/11/21	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R023	08/05/2014	7.59	Put	Bond Future	2,352.4000	2.3524	3,175.3100	3.1753	34.982	0	0	0
2013/11/21	R023	08/05/2014	7.61	Put	Bond Future	2,224.9500	2.2250	3,047.8600	3.0479	36.986	0	0	0
2013/11/21	R023	08/05/2014	7.60	Put	Bond Future	2,288.6500	2.2887	3,111.5600	3.1116	35.956	0	0	0
2013/11/21	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R157	06/02/2014	5.64	Call	Bond Future	195.3400	0.1953	127.2900	0.1273	(34.837)	0	0	0
2013/11/21	R157	06/02/2014	5.65	Put	Bond Future	858.7500	0.8588	1,063.9900	1.0640	23.900	0	0	0
2013/11/21	R157	06/02/2014			Bond Future	6.0583	116.6518	6.2295	116.3773	2.825	0.0000	0.0000	32,109
2013/11/21	R157	06/02/2014	5.65	Call	Bond Future	200.0300	0.2000	130.7100	0.1307	(34.655)	0	0	0
2013/11/21	R157	06/02/2014	5.66	Call	Bond Future	204.7900	0.2048	134.2000	0.1342	(34.469)	0	0	0
2013/11/21	R157	06/02/2014	5.64	Put	Bond Future	870.2600	0.8703	1,076.7700	1.0768	23.730	0	0	0
2013/11/21	R157	06/02/2014	5.66	Put	Bond Future	847.3200	0.8473	1,051.2900	1.0513	24.072	0	0	0
2013/11/21	R157	08/05/2014	5.20	Call	Bond Future	163.1600	0.1632	115.0600	0.1151	(29.480)	0	0	0
2013/11/21	R157	08/05/2014			Bond Future	6.2073	111.3799	6.4143	111.1005	3.335	0.0000	0.0000	0
2013/11/21	R157	08/05/2014	5.21	Call	Bond Future	165.7600	0.1658	117.0400	0.1170	(29.392)	0	0	0
2013/11/21	R157	08/05/2014	5.19	Call	Bond Future	160.5900	0.1606	113.1100	0.1131	(29.566)	0	0	0
2013/11/21	R157	08/05/2014	5.20	Put	Bond Future	1,537.0800	1.5371	1,768.3900	1.7684	15.049	0	0	0
2013/11/21	R157	08/05/2014	5.19	Put	Bond Future	1,548.2700	1.5483	1,780.2000	1.7802	14.980	0	0	0
2013/11/21	R157	08/05/2014	5.21	Put	Bond Future	1,525.9200	1.5259	1,756.6100	1.7566	15.118	0	0	0
2013/11/21	R157	07/08/2014	6.76	Put	Bond Future	471.5100	0.4715	590.5300	0.5905	25.242	0	0	0
2013/11/21	R157	07/08/2014			Bond Future	6.3432	112.9268	6.6022	112.6426	4.084	0.0000	0.0000	0
2013/11/21	R157	07/08/2014	6.75	Put	Bond Future	475.8500	0.4759	595.5900	0.5956	25.163	0	0	0
2013/11/21	R157	07/08/2014	6.74	Call	Bond Future	914.7200	0.9147	751.0100	0.7510	(17.897)	0	0	0
2013/11/21	R157	07/08/2014	6.75	Call	Bond Future	921.6400	0.9216	757.2200	0.7572	(17.840)	0	0	0
2013/11/21	R157	07/08/2014	6.76	Call	Bond Future	928.2200	0.9282	763.0800	0.7631	(17.791)	0	0	0
2013/11/21	R157	07/08/2014	6.74	Put	Bond Future	479.8500	0.4798	600.3000	0.6003	25.102	0	0	0
2013/11/21	R157	06/11/2014	6.19	Put	Bond Future	823.4000	0.8234	998.6700	0.9987	21.286	0	0	0
2013/11/21	R157	06/11/2014			Bond Future	6.5905	107.6762	6.9292	107.3901	5.141	0.0000	0.0000	0
2013/11/21	R157	06/11/2014	6.21	Put	Bond Future	814.2800	0.8143	988.3400	0.9883	21.376	0	0	0
2013/11/21	R157	06/11/2014	6.20	Put	Bond Future	818.8300	0.8188	993.4900	0.9935	21.330	0	0	0
2013/11/21	R157	06/11/2014	6.21	Call	Bond Future	491.5000	0.4915	379.4600	0.3795	(22.796)	0	0	0

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2013/11/21	R157	06/11/2014	6.19	Call	Bond Future	483.6100	0.4836	372.7800	0.3728	(22.917)	0	0	0
2013/11/21	R157	06/11/2014	6.20	Call	Bond Future	487.5500	0.4876	376.1100	0.3761	(22.857)	0	0	0
2013/11/21	R186	06/02/2014	8.75	Put	Bond Future	1,114.6300	1.1146	1,324.7100	1.3247	18.848	0	0	250
2013/11/21	R186	06/02/2014			Bond Future	8.2008	119.5395	8.2976	118.6890	1.181	0.0000	0.0000	59,540
2013/11/21	R186	06/02/2014	7.75	Call	Bond Future	1,295.7500	1.2957	1,045.8000	1.0458	(19.290)	0	0	0
2013/11/21	R186	06/02/2014	7.74	Put	Bond Future	5,436.8000	5.4368	6,041.1000	6.0411	11.115	0	0	0
2013/11/21	R186	06/02/2014	7.76	Put	Bond Future	5,304.4400	5.3044	5,901.2200	5.9012	11.251	0	0	0
2013/11/21	R186	06/02/2014	7.75	Put	Bond Future	5,370.3800	5.3704	5,970.9400	5.9709	11.183	0	0	0
2013/11/21	R186	06/02/2014	8.75	Call	Bond Future	5,827.2400	5.8272	5,186.8100	5.1868	(10.990)	0	0	0
2013/11/21	R186	06/02/2014	7.76	Call	Bond Future	1,322.3200	1.3223	1,068.5900	1.0686	(19.188)	0	0	0
2013/11/21	R186	06/02/2014	7.74	Call	Bond Future	1,269.5700	1.2696	1,023.3600	1.0234	(19.393)	0	0	0
