



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 22/11/2013 to 22/11/2013

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
2013/11/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	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
2013/11/22	2025	06/02/2014			Bond Future	110.7022	110.7022	110.7017	110.7017	0.000	0.0000	0.0000	0
2013/11/22	2025	06/02/2014	110.99	Put	Bond Future	287.7700	0.2878	288.3200	0.2883	0.191	0	0	0
2013/11/22	2025	06/02/2014	111.01	Put	Bond Future	307.7700	0.3078	308.3200	0.3083	0.179	0	0	0
2013/11/22	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2025	06/02/2014	111.00	Put	Bond Future	297.7700	0.2978	298.3200	0.2983	0.185	0	0	0
2013/11/22	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2037	06/02/2014			Bond Future	9.1981	93.6253	9.1303	94.2373	(0.737)	0.0000	0.0000	1,652
2013/11/22	2037	06/02/2014	9.38	Call	Bond Future	1,611.7500	1.6118	2,223.7200	2.2237	37.969	0	0	0
2013/11/22	2037	06/02/2014	9.39	Call	Bond Future	1,699.0400	1.6990	2,311.0100	2.3110	36.019	0	0	0
2013/11/22	2037	06/02/2014	9.37	Call	Bond Future	1,524.3200	1.5243	2,136.2900	2.1363	40.147	0	0	0
2013/11/22	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2037	08/05/2014			Bond Future	9.3003	94.8568	9.2304	95.4774	(0.753)	0.0000	0.0000	0
2013/11/22	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2037	08/05/2014	9.38	Call	Bond Future	698.2600	0.6983	1,318.9400	1.3189	88.890	0	0	0
2013/11/22	2037	08/05/2014	9.39	Call	Bond Future	785.3200	0.7853	1,406.0000	1.4060	79.035	0	0	0
2013/11/22	2037	08/05/2014	9.37	Call	Bond Future	611.0600	0.6111	1,231.7400	1.2317	101.574	0	0	0
2013/11/22	2037	07/08/2014	9.06	Put	Bond Future	3,019.4800	3.0195	2,390.4000	2.3904	(20.834)	0	0	0
2013/11/22	2037	07/08/2014			Bond Future	9.3997	91.9152	9.3274	92.5443	(0.769)	0.0000	0.0000	0
2013/11/22	2037	07/08/2014	9.05	Put	Bond Future	3,110.7800	3.1108	2,481.7000	2.4817	(20.223)	0	0	0
2013/11/22	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2037	07/08/2014	9.04	Put	Bond Future	3,202.2200	3.2022	2,573.1400	2.5731	(19.645)	0	0	0
2013/11/22	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2038	06/02/2014			Bond Future	106.5555	106.5555	106.9535	106.9535	0.374	0.0000	0.0000	24
2013/11/22	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2038	06/02/2014	106.99	Put	Bond Future	434.4800	0.4345	36.4500	0.0365	(91.611)	0	0	0
2013/11/22	2038	06/02/2014	107.01	Put	Bond Future	454.4800	0.4545	56.4500	0.0564	(87.579)	0	0	0
2013/11/22	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2038	06/02/2014	107.00	Put	Bond Future	444.4800	0.4445	46.4500	0.0464	(89.550)	0	0	0
2013/11/22	2050	06/02/2014			Bond Future	111.4693	111.4693	111.4706	111.4706	0.001	0.0000	0.0000	472
2013/11/22	2050	06/02/2014	110.00	Call	Bond Future	1,469.2700	1.4693	1,470.6200	1.4706	0.092	0	0	0
2013/11/22	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	2050	06/02/2014	110.01	Call	Bond Future	1,459.2700	1.4593	1,460.6200	1.4606	0.093	0	0	0
2013/11/22	2050	06/02/2014	109.99	Call	Bond Future	1,479.2700	1.4793	1,480.6200	1.4806	0.091	0	0	0
2013/11/22	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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2013/11/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	AL37	06/02/2014			Index Future	414.2140	414.2140	414.4710	414.4710	0.062	0.0000	0.0000	0
2013/11/22	AL37	08/05/2014			Index Future	419.6630	419.6630	419.9260	419.9260	0.063	0.0000	0.0000	0
2013/11/22	AL7T	06/02/2014			Index Future	487.1350	487.1350	488.5850	488.5850	0.298	0.0000	0.0000	1
2013/11/22	AL7T	08/05/2014			Index Future	493.5430	493.5430	495.0150	495.0150	0.298	0.0000	0.0000	0
2013/11/22	ALBI	06/02/2014			Index Future	438.4260	438.4260	439.7220	439.7220	0.296	0.0000	0.0000	790
2013/11/22	ALBI	08/05/2014			Index Future	444.1930	444.1930	445.5090	445.5090	0.296	0.0000	0.0000	85
2013/11/22	ALBI	07/08/2014			Index Future	450.3530	450.3530	451.6870	451.6870	0.296	0.0000	0.0000	0
2013/11/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	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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2013/11/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/22	EL28	06/02/2014			Bond Future	113.0632	113.0632	113.0647	113.0647	0.001	0.0000	0.0000	0
2013/11/22	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	EL28	06/02/2014	111.01	Call	Bond Future	2,053.2400	2.0532	2,054.7100	2.0547	0.072	0	0	0
2013/11/22	EL28	06/02/2014	110.99	Call	Bond Future	2,073.2400	2.0732	2,074.7100	2.0747	0.071	0	0	0
2013/11/22	EL28	06/02/2014	111.00	Call	Bond Future	2,063.2400	2.0632	2,064.7100	2.0647	0.071	0	0	0
2013/11/22	ES33	06/02/2014	9.54	Put	Bond Future	1,546.6400	1.5466	1,082.3700	1.0824	(30.018)	0	0	0
2013/11/22	ES33	06/02/2014			Bond Future	9.7477	83.5895	9.6847	84.0538	(0.646)	0.0000	0.0000	6,292
2013/11/22	ES33	06/02/2014	9.56	Put	Bond Future	1,395.6900	1.3957	931.4200	0.9314	(33.265)	0	0	0
2013/11/22	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	ES33	06/02/2014	9.55	Put	Bond Future	1,471.1100	1.4711	1,006.8400	1.0068	(31.559)	0	0	0
2013/11/22	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	ES33	08/05/2014	9.55	Put	Bond Future	2,343.8000	2.3438	1,872.9400	1.8729	(20.090)	0	0	0
2013/11/22	ES33	08/05/2014			Bond Future	9.8686	80.9071	9.8034	81.3780	(0.660)	0.0000	0.0000	0
2013/11/22	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	ES33	08/05/2014	9.54	Put	Bond Future	2,419.0900	2.4191	1,948.2300	1.9482	(19.464)	0	0	0
2013/11/22	ES33	08/05/2014	9.56	Put	Bond Future	2,268.6100	2.2686	1,797.7500	1.7978	(20.755)	0	0	0

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2013/11/22	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	GOVI	06/02/2014			GOVI	437.9580	437.9580	439.1410	439.1410	0.270	0.0000	0.0000	373
2013/11/22	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	GOVI	06/02/2014	439.99	Put	GOVI	20,320.0000	2.0320	8,490.0000	0.8490	(58.219)	0	0	0
2013/11/22	GOVI	06/02/2014	440.01	Put	GOVI	20,520.0000	2.0520	8,690.0000	0.8690	(57.651)	0	0	0
2013/11/22	GOVI	06/02/2014	440.00	Put	GOVI	20,420.0000	2.0420	8,590.0000	0.8590	(57.933)	0	0	0
2013/11/22	GOVI	08/05/2014	442.00	Call	GOVI	17,190.0000	1.7190	29,200.0000	2.9200	69.866	0	0	0
2013/11/22	GOVI	08/05/2014			GOVI	443.7190	443.7190	444.9200	444.9200	0.271	0.0000	0.0000	0
2013/11/22	GOVI	08/05/2014	442.01	Call	GOVI	17,090.0000	1.7090	29,100.0000	2.9100	70.275	0	0	0
2013/11/22	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	GOVI	08/05/2014	441.99	Call	GOVI	17,290.0000	1.7290	29,300.0000	2.9300	69.462	0	0	0
2013/11/22	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	GOVI	07/08/2014			GOVI	449.8730	449.8730	451.0890	451.0890	0.270	0.0000	0.0000	0
2013/11/22	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	GOVI	07/08/2014	459.99	Put	GOVI	101,170.0000	10.1170	89,010.0000	8.9010	(12.019)	0	0	0
2013/11/22	GOVI	07/08/2014	460.01	Put	GOVI	101,370.0000	10.1370	89,210.0000	8.9210	(11.996)	0	0	0
2013/11/22	GOVI	07/08/2014	460.00	Put	GOVI	101,270.0000	10.1270	89,110.0000	8.9110	(12.008)	0	0	0
2013/11/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/22	IGOV	06/02/2014			Index Future	200.6200	200.6200	200.6500	200.6500	0.015	0.0000	0.0000	1,328
2013/11/22	IGOV	08/05/2014			Index Future	203.2830	203.2830	203.3160	203.3160	0.016	0.0000	0.0000	7
2013/11/22	ILBI	06/02/2014			Index Future	543.9960	543.9960	543.2390	543.2390	(0.139)	0.0000	0.0000	190
2013/11/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/22	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/11/22	JBAF	18/12/2013			Jibar Tradeable Future	5.2100	94.7900	5.2000	94.8000	(0.192)	0.0000	0.0000	1,500
2013/11/22	JBAF	15/01/2014			Jibar Tradeable Future	5.2200	94.7800	5.2000	94.8000	(0.383)	0.0000	0.0000	1,000
2013/11/22	JBAF	19/02/2014			Jibar Tradeable Future	5.2700	94.7300	5.2800	94.7200	0.190	0.0000	0.0000	0
2013/11/22	JBAF	19/03/2014			Jibar Tradeable Future	5.2900	94.7100	5.3100	94.6900	0.378	0.0000	0.0000	0
2013/11/22	JBAF	16/04/2014			Jibar Tradeable Future	5.3900	94.6100	5.4000	94.6000	0.186	0.0000	0.0000	0
2013/11/22	JBAF	21/05/2014			Jibar Tradeable Future	5.4600	94.5400	5.5100	94.4900	0.916	0.0000	0.0000	0

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2013/11/22	JBAF	18/06/2014			Jibar Tradeable Future	5.6000	94.4000	5.6400	94.3600	0.714	0.0000	0.0000	4,000
2013/11/22	JBAF	17/09/2014			Jibar Tradeable Future	5.9700	94.0300	6.0400	93.9600	1.173	0.0000	0.0000	1,000
2013/11/22	JBAF	17/12/2014			Jibar Tradeable Future	6.3000	93.7000	6.3900	93.6100	1.429	0.0000	0.0000	0
2013/11/22	JBAF	18/03/2015			Jibar Tradeable Future	6.6000	93.4000	6.6900	93.3100	1.364	0.0000	0.0000	150
2013/11/22	JBAF	17/06/2015			Jibar Tradeable Future	6.9100	93.0900	7.0000	93.0000	1.302	0.0000	0.0000	3,200