2013/11/21	R186	08/05/2014	7.50	Put	Bond Future	8,846.9700	8.8470	9,479.7000	9.4797	7.152	0	0	0
2013/11/21	R186	08/05/2014			Bond Future	8.2991	121.1133	8.3996	120.2504	1.212	0.0000	0.0000	640
2013/11/21	R186	08/05/2014	7.09	Put	Bond Future	12,020.7700	12.0208	12,740.1000	12.7401	5.984	0	0	0
2013/11/21	R186	08/05/2014	7.10	Call	Bond Future	925.0600	0.9251	779.6100	0.7796	(15.723)	0	0	0
2013/11/21	R186	08/05/2014	7.11	Call	Bond Future	939.7100	0.9397	792.4100	0.7924	(15.675)	0	0	0
2013/11/21	R186	08/05/2014	8.50	Call	Bond Future	5,213.2100	5.2132	4,712.8700	4.7129	(9.598)	0	0	0
2013/11/21	R186	08/05/2014	7.09	Call	Bond Future	910.5900	0.9106	766.9800	0.7670	(15.771)	0	0	0
2013/11/21	R186	08/05/2014	7.11	Put	Bond Future	11,854.5200	11.8545	12,570.1600	12.5702	6.037	0	0	0
2013/11/21	R186	08/05/2014	7.50	Call	Bond Future	1,661.6100	1.6616	1,431.4000	1.4314	(13.855)	0	0	1,933
2013/11/21	R186	08/05/2014	8.50	Put	Bond Future	3,497.5600	3.4976	3,860.1600	3.8602	10.367	0	0	1,933
2013/11/21	R186	08/05/2014	7.10	Put	Bond Future	11,937.5000	11.9375	12,654.9900	12.6550	6.010	0	0	0
2013/11/21	R186	07/08/2014	8.31	Call	Bond Future	4,829.1400	4.8291	4,392.5000	4.3925	(9.042)	0	0	0
2013/11/21	R186	07/08/2014			Bond Future	8.3909	117.5036	8.4953	116.6276	1.244	0.0000	0.0000	0
2013/11/21	R186	07/08/2014	8.92	Put	Bond Future	3,273.7500	3.2738	3,579.4600	3.5795	9.338	0	0	840
2013/11/21	R186	07/08/2014	8.29	Call	Bond Future	4,748.5800	4.7486	4,316.5700	4.3166	(9.098)	0	0	0
2013/11/21	R186	07/08/2014	8.30	Call	Bond Future	4,788.7600	4.7888	4,354.4400	4.3544	(9.070)	0	0	0
2013/11/21	R186	07/08/2014	8.29	Put	Bond Future	5,603.9500	5.6039	6,047.8500	6.0478	7.921	0	0	0
2013/11/21	R186	07/08/2014	8.92	Call	Bond Future	7,620.3000	7.6203	7,050.1000	7.0501	(7.483)	0	0	0
2013/11/21	R186	07/08/2014	8.31	Put	Bond Future	5,514.2300	5.5142	5,953.5000	5.9535	7.966	0	0	0
2013/11/21	R186	07/08/2014	8.30	Put	Bond Future	5,558.9500	5.5589	6,000.5400	6.0005	7.944	0	0	0
2013/11/21	R186	06/11/2014	8.14	Call	Bond Future	4,591.4400	4.5914	4,198.2200	4.1982	(8.564)	0	0	0
2013/11/21	R186	06/11/2014	8.15	Put	Bond Future	7,461.6500	7.4616	7,952.3100	7.9523	6.576	0	0	0
2013/11/21	R186	06/11/2014			Bond Future	8.4881	119.1242	8.5962	118.2383	1.273	0.0000	0.0000	0
2013/11/21	R186	06/11/2014	9.17	Call	Bond Future	9,043.8200	9.0438	8,455.1800	8.4552	(6.509)	0	0	0
2013/11/21	R186	06/11/2014	8.15	Call	Bond Future	4,626.9000	4.6269	4,231.6700	4.2317	(8.542)	0	0	0
2013/11/21	R186	06/11/2014	8.16	Call	Bond Future	4,662.5100	4.6625	4,265.2700	4.2653	(8.520)	0	0	0
2013/11/21	R186	06/11/2014	9.17	Put	Bond Future	3,608.3200	3.6083	3,905.5700	3.9056	8.238	0	0	2,010
2013/11/21	R186	06/11/2014	8.14	Put	Bond Future	7,511.5000	7.5115	8,004.1700	8.0042	6.559	0	0	0
2013/11/21	R186	06/11/2014	8.16	Put	Bond Future	7,412.0400	7.4120	7,900.6900	7.9007	6.593	0	0	0
2013/11/21	R197	06/02/2014			Bond Future	277.7735	277.7735	276.6449	276.6449	(0.406)	0.0000	0.0000	2,049
2013/11/21	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R197	06/02/2014	279.99	Put	Bond Future	2,216.4800	2.2165	3,345.0600	3.3451	50.918	0	0	0
2013/11/21	R197	06/02/2014	280.01	Put	Bond Future	2,236.4800	2.2365	3,365.0600	3.3651	50.462	0	0	0
2013/11/21	R197	06/02/2014	280.00	Put	Bond Future	2,226.4800	2.2265	3,355.0600	3.3551	50.689	0	0	0
2013/11/21	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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2013/11/21	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R201	06/02/2014	5.24	Put	Bond Future	11.9300	0.0119	23.0600	0.0231	93.294	0	0	0
2013/11/21	R201	06/02/2014			Bond Future	4.1670	105.0608	4.3644	104.8911	4.737	0.0000	0.0000	0
2013/11/21	R201	06/02/2014	5.26	Put	Bond Future	11.1400	0.0111	21.6500	0.0217	94.345	0	0	0
2013/11/21	R201	06/02/2014	5.24	Call	Bond Future	929.3200	0.9293	770.6900	0.7707	(17.069)	0	0	0
2013/11/21	R201	06/02/2014	5.25	Put	Bond Future	11.5600	0.0116	22.3900	0.0224	93.685	0	0	0
2013/11/21	R201	06/02/2014	5.25	Call	Bond Future	937.4400	0.9374	778.5100	0.7785	(16.954)	0	0	0