2013/11/22	JBAF	16/09/2015			Jibar Tradeable Future	7.2100	92.7900	7.2900	92.7100	1.110	0.0000	0.0000	0
2013/11/22	R023	06/02/2014			Bond Future	7.9939	101.9547	7.9359	102.3203	(0.725)	0.0000	0.0000	11,259
2013/11/22	R023	06/02/2014	7.84	Put	Bond Future	974.5000	0.9745	608.8600	0.6089	(37.521)	0	0	0
2013/11/22	R023	06/02/2014	7.86	Put	Bond Future	847.1800	0.8472	481.5400	0.4815	(43.160)	0	0	0
2013/11/22	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R023	06/02/2014	7.85	Put	Bond Future	910.8200	0.9108	545.1800	0.5452	(40.144)	0	0	0
2013/11/22	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R023	08/05/2014			Bond Future	8.0981	99.3793	8.0376	99.7504	(0.746)	0.0000	0.0000	0
2013/11/22	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R023	08/05/2014	7.59	Put	Bond Future	3,175.3100	3.1753	2,804.2500	2.8043	(11.686)	0	0	0
2013/11/22	R023	08/05/2014	7.61	Put	Bond Future	3,047.8600	3.0479	2,676.8000	2.6768	(12.174)	0	0	0
2013/11/22	R023	08/05/2014	7.60	Put	Bond Future	3,111.5600	3.1116	2,740.5000	2.7405	(11.925)	0	0	0
2013/11/22	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R157	06/02/2014	5.64	Call	Bond Future	127.2900	0.1273	125.6700	0.1257	(1.273)	0	0	0
2013/11/22	R157	06/02/2014	5.65	Put	Bond Future	1,063.9900	1.0640	1,060.1400	1.0601	(0.362)	0	0	0
2013/11/22	R157	06/02/2014			Bond Future	6.2295	116.3773	6.2281	116.3795	(0.022)	0.0000	0.0000	32,109
2013/11/22	R157	06/02/2014	5.65	Call	Bond Future	130.7100	0.1307	129.0700	0.1291	(1.255)	0	0	0
2013/11/22	R157	06/02/2014	5.66	Call	Bond Future	134.2000	0.1342	132.5400	0.1325	(1.237)	0	0	0
2013/11/22	R157	06/02/2014	5.64	Put	Bond Future	1,076.7700	1.0768	1,072.9400	1.0729	(0.356)	0	0	0
2013/11/22	R157	06/02/2014	5.66	Put	Bond Future	1,051.2900	1.0513	1,047.4200	1.0474	(0.368)	0	0	0
2013/11/22	R157	08/05/2014	5.20	Call	Bond Future	115.0600	0.1151	114.4300	0.1144	(0.548)	0	0	0
2013/11/22	R157	08/05/2014			Bond Future	6.4143	111.1005	6.4122	111.1034	(0.033)	0.0000	0.0000	0
2013/11/22	R157	08/05/2014	5.21	Call	Bond Future	117.0400	0.1170	116.4000	0.1164	(0.547)	0	0	0
2013/11/22	R157	08/05/2014	5.19	Call	Bond Future	113.1100	0.1131	112.4900	0.1125	(0.548)	0	0	0
2013/11/22	R157	08/05/2014	5.20	Put	Bond Future	1,768.3900	1.7684	1,764.8700	1.7649	(0.199)	0	0	0
2013/11/22	R157	08/05/2014	5.19	Put	Bond Future	1,780.2000	1.7802	1,776.6900	1.7767	(0.197)	0	0	0
2013/11/22	R157	08/05/2014	5.21	Put	Bond Future	1,756.6100	1.7566	1,753.0800	1.7531	(0.201)	0	0	0
2013/11/22	R157	07/08/2014	6.76	Put	Bond Future	590.5300	0.5905	587.9900	0.5880	(0.430)	0	0	0
2013/11/22	R157	07/08/2014			Bond Future	6.6022	112.6426	6.5997	112.6454	(0.038)	0.0000	0.0000	0
2013/11/22	R157	07/08/2014	6.75	Put	Bond Future	595.5900	0.5956	593.0500	0.5930	(0.426)	0	0	0
2013/11/22	R157	07/08/2014	6.74	Call	Bond Future	751.0100	0.7510	751.1800	0.7512	0.023	0	0	0
2013/11/22	R157	07/08/2014	6.75	Call	Bond Future	757.2200	0.7572	757.4000	0.7574	0.024	0	0	0
2013/11/22	R157	07/08/2014	6.76	Call	Bond Future	763.0800	0.7631	763.2600	0.7633	0.024	0	0	0
2013/11/22	R157	07/08/2014	6.74	Put	Bond Future	600.3000	0.6003	597.7500	0.5977	(0.425)	0	0	0
2013/11/22	R157	06/11/2014	6.19	Put	Bond Future	998.6700	0.9987	997.7500	0.9978	(0.092)	0	0	0
2013/11/22	R157	06/11/2014			Bond Future	6.9292	107.3901	6.9291	107.3902	(0.002)	0.0000	0.0000	0
2013/11/22	R157	06/11/2014	6.21	Put	Bond Future	988.3400	0.9883	987.4200	0.9874	(0.093)	0	0	0
2013/11/22	R157	06/11/2014	6.20	Put	Bond Future	993.4900	0.9935	992.5700	0.9926	(0.093)	0	0	0
2013/11/22	R157	06/11/2014	6.21	Call	Bond Future	379.4600	0.3795	378.6500	0.3787	(0.213)	0	0	0

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2013/11/22	R157	06/11/2014	6.19	Call	Bond Future	372.7800	0.3728	371.9700	0.3720	(0.217)	0	0	0
2013/11/22	R157	06/11/2014	6.20	Call	Bond Future	376.1100	0.3761	375.3000	0.3753	(0.215)	0	0	0
2013/11/22	R186	06/02/2014	8.75	Put	Bond Future	1,324.7100	1.3247	1,195.2900	1.1953	(9.770)	0	0	250
2013/11/22	R186	06/02/2014			Bond Future	8.2976	118.6890	8.2502	119.1042	(0.571)	0.0000	0.0000	59,540
2013/11/22	R186	06/02/2014	7.75	Call	Bond Future	1,045.8000	1.0458	1,140.5200	1.1405	9.057	0	0	0
2013/11/22	R186	06/02/2014	7.74	Put	Bond Future	6,041.1000	6.0411	5,719.0300	5.7190	(5.331)	0	0	0
2013/11/22	R186	06/02/2014	7.76	Put	Bond Future	5,901.2200	5.9012	5,582.4000	5.5824	(5.403)	0	0	0