2013/11/21	R201	06/02/2014	5.26	Call	Bond Future	945.5100	0.9455	786.2600	0.7863	(16.843)	0	0	0
2013/11/21	R201	08/05/2014			Bond Future	3.6857	106.4440	3.9685	106.2708	7.673	0.0000	0.0000	0
2013/11/21	R201	08/05/2014	4.75	Call	Bond Future	704.9300	0.7049	565.0900	0.5651	(19.837)	0	0	0
2013/11/21	R201	08/05/2014	4.76	Call	Bond Future	710.0200	0.7100	569.7400	0.5697	(19.757)	0	0	0
2013/11/21	R201	08/05/2014	4.74	Call	Bond Future	699.8700	0.6999	560.4600	0.5605	(19.919)	0	0	0
2013/11/21	R201	08/05/2014	4.76	Put	Bond Future	55.0900	0.0551	87.9600	0.0880	59.666	0	0	0
2013/11/21	R201	08/05/2014	4.75	Put	Bond Future	56.0600	0.0561	89.3700	0.0894	59.418	0	0	0
2013/11/21	R201	08/05/2014	4.74	Put	Bond Future	57.0600	0.0571	90.8000	0.0908	59.131	0	0	0
2013/11/21	R201	07/08/2014	5.31	Put	Bond Future	2.1300	0.0021	5.6300	0.0056	164.319	0	0	0
2013/11/21	R201	07/08/2014			Bond Future	2.3220	103.5124	2.8015	103.3360	20.651	0.0000	0.0000	0
2013/11/21	R201	07/08/2014	5.30	Put	Bond Future	2.1800	0.0022	5.7400	0.0057	163.303	0	0	0
2013/11/21	R201	07/08/2014	5.31	Call	Bond Future	1,091.4300	1.0914	918.5700	0.9186	(15.838)	0	0	0
2013/11/21	R201	07/08/2014	5.29	Call	Bond Future	1,084.3100	1.0843	911.5800	0.9116	(15.930)	0	0	0
2013/11/21	R201	07/08/2014	5.30	Call	Bond Future	1,087.8800	1.0879	915.0800	0.9151	(15.884)	0	0	0
2013/11/21	R201	07/08/2014	5.29	Put	Bond Future	2.2200	0.0022	5.8500	0.0059	163.514	0	0	0
2013/11/21	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R202	06/02/2014			Bond Future	209.3507	209.3507	209.3532	209.3532	0.001	0.0000	0.0000	43,449
2013/11/21	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R202	06/02/2014	208.99	Call	Bond Future	360.7200	0.3607	363.2000	0.3632	0.688	0	0	0
2013/11/21	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R202	06/02/2014	209.00	Call	Bond Future	350.7200	0.3507	353.2000	0.3532	0.707	0	0	0
2013/11/21	R202	06/02/2014	209.01	Call	Bond Future	340.7200	0.3407	343.2000	0.3432	0.728	0	0	0
2013/11/21	R203	06/02/2014			Bond Future	6.8023	107.9273	6.9454	107.4670	2.103	0.0000	0.0000	8,517
2013/11/21	R203	06/02/2014	5.95	Put	Bond Future	2,906.7600	2.9068	3,323.7400	3.3237	14.345	0	0	0
2013/11/21	R203	06/02/2014	6.14	Put	Bond Future	2,361.3500	2.3613	2,752.1000	2.7521	16.548	0	0	0
2013/11/21	R203	06/02/2014	6.16	Put	Bond Future	2,306.5700	2.3066	2,694.0600	2.6941	16.799	0	0	0
2013/11/21	R203	06/02/2014	6.84	Put	Bond Future	841.9100	0.8419	1,073.2000	1.0732	27.472	0	0	0
2013/11/21	R203	06/02/2014	6.15	Put	Bond Future	2,333.8900	2.3339	2,723.0300	2.7230	16.673	0	0	0
2013/11/21	R203	06/02/2014	5.95	Call	Bond Future	112.7800	0.1128	69.5600	0.0696	(38.322)	0	0	16
2013/11/21	R203	06/02/2014	6.16	Call	Bond Future	209.4200	0.2094	136.7100	0.1367	(34.720)	0	0	0
2013/11/21	R203	06/02/2014	6.84	Call	Bond Future	963.3500	0.9633	734.4400	0.7344	(23.762)	0	0	13
2013/11/21	R203	06/02/2014	6.14	Call	Bond Future	198.0700	0.1981	128.6200	0.1286	(35.063)	0	0	0
2013/11/21	R203	06/02/2014	6.15	Call	Bond Future	203.6800	0.2037	132.6200	0.1326	(34.888)	0	0	0
2013/11/21	R203	08/05/2014	7.40	Put	Bond Future	767.9800	0.7680	931.9200	0.9319	21.347	0	0	0
2013/11/21	R203	08/05/2014	5.76	Call	Bond Future	247.5900	0.2476	184.1900	0.1842	(25.607)	0	0	0
2013/11/21	R203	08/05/2014	6.84	Call	Bond Future	1,215.6800	1.2157	1,002.7200	1.0027	(17.518)	0	0	13
2013/11/21	R203	08/05/2014	5.74	Call	Bond Future	238.9400	0.2389	177.3900	0.1774	(25.760)	0	0	0
2013/11/21	R203	08/05/2014			Bond Future	6.9285	105.1879	7.0843	104.7205	2.249	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/21	R203	08/05/2014	5.76	Put	Bond Future	3,837.4400		3.8374	4,241.4600	4.2415	10.528	0	0	0
2013/11/21	R203	08/05/2014	6.84	Put	Bond Future	1,482.4300		1.4824	1,736.8900	1.7369	17.165	0	0	0
2013/11/21	R203	08/05/2014	5.75	Put	Bond Future	3,864.4700		3.8645	4,269.4200	4.2694	10.479	0	0	0
2013/11/21	R203	08/05/2014	5.74	Put	Bond Future	3,891.5500		3.8915	4,297.4200	4.2974	10.430	0	0	0
2013/11/21	R203	08/05/2014	7.40	Call	Bond Future	2,174.4600		2.1745	1,870.9800	1.8710	(13.957)	0	0	16
2013/11/21	R203	08/05/2014	5.75	Call	Bond Future	243.2400		0.2432	180.7700	0.1808	(25.682)	0	0	0
2013/11/21	R203	07/08/2014	7.30	Call	Bond Future	1,911.4600		1.9115	1,644.5500	1.6446	(13.964)	0	0	0
2013/11/21	R203	07/08/2014			Bond Future	7.0451		106.6484	7.2156	106.1736	2.420	0.0000	0.0000	0
2013/11/21	R203	07/08/2014	7.31	Call	Bond Future	1,927.8700		1.9279	1,659.6200	1.6596	(13.914)	0	0	0
2013/11/21	R203	07/08/2014	6.84	Put	Bond Future	1,824.3900		1.8244	2,095.7500	2.0957	14.874	0	0	0
2013/11/21	R203	07/08/2014	7.29	Put	Bond Future	1,213.9700		1.2140	1,423.1500	1.4231	17.231	0	0	0
2013/11/21	R203	07/08/2014	7.31	Put	Bond Future	1,191.3500		1.1914	1,397.8400	1.3978	17.332	0	0	0
2013/11/21	R203	07/08/2014	7.30	Put	Bond Future	1,202.6200		1.2026	1,410.4500	1.4104	17.281	0	0	0
2013/11/21	R203	07/08/2014	7.29	Call	Bond Future	1,895.1100		1.8951	1,629.5500	1.6296	(14.013)	0	0	0
2013/11/21	R203	07/08/2014	6.84	Call	Bond Future	1,249.5800		1.2496	1,046.2000	1.0462	(16.276)	0	0	30
2013/11/21	R203	06/11/2014	6.86	Call	Bond Future	1,268.2900		1.2683	1,072.5700	1.0726	(15.432)	0	0	0
2013/11/21	R203	06/11/2014			Bond Future	7.1925		103.9587	7.3793	103.4793	2.597	0.0000	0.0000	0
2013/11/21	R203	06/11/2014	6.84	Call	Bond Future	1,246.2600		1.2463	1,052.8700	1.0529	(15.518)	0	0	0
2013/11/21	R203	06/11/2014	6.85	Call	Bond Future	1,257.2500		1.2572	1,062.6900	1.0627	(15.475)	0	0	0
2013/11/21	R203	06/11/2014	6.84	Put	Bond Future	2,158.7900		2.1588	2,444.8200	2.4448	13.250	0	0	0
2013/11/21	R203	06/11/2014	6.86	Put	Bond Future	2,128.7800		2.1288	2,412.4800	2.4125	13.327	0	0	0
2013/11/21	R203	06/11/2014	6.85	Put	Bond Future	2,143.7600		2.1438	2,428.6200	2.4286	13.288	0	0	0
2013/11/21	R204	06/02/2014	6.39	Call	Bond Future	327.9300		0.3279	226.8500	0.2268	(30.824)	0	0	0
2013/11/21	R204	06/02/2014			Bond Future	7.0811		104.8505	7.2221	104.2684	1.991	0.0000	0.0000	28,279
2013/11/21	R204	06/02/2014	6.40	Call	Bond Future	336.0200		0.3360	232.9300	0.2329	(30.680)	0	0	0
2013/11/21	R204	06/02/2014	6.41	Call	Bond Future	344.2500		0.3442	239.1400	0.2391	(30.533)	0	0	0
2013/11/21	R204	06/02/2014	6.39	Put	Bond Future	3,240.3700		3.2404	3,721.4500	3.7214	14.846	0	0	0
2013/11/21	R204	06/02/2014	6.41	Put	Bond Future	3,171.0100		3.1710	3,648.0600	3.6481	15.044	0	0	0
2013/11/21	R204	06/02/2014	6.40	Put	Bond Future	3,205.6100		3.2056	3,684.6800	3.6847	14.945	0	0	0
2013/11/21	R204	08/05/2014			Bond Future	7.1975		106.2309	7.3481	105.6400	2.093	0.0000	0.0000	0
2013/11/21	R204	08/05/2014	6.05	Call	Bond Future	378.6700		0.3787	289.1500	0.2891	(23.641)	0	0	0
2013/11/21	R204	08/05/2014	6.06	Call	Bond Future	385.0200		0.3850	294.2700	0.2943	(23.570)	0	0	0
2013/11/21	R204	08/05/2014	6.04	Call	Bond Future	372.4000		0.3724	284.1000	0.2841	(23.711)	0	0	0
2013/11/21	R204	08/05/2014	6.05	Put	Bond Future	5,020.0400		5.0200	5,521.5100	5.5215	9.989	0	0	0
2013/11/21	R204	08/05/2014	6.04	Put	Bond Future	5,055.3200		5.0553	5,558.0100	5.5580	9.944	0	0	0
2013/11/21	R204	08/05/2014	6.06	Put	Bond Future	4,984.8500		4.9849	5,485.0900	5.4851	10.035	0	0	0
2013/11/21	R204	07/08/2014			Bond Future	7.3057		103.6742	7.4669	103.0742	2.207	0.0000	0.0000	0
2013/11/21	R204	07/08/2014	7.44	Put	Bond Future	1,980.3000		1.9803	2,260.9900	2.2610	14.174	0	0	0
2013/11/21	R204	07/08/2014	7.46	Put	Bond Future	1,946.6300		1.9466	2,224.1500	2.2241	14.256	0	0	0
2013/11/21	R204	07/08/2014	7.45	Put	Bond Future	1,963.4100		1.9634	2,242.5200	2.2425	14.216	0	0	0
2013/11/21	R204	07/08/2014	7.78	Call	Bond Future	3,219.6300		3.2196	2,847.7100	2.8477	(11.552)	0	0	0
2013/11/21	R204	07/08/2014	7.46	Call	Bond Future	2,521.0900		2.5211	2,198.6300	2.1986	(12.790)	0	0	0
2013/11/21	R204	07/08/2014	7.44	Call	Bond Future	2,480.5500		2.4806	2,161.2600	2.1613	(12.872)	0	0	0
2013/11/21	R204	07/08/2014	7.78	Put	Bond Future	1,466.6700		1.4667	1,694.7300	1.6947	15.550	0	0	530
2013/11/21	R204	07/08/2014	7.45	Call	Bond Future	2,500.7700		2.5008	2,179.9000	2.1799	(12.831)	0	0	0
2013/11/21	R204	06/11/2014	7.99	Put	Bond Future	1,704.2700		1.7043	1,935.1000	1.9351	13.544	0	0	1,270
2013/11/21	R204	06/11/2014			Bond Future	7.4289		105.1042	7.6013	104.4978	2.321	0.0000	0.0000	0