2013/11/22	R186	06/02/2014	7.75	Put	Bond Future	5,970.9400	5.9709	5,650.4800	5.6505	(5.367)	0	0	0
2013/11/22	R186	06/02/2014	8.75	Call	Bond Future	5,186.8100	5.1868	5,472.5700	5.4726	5.509	0	0	0
2013/11/22	R186	06/02/2014	7.76	Call	Bond Future	1,068.5900	1.0686	1,164.9500	1.1650	9.017	0	0	0
2013/11/22	R186	06/02/2014	7.74	Call	Bond Future	1,023.3600	1.0234	1,116.4700	1.1165	9.098	0	0	0
2013/11/22	R186	08/05/2014	7.50	Put	Bond Future	9,479.7000	9.4797	9,152.8700	9.1529	(3.448)	0	0	0
2013/11/22	R186	08/05/2014			Bond Future	8.3996	120.2504	8.3504	120.6717	(0.586)	0.0000	0.0000	640
2013/11/22	R186	08/05/2014	7.09	Put	Bond Future	12,740.1000	12.7401	12,375.4300	12.3754	(2.862)	0	0	0
2013/11/22	R186	08/05/2014	7.10	Call	Bond Future	779.6100	0.7796	837.0300	0.8370	7.365	0	0	0
2013/11/22	R186	08/05/2014	7.11	Call	Bond Future	792.4100	0.7924	850.6200	0.8506	7.346	0	0	0
2013/11/22	R186	08/05/2014	8.50	Call	Bond Future	4,712.8700	4.7129	4,934.9500	4.9350	4.712	0	0	0
2013/11/22	R186	08/05/2014	7.09	Call	Bond Future	766.9800	0.7670	823.6100	0.8236	7.384	0	0	0
2013/11/22	R186	08/05/2014	7.11	Put	Bond Future	12,570.1600	12.5702	12,207.0700	12.2071	(2.889)	0	0	0
2013/11/22	R186	08/05/2014	7.50	Call	Bond Future	1,431.4000	1.4314	1,525.8700	1.5259	6.600	0	0	1,933
2013/11/22	R186	08/05/2014	8.50	Put	Bond Future	3,860.1600	3.8602	3,660.9400	3.6609	(5.161)	0	0	1,933
2013/11/22	R186	08/05/2014	7.10	Put	Bond Future	12,654.9900	12.6550	12,291.1100	12.2911	(2.875)	0	0	0
2013/11/22	R186	07/08/2014	8.31	Call	Bond Future	4,392.5000	4.3925	4,587.6000	4.5876	4.442	0	0	0
2013/11/22	R186	07/08/2014			Bond Future	8.4953	116.6276	8.4442	117.0545	(0.600)	0.0000	0.0000	0
2013/11/22	R186	07/08/2014	8.92	Put	Bond Future	3,579.4600	3.5795	3,413.6900	3.4137	(4.631)	0	0	840
2013/11/22	R186	07/08/2014	8.29	Call	Bond Future	4,316.5700	4.3166	4,509.4300	4.5094	4.468	0	0	0
2013/11/22	R186	07/08/2014	8.30	Call	Bond Future	4,354.4400	4.3544	4,548.4200	4.5484	4.455	0	0	0
2013/11/22	R186	07/08/2014	8.29	Put	Bond Future	6,047.8500	6.0478	5,813.8100	5.8138	(3.870)	0	0	0
2013/11/22	R186	07/08/2014	8.92	Call	Bond Future	7,050.1000	7.0501	7,311.2300	7.3112	3.704	0	0	0
2013/11/22	R186	07/08/2014	8.31	Put	Bond Future	5,953.5000	5.9535	5,721.7000	5.7217	(3.894)	0	0	0
2013/11/22	R186	07/08/2014	8.30	Put	Bond Future	6,000.5400	6.0005	5,767.6200	5.7676	(3.882)	0	0	0
2013/11/22	R186	06/11/2014	8.14	Call	Bond Future	4,198.2200	4.1982	4,374.2100	4.3742	4.192	0	0	0
2013/11/22	R186	06/11/2014	8.15	Put	Bond Future	7,952.3100	7.9523	7,699.2200	7.6992	(3.183)	0	0	0
2013/11/22	R186	06/11/2014			Bond Future	8.5962	118.2383	8.5436	118.6684	(0.612)	0.0000	0.0000	0
2013/11/22	R186	06/11/2014	9.17	Call	Bond Future	8,455.1800	8.4552	8,726.7200	8.7267	3.212	0	0	0
2013/11/22	R186	06/11/2014	8.15	Call	Bond Future	4,231.6700	4.2317	4,408.6100	4.4086	4.181	0	0	0
2013/11/22	R186	06/11/2014	8.16	Call	Bond Future	4,265.2700	4.2653	4,443.1700	4.4432	4.171	0	0	0
2013/11/22	R186	06/11/2014	9.17	Put	Bond Future	3,905.5700	3.9056	3,747.0800	3.7471	(4.058)	0	0	2,010
2013/11/22	R186	06/11/2014	8.14	Put	Bond Future	8,004.1700	8.0042	7,750.1300	7.7501	(3.174)	0	0	0
2013/11/22	R186	06/11/2014	8.16	Put	Bond Future	7,900.6900	7.9007	7,648.5600	7.6486	(3.191)	0	0	0
2013/11/22	R197	06/02/2014			Bond Future	276.6449	276.6449	276.6452	276.6452	0.000	0.0000	0.0000	2,049
2013/11/22	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R197	06/02/2014	279.99	Put	Bond Future	3,345.0600	3.3451	3,344.8400	3.3448	(0.007)	0	0	0
2013/11/22	R197	06/02/2014	280.01	Put	Bond Future	3,365.0600	3.3651	3,364.8400	3.3648	(0.007)	0	0	0
2013/11/22	R197	06/02/2014	280.00	Put	Bond Future	3,355.0600	3.3551	3,354.8400	3.3548	(0.007)	0	0	0
2013/11/22	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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2013/11/22	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R201	06/02/2014	5.24	Put	Bond Future	23.0600	0.0231	22.7100	0.0227	(1.518)	0	0	0
2013/11/22	R201	06/02/2014			Bond Future	4.3644	104.8911	4.3675	104.8884	0.071	0.0000	0.0000	0
2013/11/22	R201	06/02/2014	5.26	Put	Bond Future	21.6500	0.0217	21.3100	0.0213	(1.570)	0	0	0
2013/11/22	R201	06/02/2014	5.24	Call	Bond Future	770.6900	0.7707	767.7000	0.7677	(0.388)	0	0	0
2013/11/22	R201	06/02/2014	5.25	Put	Bond Future	22.3900	0.0224	22.0400	0.0220	(1.563)	0	0	0