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2013/11/21	R204	06/11/2014	6.99	Put	Bond Future	3,384.2600	3.3843	3,747.5400	3.7475	10.734	0	0	0
2013/11/21	R204	06/11/2014	7.01	Put	Bond Future	3,342.2400	3.3422	3,702.8200	3.7028	10.789	0	0	0
2013/11/21	R204	06/11/2014	6.99	Call	Bond Future	1,820.3500	1.8203	1,577.2000	1.5772	(13.357)	0	0	0
2013/11/21	R204	06/11/2014	7.00	Put	Bond Future	3,363.2100	3.3632	3,725.1400	3.7251	10.761	0	0	0
2013/11/21	R204	06/11/2014	7.99	Call	Bond Future	3,661.7500	3.6618	3,286.1500	3.2862	(10.257)	0	0	0
2013/11/21	R204	06/11/2014	7.00	Call	Bond Future	1,835.2500	1.8353	1,590.7500	1.5907	(13.322)	0	0	0
2013/11/21	R204	06/11/2014	7.01	Call	Bond Future	1,850.2300	1.8502	1,604.3800	1.6044	(13.288)	0	0	0
2013/11/21	R207	06/02/2014			Bond Future	7.4212	99.7234	7.5298	99.2144	1.463	0.0000	0.0000	18,702
2013/11/21	R207	06/02/2014	6.65	Call	Bond Future	335.0200	0.3350	251.5300	0.2515	(24.921)	0	0	0
2013/11/21	R207	06/02/2014	6.64	Put	Bond Future	4,085.2800	4.0853	4,512.3700	4.5124	10.454	0	0	0
2013/11/21	R207	06/02/2014	6.66	Put	Bond Future	4,003.2100	4.0032	4,427.0400	4.4270	10.587	0	0	0
2013/11/21	R207	06/02/2014	6.65	Put	Bond Future	4,044.1500	4.0442	4,469.6200	4.4696	10.521	0	0	0
2013/11/21	R207	06/02/2014	6.66	Call	Bond Future	343.2400	0.3432	258.1100	0.2581	(24.802)	0	0	0
2013/11/21	R207	06/02/2014	6.64	Call	Bond Future	326.9500	0.3270	245.0800	0.2451	(25.041)	0	0	0
2013/11/21	R207	08/05/2014	6.19	Put	Bond Future	6,675.5100	6.6755	7,125.4800	7.1255	6.741	0	0	0
2013/11/21	R207	08/05/2014	6.21	Put	Bond Future	6,590.2600	6.5903	7,038.3600	7.0384	6.799	0	0	0
2013/11/21	R207	08/05/2014			Bond Future	7.5384	101.0363	7.6533	100.5195	1.524	0.0000	0.0000	0
2013/11/21	R207	08/05/2014	6.20	Put	Bond Future	6,632.8300	6.6328	7,081.8700	7.0819	6.770	0	0	0
2013/11/21	R207	08/05/2014	6.20	Call	Bond Future	359.6200	0.3596	291.9100	0.2919	(18.828)	0	0	0
2013/11/21	R207	08/05/2014	6.21	Call	Bond Future	365.6900	0.3657	297.0400	0.2970	(18.773)	0	0	0
2013/11/21	R207	08/05/2014	6.19	Call	Bond Future	353.6400	0.3536	286.8600	0.2869	(18.884)	0	0	0
2013/11/21	R207	07/08/2014	7.69	Call	Bond Future	2,730.1200	2.7301	2,458.3600	2.4584	(9.954)	0	0	0
2013/11/21	R207	07/08/2014	7.70	Put	Bond Future	2,531.7200	2.5317	2,783.3300	2.7833	9.938	0	0	0
2013/11/21	R207	07/08/2014			Bond Future	7.6489	98.7985	7.7706	98.2738	1.591	0.0000	0.0000	0
2013/11/21	R207	07/08/2014	7.70	Call	Bond Future	2,752.3000	2.7523	2,479.1800	2.4792	(9.923)	0	0	0
2013/11/21	R207	07/08/2014	7.71	Call	Bond Future	2,774.5800	2.7746	2,500.0900	2.5001	(9.893)	0	0	0
2013/11/21	R207	07/08/2014	7.69	Put	Bond Future	2,552.7000	2.5527	2,805.6700	2.8057	9.910	0	0	0
2013/11/21	R207	07/08/2014	7.71	Put	Bond Future	2,510.8600	2.5109	2,761.1000	2.7611	9.966	0	0	0
2013/11/21	R207	06/11/2014	7.36	Put	Bond Future	4,020.7600	4.0208	4,326.8100	4.3268	7.612	0	0	0
2013/11/21	R207	06/11/2014			Bond Future	7.7664	100.1612	7.8948	99.6311	1.653	0.0000	0.0000	0
2013/11/21	R207	06/11/2014	7.35	Put	Bond Future	4,045.4900	4.0455	4,352.6800	4.3527	7.593	0	0	0
2013/11/21	R207	06/11/2014	7.36	Call	Bond Future	2,319.0500	2.3191	2,094.9300	2.0949	(9.664)	0	0	0
2013/11/21	R207	06/11/2014	7.34	Call	Bond Future	2,283.9600	2.2840	2,062.1200	2.0621	(9.713)	0	0	0
2013/11/21	R207	06/11/2014	7.35	Call	Bond Future	2,301.4600	2.3015	2,078.4800	2.0785	(9.689)	0	0	0
2013/11/21	R207	06/11/2014	7.34	Put	Bond Future	4,070.3300	4.0703	4,378.6600	4.3787	7.575	0	0	0
2013/11/21	R208	06/02/2014	6.74	Put	Bond Future	4,959.7200	4.9597	5,501.1900	5.5012	10.917	0	0	0
2013/11/21	R208	06/02/2014			Bond Future	7.6015	97.8503	7.7199	97.2286	1.557	0.0000	0.0000	11,100
2013/11/21	R208	06/02/2014	6.75	Put	Bond Future	4,911.0600	4.9111	5,450.8100	5.4508	10.990	0	0	0
2013/11/21	R208	06/02/2014	6.76	Put	Bond Future	4,862.8800	4.8629	5,400.8300	5.4008	11.062	0	0	0
2013/11/21	R208	06/02/2014	6.74	Call	Bond Future	280.1500	0.2802	199.8800	0.1999	(28.653)	0	0	0
2013/11/21	R208	06/02/2014	6.75	Call	Bond Future	287.4000	0.2874	205.4100	0.2054	(28.528)	0	0	0