2013/11/22	R201	06/02/2014	5.25	Call	Bond Future	778.5100	0.7785	775.5200	0.7755	(0.384)	0	0	0
2013/11/22	R201	06/02/2014	5.26	Call	Bond Future	786.2600	0.7863	783.2800	0.7833	(0.379)	0	0	0
2013/11/22	R201	08/05/2014			Bond Future	3.9685	106.2708	3.9719	106.2688	0.085	0.0000	0.0000	0
2013/11/22	R201	08/05/2014	4.75	Call	Bond Future	565.0900	0.5651	562.9100	0.5629	(0.386)	0	0	0
2013/11/22	R201	08/05/2014	4.76	Call	Bond Future	569.7400	0.5697	567.5500	0.5676	(0.384)	0	0	0
2013/11/22	R201	08/05/2014	4.74	Call	Bond Future	560.4600	0.5605	558.2800	0.5583	(0.389)	0	0	0
2013/11/22	R201	08/05/2014	4.76	Put	Bond Future	87.9600	0.0880	87.8400	0.0878	(0.136)	0	0	0
2013/11/22	R201	08/05/2014	4.75	Put	Bond Future	89.3700	0.0894	89.2600	0.0893	(0.123)	0	0	0
2013/11/22	R201	08/05/2014	4.74	Put	Bond Future	90.8000	0.0908	90.6900	0.0907	(0.121)	0	0	0
2013/11/22	R201	07/08/2014	5.31	Put	Bond Future	5.6300	0.0056	5.6400	0.0056	0.178	0	0	0
2013/11/22	R201	07/08/2014			Bond Future	2.8015	103.3360	2.8078	103.3337	0.223	0.0000	0.0000	0
2013/11/22	R201	07/08/2014	5.30	Put	Bond Future	5.7400	0.0057	5.7500	0.0057	0.174	0	0	0
2013/11/22	R201	07/08/2014	5.31	Call	Bond Future	918.5700	0.9186	916.2800	0.9163	(0.249)	0	0	0
2013/11/22	R201	07/08/2014	5.29	Call	Bond Future	911.5800	0.9116	909.2900	0.9093	(0.251)	0	0	0
2013/11/22	R201	07/08/2014	5.30	Call	Bond Future	915.0800	0.9151	912.7900	0.9128	(0.250)	0	0	0
2013/11/22	R201	07/08/2014	5.29	Put	Bond Future	5.8500	0.0059	5.8600	0.0059	0.171	0	0	0
2013/11/22	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R202	06/02/2014			Bond Future	209.3532	209.3532	209.3560	209.3560	0.001	0.0000	0.0000	43,449
2013/11/22	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R202	06/02/2014	208.99	Call	Bond Future	363.2000	0.3632	365.9900	0.3660	0.768	0	0	0
2013/11/22	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R202	06/02/2014	209.00	Call	Bond Future	353.2000	0.3532	355.9900	0.3560	0.790	0	0	0
2013/11/22	R202	06/02/2014	209.01	Call	Bond Future	343.2000	0.3432	345.9900	0.3460	0.813	0	0	0
2013/11/22	R203	06/02/2014			Bond Future	6.9454	107.4670	6.9441	107.4712	(0.018)	0.0000	0.0000	8,517
2013/11/22	R203	06/02/2014	5.95	Put	Bond Future	3,323.7400	3.3237	3,317.9800	3.3180	(0.173)	0	0	0
2013/11/22	R203	06/02/2014	6.14	Put	Bond Future	2,752.1000	2.7521	2,745.6400	2.7456	(0.235)	0	0	0
2013/11/22	R203	06/02/2014	6.16	Put	Bond Future	2,694.0600	2.6941	2,687.5200	2.6875	(0.243)	0	0	0
2013/11/22	R203	06/02/2014	6.84	Put	Bond Future	1,073.2000	1.0732	1,065.1600	1.0652	(0.749)	0	0	0
2013/11/22	R203	06/02/2014	6.15	Put	Bond Future	2,723.0300	2.7230	2,716.5200	2,7165	(0.239)	0	0	0
2013/11/22	R203	06/02/2014	5.95	Call	Bond Future	69.5600	0.0696	67.9100	0.0679	(2.372)	0	0	16
2013/11/22	R203	06/02/2014	6.16	Call	Bond Future	136.7100	0.1367	134.2800	0.1343	(1.777)	0	0	0
2013/11/22	R203	06/02/2014	6.84	Call	Bond Future	734.4400	0.7344	730.5100	0.7305	(0.535)	0	0	13
2013/11/22	R203	06/02/2014	6.14	Call	Bond Future	128.6200	0.1286	126.2700	0.1263	(1.827)	0	0	0
2013/11/22	R203	06/02/2014	6.15	Call	Bond Future	132.6200	0.1326	130.2200	0.1302	(1.810)	0	0	0
2013/11/22	R203	08/05/2014	7.40	Put	Bond Future	931.9200	0.9319	926.2200	0.9262	(0.612)	0	0	0
2013/11/22	R203	08/05/2014	5.76	Call	Bond Future	184.1900	0.1842	182.8300	0.1828	(0.738)	0	0	0
2013/11/22	R203	08/05/2014	6.84	Call	Bond Future	1,002.7200	1.0027	1,000.8400	1.0008	(0.187)	0	0	13
2013/11/22	R203	08/05/2014	5.74	Call	Bond Future	177.3900	0.1774	176.0600	0.1761	(0.750)	0	0	0
2013/11/22	R203	08/05/2014			Bond Future	7.0843	104.7205	7.0827	104.7253	(0.023)	0.0000	0.0000	0

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2013/11/22	R203	08/05/2014	5.76	Put	Bond Future	4,241.4600		4.2415	4,235.3200	4.2353	(0.145)	0	0	0
2013/11/22	R203	08/05/2014	6.84	Put	Bond Future	1,736.8900		1.7369	1,730.2300	1.7302	(0.383)	0	0	0
2013/11/22	R203	08/05/2014	5.75	Put	Bond Future	4,269.4200		4.2694	4,263.2900	4.2633	(0.144)	0	0	0
2013/11/22	R203	08/05/2014	5.74	Put	Bond Future	4,297.4200		4.2974	4,291.3100	4.2913	(0.142)	0	0	0
2013/11/22	R203	08/05/2014	7.40	Call	Bond Future	1,870.9800		1.8710	1,870.0600	1.8701	(0.049)	0	0	16
2013/11/22	R203	08/05/2014	5.75	Call	Bond Future	180.7700		0.1808	179.4200	0.1794	(0.747)	0	0	0
2013/11/22	R203	07/08/2014	7.30	Call	Bond Future	1,644.5500		1.6446	1,644.1000	1.6441	(0.027)	0	0	0
2013/11/22	R203	07/08/2014			Bond Future	7.2156		106.1736	7.2139	106.1783	(0.023)	0.0000	0.0000	0