2013/11/21	R208	06/02/2014	6.76	Call	Bond Future	295.0900	0.2951	211.3000	0.2113	(28.395)	0	0	0
2013/11/21	R208	08/05/2014	6.31	Call	Bond Future	340.1200	0.3401	268.1100	0.2681	(21.172)	0	0	0
2013/11/21	R208	08/05/2014			Bond Future	7.7071	95.7426	7.8313	95.1116	1.611	0.0000	0.0000	0
2013/11/21	R208	08/05/2014	6.29	Call	Bond Future	328.2600	0.3283	258.3600	0.2584	(21.294)	0	0	0
2013/11/21	R208	08/05/2014	6.31	Put	Bond Future	7,807.2000	7.8072	8,366.1600	8.3662	7.160	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
2013/11/21	R208	08/05/2014	6.30	Put	Bond Future	7,857.2200	7.8572	8,417.2400	8.4172	7.127	0	0	0
2013/11/21	R208	08/05/2014	6.29	Put	Bond Future	7,907.3400	7.9073	8,468.4100	8.4684	7.096	0	0	0
2013/11/21	R208	08/05/2014	6.30	Call	Bond Future	334.1500	0.3341	263.2000	0.2632	(21.233)	0	0	0
2013/11/21	R208	07/08/2014	8.28	Call	Bond Future	4,181.4600	4.1815	3,777.2500	3.7773	(9.667)	0	0	0
2013/11/21	R208	07/08/2014			Bond Future	7.8057	97.0719	7.9361	96.4314	1.670	0.0000	0.0000	0
2013/11/21	R208	07/08/2014	7.80	Call	Bond Future	2,851.5300	2.8515	2,528.7600	2.5288	(11.319)	0	0	0
2013/11/21	R208	07/08/2014	7.79	Put	Bond Future	2,903.9000	2.9039	3,223.3800	3.2234	11.002	0	0	0
2013/11/21	R208	07/08/2014	7.81	Put	Bond Future	2,855.5500	2.8556	3,171.5000	3.1715	11.064	0	0	0
2013/11/21	R208	07/08/2014	7.80	Put	Bond Future	2,879.6500	2.8796	3,197.3600	3.1974	11.033	0	0	0
2013/11/21	R208	07/08/2014	8.28	Put	Bond Future	1,876.5000	1.8765	2,112.7700	2.1128	12.591	0	0	630
2013/11/21	R208	07/08/2014	7.81	Call	Bond Future	2,876.7600	2.8768	2,552.2300	2.5522	(11.281)	0	0	0
2013/11/21	R208	07/08/2014	7.79	Call	Bond Future	2,826.4100	2.8264	2,505.4100	2.5054	(11.357)	0	0	0
2013/11/21	R208	06/11/2014	7.46	Call	Bond Future	2,280.1400	2.2801	2,019.9700	2.0200	(11.410)	0	0	0
2013/11/21	R208	06/11/2014			Bond Future	7.9152	95.0143	8.0517	94.3667	1.725	0.0000	0.0000	0
2013/11/21	R208	06/11/2014	7.44	Call	Bond Future	2,241.1500	2.2412	1,984.0200	1.9840	(11.473)	0	0	0
2013/11/21	R208	06/11/2014	7.45	Call	Bond Future	2,260.5900	2.2606	2,001.9400	2.0019	(11.442)	0	0	0
2013/11/21	R208	06/11/2014	8.50	Put	Bond Future	2,100.2400	2.1002	2,334.1000	2.3341	11.135	0	0	1,520
2013/11/21	R208	06/11/2014	7.44	Put	Bond Future	4,537.9300	4.5379	4,928.4200	4.9284	8.605	0	0	0
2013/11/21	R208	06/11/2014	7.46	Put	Bond Future	4,478.8800	4.4789	4,866.3300	4.8663	8.651	0	0	0
2013/11/21	R208	06/11/2014	8.50	Call	Bond Future	4,835.9000	4.8359	4,422.1400	4.4221	(8.556)	0	0	0
2013/11/21	R208	06/11/2014	7.45	Put	Bond Future	4,508.3400	4.5083	4,897.3100	4.8973	8.628	0	0	0
2013/11/21	R209	06/02/2014	8.56	Call	Bond Future	1,398.2800	1.3983	1,180.9500	1.1809	(15.543)	0	0	0
2013/11/21	R209	06/02/2014			Bond Future	8.9858	76.1932	9.0720	75.5467	0.959	0.0000	0.0000	23,202
2013/11/21	R209	06/02/2014	8.54	Call	Bond Future	1,349.2000	1.3492	1,137.3800	1.1374	(15.700)	0	0	0
2013/11/21	R209	06/02/2014	8.55	Call	Bond Future	1,373.5900	1.3736	1,159.0300	1.1590	(15.620)	0	0	0
2013/11/21	R209	06/02/2014	8.54	Put	Bond Future	4,841.9700	4.8420	5,276.6700	5.2767	8.978	0	0	0
2013/11/21	R209	06/02/2014	8.56	Put	Bond Future	4,728.9300	4.7289	5,158.1200	5.1581	9.076	0	0	0
2013/11/21	R209	06/02/2014	8.55	Put	Bond Future	4,785.2300	4.7852	5,217.1900	5.2172	9.027	0	0	0
2013/11/21	R209	08/05/2014			Bond Future	9.0756	74.0519	9.1644	73.3960	0.979	0.0000	0.0000	0
2013/11/21	R209	08/05/2014	7.85	Call	Bond Future	965.3000	0.9653	840.1300	0.8401	(12.967)	0	0	0
2013/11/21	R209	08/05/2014	7.86	Call	Bond Future	979.3500	0.9794	852.7400	0.8527	(12.928)	0	0	0
2013/11/21	R209	08/05/2014	7.84	Call	Bond Future	951.3900	0.9514	827.6600	0.8277	(13.005)	0	0	0
2013/11/21	R209	08/05/2014	7.85	Put	Bond Future	11,034.8100	11.0348	11,565.5400	11.5655	4.810	0	0	0
2013/11/21	R209	08/05/2014	7.84	Put	Bond Future	11,111.5600	11.1116	11,643.7300	11.6437	4.789	0	0	0
2013/11/21	R209	08/05/2014	7.86	Put	Bond Future	10,958.3400	10.9583	11,487.6300	11.4876	4.830	0	0	0
2013/11/21	R209	07/08/2014	9.04	Put	Bond Future	5,379.7900	5.3798	5,707.8400	5.7078	6.098	0	0	0
2013/11/21	R209	07/08/2014			Bond Future	9.1603	75.0802	9.2518	74.4146	0.999	0.0000	0.0000	0
2013/11/21	R209	07/08/2014	9.06	Put	Bond Future	5,299.0500	5.2990	5,623.8700	5.6239	6.130	0	0	0
2013/11/21	R209	07/08/2014	9.05	Put	Bond Future	5,339.3000	5.3393	5,665.7300	5.6657	6.114	0	0	0
2013/11/21	R209	07/08/2014	9.05	Call	Bond Future	4,524.7600	4.5248	4,185.6400	4.1856	(7.495)	0	0	0
2013/11/21	R209	07/08/2014	9.06	Call	Bond Future	4,558.9700	4.5590	4,218.2400	4.2182	(7.474)	0	0	0
2013/11/21	R209	07/08/2014	9.04	Call	Bond Future	4,490.6700	4.4907	4,153.1700	4.1532	(7.516)	0	0	0
2013/11/21	R209	06/11/2014			Bond Future	9.2494	72.9708	9.3435	72.2974	1.017	0.0000	0.0000	0
2013/11/21	R209	06/11/2014	8.99	Put	Bond Future	6,691.6900	6.6917	7,036.8800	7.0369	5.158	0	0	0
2013/11/21	R209	06/11/2014	9.01	Put	Bond Future	6,606.2600	6.6063	6,948.6200	6.9486	5.182	0	0	0
2013/11/21	R209	06/11/2014	9.00	Put	Bond Future	6,648.8600	6.6489	6,992.6400	6.9926	5.171	0	0	0
2013/11/21	R209	06/11/2014	8.99	Call	Bond Future	4,783.5700	4.7836	4,455.3300	4.4553	(6.862)	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
2013/11/21	R209	06/11/2014	9.00	Call	Bond Future	4,815.7400	4.8157	4,486.0900	4.4861	(6.845)	0	0	0
2013/11/21	R209	06/11/2014	9.01	Call	Bond Future	4,848.0300	4.8480	4,516.9600	4.5170	(6.829)	0	0	0
2013/11/21	R210	06/02/2014	161.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R210	06/02/2014			Bond Future	161.7430	161.7430	161.7442	161.7442	0.001	0.0000	0.0000	1,319
2013/11/21	R210	06/02/2014	161.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R210	06/02/2014	161.51	Call	Bond Future	233.0300	0.2330	234.1800	0.2342	0.493	0	0	0
2013/11/21	R210	06/02/2014	161.49	Call	Bond Future	253.0300	0.2530	254.1800	0.2542	0.454	0	0	0
2013/11/21	R210	06/02/2014	161.50	Call	Bond Future	243.0300	0.2430	244.1800	0.2442	0.473	0	0	0
2013/11/21	R210	06/02/2014	161.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R211	06/02/2014	129.00	Call	Bond Future	49.6900	0.0497	44.3400	0.0443	(10.767)	0	0	0
2013/11/21	R211	06/02/2014			Bond Future	129.0497	129.0497	129.0443	129.0443	(0.004)	0.0000	0.0000	522
2013/11/21	R211	06/02/2014	129.01	Call	Bond Future	39.6900	0.0397	34.3400	0.0343	(13.479)	0	0	0
2013/11/21	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R211	06/02/2014	128.99	Call	Bond Future	59.6900	0.0597	54.3400	0.0543	(8.963)	0	0	0
2013/11/21	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R212	06/02/2014			Bond Future	131.6479	131.6479	131.6470	131.6470	(0.001)	0.0000	0.0000	21,791
2013/11/21	R212	06/02/2014	132.99	Put	Bond Future	1,342.0800	1.3421	1,343.0300	1.3430	0.071	0	0	0
2013/11/21	R212	06/02/2014	133.01	Put	Bond Future	1,362.0800	1.3621	1,363.0300	1.3630	0.070	0	0	0
2013/11/21	R212	06/02/2014	133.00	Put	Bond Future	1,352.0800	1.3521	1,353.0300	1.3530	0.070	0	0	0
2013/11/21	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R213	06/02/2014			Bond Future	8.8122	87.3286	8.8984	86.6673	0.978	0.0000	0.0000	21,021
2013/11/21	R213	06/02/2014	8.29	Put	Bond Future	5,339.1100	5.3391	5,807.6900	5.8077	8.776	0	0	0
2013/11/21	R213	06/02/2014	8.31	Put	Bond Future	5,218.8700	5.2189	5,682.0300	5.6820	8.875	0	0	0
2013/11/21	R213	06/02/2014	8.29	Call	Bond Future	1,166.9500	1.1669	974.1900	0.9742	(16.518)	0	0	0
2013/11/21	R213	06/02/2014	8.30	Put	Bond Future	5,278.8600	5.2789	5,744.7300	5.7447	8.825	0	0	0
2013/11/21	R213	06/02/2014	8.30	Call	Bond Future	1,189.3800	1.1894	993.9100	0.9939	(16.435)	0	0	0
2013/11/21	R213	06/02/2014	8.31	Call	Bond Future	1,211.9600	1.2120	1,013.7800	1.0138	(16.352)	0	0	0
2013/11/21	R213	08/05/2014	7.65	Put	Bond Future	11,320.7100	11.3207	11,867.1500	11.8671	4.827	0	0	0
2013/11/21	R213	08/05/2014			Bond Future	8.9058	84.9407	8.9949	84.2698	0.999	0.0000	0.0000	0
2013/11/21	R213	08/05/2014	7.64	Put	Bond Future	11,396.7600	11.3968	11,944.6100	11.9446	4.807	0	0	0
2013/11/21	R213	08/05/2014	7.66	Put	Bond Future	11,244.9400	11.2449	11,789.9500	11.7899	4.847	0	0	0
2013/11/21	R213	08/05/2014	7.65	Call	Bond Future	958.9800	0.9590	834.4800	0.8345	(12.983)	0	0	0