2013/11/22	R203	07/08/2014	7.31	Call	Bond Future	1,659.6200		1.6596	1,659.1800	1.6592	(0.027)	0	0	0
2013/11/22	R203	07/08/2014	6.84	Put	Bond Future	2,095.7500		2.0957	2,090.1300	2.0901	(0.268)	0	0	0
2013/11/22	R203	07/08/2014	7.29	Put	Bond Future	1,423.1500		1.4231	1,418.0100	1.4180	(0.361)	0	0	0
2013/11/22	R203	07/08/2014	7.31	Put	Bond Future	1,397.8400		1.3978	1,392.7300	1.3927	(0.366)	0	0	0
2013/11/22	R203	07/08/2014	7.30	Put	Bond Future	1,410.4500		1.4104	1,405.3300	1.4053	(0.363)	0	0	0
2013/11/22	R203	07/08/2014	7.29	Call	Bond Future	1,629.5500		1.6296	1,629.0800	1.6291	(0.029)	0	0	0
2013/11/22	R203	07/08/2014	6.84	Call	Bond Future	1,046.2000		1.0462	1,045.2500	1.0453	(0.091)	0	0	30
2013/11/22	R203	06/11/2014	6.86	Call	Bond Future	1,072.5700		1.0726	1,071.1800	1.0712	(0.130)	0	0	0
2013/11/22	R203	06/11/2014			Bond Future	7.3793		103.4793	7.3785	103.4816	(0.012)	0.0000	0.0000	0
2013/11/22	R203	06/11/2014	6.84	Call	Bond Future	1,052.8700		1.0529	1,051.4800	1.0515	(0.132)	0	0	0
2013/11/22	R203	06/11/2014	6.85	Call	Bond Future	1,062.6900		1.0627	1,061.3000	1.0613	(0.131)	0	0	0
2013/11/22	R203	06/11/2014	6.84	Put	Bond Future	2,444.8200		2.4448	2,441.1800	2.4412	(0.149)	0	0	0
2013/11/22	R203	06/11/2014	6.86	Put	Bond Future	2,412.4800		2.4125	2,408.8400	2.4088	(0.151)	0	0	0
2013/11/22	R203	06/11/2014	6.85	Put	Bond Future	2,428.6200		2.4286	2,424.9800	2.4250	(0.150)	0	0	0
2013/11/22	R204	06/02/2014	6.39	Call	Bond Future	226.8500		0.2268	232.2100	0.2322	2.363	0	0	0
2013/11/22	R204	06/02/2014			Bond Future	7.2221		104.2684	7.2051	104.3382	(0.235)	0.0000	0.0000	28,279
2013/11/22	R204	06/02/2014	6.40	Call	Bond Future	232.9300		0.2329	238.4300	0.2384	2.361	0	0	0
2013/11/22	R204	06/02/2014	6.41	Call	Bond Future	239.1400		0.2391	244.7900	0.2448	2.363	0	0	0
2013/11/22	R204	06/02/2014	6.39	Put	Bond Future	3,721.4500		3.7214	3,657.0300	3.6570	(1.731)	0	0	0
2013/11/22	R204	06/02/2014	6.41	Put	Bond Future	3,648.0600		3.6481	3,583.9300	3.5839	(1.758)	0	0	0
2013/11/22	R204	06/02/2014	6.40	Put	Bond Future	3,684.6800		3.6847	3,620.4000	3.6204	(1.745)	0	0	0
2013/11/22	R204	08/05/2014			Bond Future	7.3481		105.6400	7.3299	105.7113	(0.248)	0.0000	0.0000	0
2013/11/22	R204	08/05/2014	6.05	Call	Bond Future	289.1500		0.2891	295.7400	0.2957	2.279	0	0	0
2013/11/22	R204	08/05/2014	6.06	Call	Bond Future	294.2700		0.2943	300.9700	0.3010	2.277	0	0	0
2013/11/22	R204	08/05/2014	6.04	Call	Bond Future	284.1000		0.2841	290.5900	0.2906	2.284	0	0	0
2013/11/22	R204	08/05/2014	6.05	Put	Bond Future	5,521.5100		5.5215	5,456.7900	5.4568	(1.172)	0	0	0
2013/11/22	R204	08/05/2014	6.04	Put	Bond Future	5,558.0100		5.5580	5,493.1900	5.4932	(1.166)	0	0	0
2013/11/22	R204	08/05/2014	6.06	Put	Bond Future	5,485.0900		5.4851	5,420.4800	5.4205	(1.178)	0	0	0
2013/11/22	R204	07/08/2014			Bond Future	7.4669		103.0742	7.4475	103.1463	(0.260)	0.0000	0.0000	0
2013/11/22	R204	07/08/2014	7.44	Put	Bond Future	2,260.9900		2.2610	2,221.1300	2.2211	(1.763)	0	0	0
2013/11/22	R204	07/08/2014	7.46	Put	Bond Future	2,224.1500		2.2241	2,184.6600	2.1847	(1.776)	0	0	0
2013/11/22	R204	07/08/2014	7.45	Put	Bond Future	2,242.5200		2.2425	2,202.8400	2.2028	(1.769)	0	0	0
2013/11/22	R204	07/08/2014	7.78	Call	Bond Future	2,847.7100		2.8477	2,886.4100	2.8864	1.359	0	0	0
2013/11/22	R204	07/08/2014	7.46	Call	Bond Future	2,198.6300		2.1986	2,231.2200	2.2312	1.482	0	0	0
2013/11/22	R204	07/08/2014	7.44	Call	Bond Future	2,161.2600		2.1613	2,193.4800	2.1935	1.491	0	0	0
2013/11/22	R204	07/08/2014	7.78	Put	Bond Future	1,694.7300		1.6947	1,661.3500	1.6613	(1.970)	0	0	530
2013/11/22	R204	07/08/2014	7.45	Call	Bond Future	2,179.9000		2.1799	2,212.3000	2.2123	1.486	0	0	0
2013/11/22	R204	06/11/2014	7.99	Put	Bond Future	1,935.1000		1.9351	1,903.1200	1.9031	(1.653)	0	0	1,270
2013/11/22	R204	06/11/2014			Bond Future	7.6013		104.4978	7.5812	104.5684	(0.265)	0.0000	0.0000	0

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2013/11/22	R204	06/11/2014	6.99	Put	Bond Future	3,747.5400	3.7475	3,700.2600	3.7003	(1.262)	0	0	0
2013/11/22	R204	06/11/2014	7.01	Put	Bond Future	3,702.8200	3.7028	3,655.8300	3.6558	(1.269)	0	0	0
2013/11/22	R204	06/11/2014	6.99	Call	Bond Future	1,577.2000	1.5772	1,600.5600	1.6006	1.481	0	0	0
2013/11/22	R204	06/11/2014	7.00	Put	Bond Future	3,725.1400	3.7251	3,678.0100	3.6780	(1.265)	0	0	0