2013/11/21	R213	08/05/2014	7.64	Call	Bond Future	945.3300	0.9453	822.2400	0.8222	(13.021)	0	0	0
2013/11/21	R213	08/05/2014	7.66	Call	Bond Future	972.7900	0.9728	846.8600	0.8469	(12.945)	0	0	0
2013/11/21	R213	07/08/2014	8.86	Call	Bond Future	4,557.3300	4.5573	4,216.5700	4.2166	(7.477)	0	0	0
2013/11/21	R213	07/08/2014			Bond Future	8.9953	86.1201	9.0872	85.4391	1.022	0.0000	0.0000	0
2013/11/21	R213	07/08/2014	8.84	Call	Bond Future	4,488.6600	4.4887	4,151.1700	4.1512	(7.519)	0	0	0
2013/11/21	R213	07/08/2014	8.85	Call	Bond Future	4,522.9300	4.5229	4,183.8000	4.1838	(7.498)	0	0	0
2013/11/21	R213	07/08/2014	8.84	Put	Bond Future	5,658.0200	5.6580	6,001.5100	6.0015	6.071	0	0	0
2013/11/21	R213	07/08/2014	8.86	Put	Bond Future	5,574.7600	5.5748	5,914.9800	5.9150	6.103	0	0	0
2013/11/21	R213	07/08/2014	8.85	Put	Bond Future	5,616.2800	5.6163	5,958.1300	5.9581	6.087	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
2013/11/21	R213	06/11/2014	8.84	Call	Bond Future	4,884.5900	4.8846	4,550.7300	4.5507	(6.835)	0	0	0
2013/11/21	R213	06/11/2014	8.85	Put	Bond Future	6,713.0100	6.7130	7,066.5500	7.0665	5.266	0	0	0
2013/11/21	R213	06/11/2014			Bond Future	9.0913	83.7697	9.1860	83.0809	1.041	0.0000	0.0000	0
2013/11/21	R213	06/11/2014	8.85	Call	Bond Future	4,917.3500	4.9174	4,582.0600	4.5821	(6.819)	0	0	0
2013/11/21	R213	06/11/2014	8.86	Call	Bond Future	4,950.2300	4.9502	4,613.5000	4.6135	(6.802)	0	0	0
2013/11/21	R213	06/11/2014	8.84	Put	Bond Future	6,755.8600	6.7559	7,110.8300	7.1108	5.254	0	0	0
2013/11/21	R213	06/11/2014	8.86	Put	Bond Future	6,670.3700	6.6704	7,022.4700	7.0225	5.279	0	0	0
2013/11/21	R214	06/02/2014			Bond Future	9.1383	76.6428	9.2091	76.0970	0.775	0.0000	0.0000	2,927
2013/11/21	R214	06/02/2014	8.99	Put	Bond Future	3,526.3800	3.5264	3,813.8400	3.8138	8.152	0	0	0
2013/11/21	R214	06/02/2014	9.01	Put	Bond Future	3,435.9300	3.4359	3,718.6200	3.7186	8.227	0	0	0
2013/11/21	R214	06/02/2014	8.99	Call	Bond Future	2,360.6300	2.3606	2,102.3000	2.1023	(10.943)	0	0	0
2013/11/21	R214	06/02/2014	9.00	Put	Bond Future	3,480.9400	3.4809	3,766.0100	3.7660	8.189	0	0	0
2013/11/21	R214	06/02/2014	9.00	Call	Bond Future	2,394.7500	2.3947	2,134.0300	2.1340	(10.887)	0	0	0
2013/11/21	R214	06/02/2014	9.01	Call	Bond Future	2,429.1500	2.4291	2,166.0500	2.1660	(10.831)	0	0	0
2013/11/21	R214	08/05/2014			Bond Future	9.2274	74.3670	9.3004	73.8132	0.792	0.0000	0.0000	0
2013/11/21	R214	08/05/2014	9.00	Call	Bond Future	3,451.0100	3.4510	3,188.2100	3.1882	(7.615)	0	0	0
2013/11/21	R214	08/05/2014	8.99	Put	Bond Future	5,267.2800	5.2673	5,559.9000	5.5599	5.555	0	0	0
2013/11/21	R214	08/05/2014	9.01	Put	Bond Future	5,175.0500	5.1750	5,464.3900	5.4644	5.591	0	0	0
2013/11/21	R214	08/05/2014	9.00	Put	Bond Future	5,221.0100	5.2210	5,511.9900	5.5120	5.573	0	0	0
2013/11/21	R214	08/05/2014	9.01	Call	Bond Future	3,484.4000	3.4844	3,219.9600	3.2200	(7.589)	0	0	0
2013/11/21	R214	08/05/2014	8.99	Call	Bond Future	3,417.8000	3.4178	3,156.6400	3.1566	(7.641)	0	0	0
2013/11/21	R248	06/02/2014	9.11	Put	Bond Future	1,007.8600	1.0079	1,554.6400	1.5546	54.252	0	0	0
2013/11/21	R248	06/02/2014			Bond Future	9.2108	99.1865	9.2662	98.6397	0.602	0.0000	0.0000	10,220
2013/11/21	R248	06/02/2014	9.10	Put	Bond Future	1,108.9400	1.1089	1,655.7200	1.6557	49.307	0	0	0
2013/11/21	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R248	06/02/2014	9.09	Put	Bond Future	1,210.2100	1.2102	1,756.9900	1.7570	45.181	0	0	0
2013/11/21	R248	08/05/2014	9.04	Put	Bond Future	2,619.5000	2.6195	3,174.4400	3.1744	21.185	0	0	0
2013/11/21	R248	08/05/2014			Bond Future	9.3026	96.0704	9.3599	95.5155	0.616	0.0000	0.0000	0
2013/11/21	R248	08/05/2014	9.06	Put	Bond Future	2,415.4300	2.4154	2,970.3700	2.9704	22.975	0	0	0
2013/11/21	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	R248	08/05/2014	9.05	Put	Bond Future	2,517.3700	2.5174	3,072.3100	3.0723	22.044	0	0	0
2013/11/21	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/21	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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