2013/11/22	R204	06/11/2014	7.99	Call	Bond Future	3,286.1500	3.2862	3,324.8100	3.3248	1.176	0	0	0
2013/11/22	R204	06/11/2014	7.00	Call	Bond Future	1,590.7500	1.5907	1,614.2600	1.6143	1.478	0	0	0
2013/11/22	R204	06/11/2014	7.01	Call	Bond Future	1,604.3800	1.6044	1,628.0300	1.6280	1.474	0	0	0
2013/11/22	R207	06/02/2014			Bond Future	7.5298	99.2144	7.5078	99.3174	(0.292)	0.0000	0.0000	18,702
2013/11/22	R207	06/02/2014	6.65	Call	Bond Future	251.5300	0.2515	260.4700	0.2605	3.554	0	0	0
2013/11/22	R207	06/02/2014	6.64	Put	Bond Future	4,512.3700	4.5124	4,418.1200	4.4181	(2.089)	0	0	0
2013/11/22	R207	06/02/2014	6.66	Put	Bond Future	4,427.0400	4.4270	4,333.2300	4.3332	(2.119)	0	0	0
2013/11/22	R207	06/02/2014	6.65	Put	Bond Future	4,469.6200	4.4696	4,375.5900	4.3756	(2.104)	0	0	0
2013/11/22	R207	06/02/2014	6.66	Call	Bond Future	258.1100	0.2581	267.2700	0.2673	3.549	0	0	0
2013/11/22	R207	06/02/2014	6.64	Call	Bond Future	245.0800	0.2451	253.8000	0.2538	3.558	0	0	0
2013/11/22	R207	08/05/2014	6.19	Put	Bond Future	7,125.4800	7.1255	7,029.4800	7.0295	(1.347)	0	0	0
2013/11/22	R207	08/05/2014	6.21	Put	Bond Future	7,038.3600	7.0384	6,942.6500	6.9426	(1.360)	0	0	0
2013/11/22	R207	08/05/2014			Bond Future	7.6533	100.5195	7.6299	100.6244	(0.305)	0.0000	0.0000	0
2013/11/22	R207	08/05/2014	6.20	Put	Bond Future	7,081.8700	7.0819	6,986.0200	6.9860	(1.353)	0	0	0
2013/11/22	R207	08/05/2014	6.20	Call	Bond Future	291.9100	0.2919	300.9900	0.3010	3.111	0	0	0
2013/11/22	R207	08/05/2014	6.21	Call	Bond Future	297.0400	0.2970	306.2600	0.3063	3.104	0	0	0
2013/11/22	R207	08/05/2014	6.19	Call	Bond Future	286.8600	0.2869	295.7900	0.2958	3.113	0	0	0
2013/11/22	R207	07/08/2014	7.69	Call	Bond Future	2,458.3600	2.4584	2,505.9100	2.5059	1.934	0	0	0
2013/11/22	R207	07/08/2014	7.70	Put	Bond Future	2,783.3300	2.7833	2,724.9600	2.7250	(2.097)	0	0	0
2013/11/22	R207	07/08/2014			Bond Future	7.7706	98.2738	7.7459	98.3800	(0.318)	0.0000	0.0000	0
2013/11/22	R207	07/08/2014	7.70	Call	Bond Future	2,479.1800	2.4792	2,527.0100	2.5270	1.929	0	0	0
2013/11/22	R207	07/08/2014	7.71	Call	Bond Future	2,500.0900	2.5001	2,548.2000	2.5482	1.924	0	0	0
2013/11/22	R207	07/08/2014	7.69	Put	Bond Future	2,805.6700	2.8057	2,747.0200	2.7470	(2.090)	0	0	0
2013/11/22	R207	07/08/2014	7.71	Put	Bond Future	2,761.1000	2.7611	2,703.0100	2.7030	(2.104)	0	0	0
2013/11/22	R207	06/11/2014	7.36	Put	Bond Future	4,326.8100	4.3268	4,259.8000	4.2598	(1.549)	0	0	0
2013/11/22	R207	06/11/2014			Bond Future	7.8948	99.6311	7.8693	99.7363	(0.324)	0.0000	0.0000	0
2013/11/22	R207	06/11/2014	7.35	Put	Bond Future	4,352.6800	4.3527	4,285.4600	4.2855	(1.544)	0	0	0
2013/11/22	R207	06/11/2014	7.36	Call	Bond Future	2,094.9300	2.0949	2,133.1900	2.1332	1.826	0	0	0
2013/11/22	R207	06/11/2014	7.34	Call	Bond Future	2,062.1200	2.0621	2,099.9500	2.1000	1.835	0	0	0
2013/11/22	R207	06/11/2014	7.35	Call	Bond Future	2,078.4800	2.0785	2,116.5300	2.1165	1.831	0	0	0
2013/11/22	R207	06/11/2014	7.34	Put	Bond Future	4,378.6600	4.3787	4,311.2200	4.3112	(1.540)	0	0	0
2013/11/22	R208	06/02/2014	6.74	Put	Bond Future	5,501.1900	5.5012	5,273.2200	5.2732	(4.144)	0	0	0
2013/11/22	R208	06/02/2014			Bond Future	7.7199	97.2286	7.6721	97.4792	(0.619)	0.0000	0.0000	11,100
2013/11/22	R208	06/02/2014	6.75	Put	Bond Future	5,450.8100	5.4508	5,223.3700	5.2234	(4.173)	0	0	0
2013/11/22	R208	06/02/2014	6.76	Put	Bond Future	5,400.8300	5.4008	5,173.9700	5.1740	(4.200)	0	0	0
2013/11/22	R208	06/02/2014	6.74	Call	Bond Future	199.8800	0.1999	222.4800	0.2225	11.307	0	0	0
2013/11/22	R208	06/02/2014	6.75	Call	Bond Future	205.4100	0.2054	228.5400	0.2285	11.260	0	0	0
2013/11/22	R208	06/02/2014	6.76	Call	Bond Future	211.3000	0.2113	235.0100	0.2350	11.221	0	0	0
2013/11/22	R208	08/05/2014	6.31	Call	Bond Future	268.1100	0.2681	291.0100	0.2910	8.541	0	0	0
2013/11/22	R208	08/05/2014			Bond Future	7.8313	95.1116	7.7811	95.3660	(0.641)	0.0000	0.0000	0
2013/11/22	R208	08/05/2014	6.29	Call	Bond Future	258.3600	0.2584	280.5300	0.2805	8.581	0	0	0
2013/11/22	R208	08/05/2014	6.31	Put	Bond Future	8,366.1600	8.3662	8,134.6300	8.1346	(2.767)	0	0	0

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2013/11/22	R208	08/05/2014	6.30	Put	Bond Future	8,417.2400	8.4172	8,185.3400	8.1853	(2.755)	0	0	0
2013/11/22	R208	08/05/2014	6.29	Put	Bond Future	8,468.4100	8.4684	8,236.1500	8.2362	(2.743)	0	0	0
2013/11/22	R208	08/05/2014	6.30	Call	Bond Future	263.2000	0.2632	285.7300	0.2857	8.560	0	0	0
2013/11/22	R208	07/08/2014	8.28	Call	Bond Future	3,777.2500	3.7773	3,929.8900	3.9299	4.041	0	0	0
2013/11/22	R208	07/08/2014			Bond Future	7.9361	96.4314	7.8835	96.6892	(0.663)	0.0000	0.0000	0
2013/11/22	R208	07/08/2014	7.80	Call	Bond Future	2,528.7600	2.5288	2,648.1900	2.6482	4.723	0	0	0
2013/11/22	R208	07/08/2014	7.79	Put	Bond Future	3,223.3800	3.2234	3,084.3100	3.0843	(4.314)	0	0	0
2013/11/22	R208	07/08/2014	7.81	Put	Bond Future	3,171.5000	3.1715	3,033.8500	3.0338	(4.340)	0	0	0
2013/11/22	R208	07/08/2014	7.80	Put	Bond Future	3,197.3600	3.1974	3,059.0000	3.0590	(4.327)	0	0	0
2013/11/22	R208	07/08/2014	8.28	Put	Bond Future	2,112.7700	2.1128	2,007.6200	2.0076	(4.977)	0	0	630
2013/11/22	R208	07/08/2014	7.81	Call	Bond Future	2,552.2300	2.5522	2,672.3700	2.6724	4.707	0	0	0
2013/11/22	R208	07/08/2014	7.79	Call	Bond Future	2,505.4100	2.5054	2,624.1300	2.6241	4.739	0	0	0
2013/11/22	R208	06/11/2014	7.46	Call	Bond Future	2,019.9700	2.0200	2,115.4400	2.1154	4.726	0	0	0
2013/11/22	R208	06/11/2014			Bond Future	8.0517	94.3667	7.9970	94.6258	(0.680)	0.0000	0.0000	0
2013/11/22	R208	06/11/2014	7.44	Call	Bond Future	1,984.0200	1.9840	2,078.3100	2.0783	4.752	0	0	0
2013/11/22	R208	06/11/2014	7.45	Call	Bond Future	2,001.9400	2.0019	2,096.8200	2.0968	4.739	0	0	0
2013/11/22	R208	06/11/2014	8.50	Put	Bond Future	2,334.1000	2.3341	2,231.9900	2.2320	(4.375)	0	0	1,520
2013/11/22	R208	06/11/2014	7.44	Put	Bond Future	4,928.4200	4.9284	4,763.6100	4.7636	(3.344)	0	0	0
2013/11/22	R208	06/11/2014	7.46	Put	Bond Future	4,866.3300	4.8663	4,702.7000	4.7027	(3.362)	0	0	0
2013/11/22	R208	06/11/2014	8.50	Call	Bond Future	4,422.1400	4.4221	4,579.1300	4.5791	3.550	0	0	0
2013/11/22	R208	06/11/2014	7.45	Put	Bond Future	4,897.3100	4.8973	4,733.0900	4.7331	(3.353)	0	0	0
2013/11/22	R209	06/02/2014	8.56	Call	Bond Future	1,180.9500	1.1809	1,321.3800	1.3214	11.891	0	0	0
2013/11/22	R209	06/02/2014			Bond Future	9.0720	75.5467	9.0044	76.0531	(0.745)	0.0000	0.0000	23,202
2013/11/22	R209	06/02/2014	8.54	Call	Bond Future	1,137.3800	1.1374	1,273.8400	1.2738	11.998	0	0	0
2013/11/22	R209	06/02/2014	8.55	Call	Bond Future	1,159.0300	1.1590	1,297.4600	1.2975	11.944	0	0	0
2013/11/22	R209	06/02/2014	8.54	Put	Bond Future	5,276.6700	5.2767	4,906.7400	4.9067	(7.011)	0	0	0
2013/11/22	R209	06/02/2014	8.56	Put	Bond Future	5,158.1200	5.1581	4,792.1600	4.7922	(7.095)	0	0	0
2013/11/22	R209	06/02/2014	8.55	Put	Bond Future	5,217.1900	5.2172	4,849.2300	4.8492	(7.053)	0	0	0
2013/11/22	R209	08/05/2014			Bond Future	9.1644	73.3960	9.0948	73.9095	(0.760)	0.0000	0.0000	0
2013/11/22	R209	08/05/2014	7.85	Call	Bond Future	840.1300	0.8401	923.1300	0.9231	9.879	0	0	0
2013/11/22	R209	08/05/2014	7.86	Call	Bond Future	852.7400	0.8527	936.7600	0.9368	9.853	0	0	0
2013/11/22	R209	08/05/2014	7.84	Call	Bond Future	827.6600	0.8277	909.6400	0.9096	9.905	0	0	0
2013/11/22	R209	08/05/2014	7.85	Put	Bond Future	11,565.5400	11.5655	11,135.0400	11.1350	(3.722)	0	0	0
2013/11/22	R209	08/05/2014	7.84	Put	Bond Future	11,643.7300	11.6437	11,212.2100	11.2122	(3.706)	0	0	0
2013/11/22	R209	08/05/2014	7.86	Put	Bond Future	11,487.6300	11.4876	11,058.1500	11.0582	(3.739)	0	0	0
2013/11/22	R209	07/08/2014	9.04	Put	Bond Future	5,707.8400	5.7078	5,433.2600	5.4333	(4.811)	0	0	0
2013/11/22	R209	07/08/2014			Bond Future	9.2518	74.4146	9.1801	74.9351	(0.775)	0.0000	0.0000	0
2013/11/22	R209	07/08/2014	9.06	Put	Bond Future	5,623.8700	5.6239	5,351.8100	5.3518	(4.838)	0	0	0
2013/11/22	R209	07/08/2014	9.05	Put	Bond Future	5,665.7300	5.6657	5,392.4100	5.3924	(4.824)	0	0	0
2013/11/22	R209	07/08/2014	9.05	Call	Bond Future	4,185.6400	4.1856	4,432.8000	4.4328	5.905	0	0	0
2013/11/22	R209	07/08/2014	9.06	Call	Bond Future	4,218.2400	4.2182	4,466.6600	4.4667	5.889	0	0	0
2013/11/22	R209	07/08/2014	9.04	Call	Bond Future	4,153.1700	4.1532	4,399.0700	4.3991	5.921	0	0	0
2013/11/22	R209	06/11/2014			Bond Future	9.3435	72.2974	9.2699	72.8233	(0.788)	0.0000	0.0000	0
2013/11/22	R209	06/11/2014	8.99	Put	Bond Future	7,036.8800	7.0369	6,751.9600	6.7520	(4.049)	0	0	0
2013/11/22	R209	06/11/2014	9.01	Put	Bond Future	6,948.6200	6.9486	6,665.9000	6.6659	(4.069)	0	0	0
2013/11/22	R209	06/11/2014	9.00	Put	Bond Future	6,992.6400	6.9926	6,708.8200	6.7088	(4.059)	0	0	0
2013/11/22	R209	06/11/2014	8.99	Call	Bond Future	4,455.3300	4.4553	4,696.2900	4.6963	5.408	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
2013/11/22	R209	06/11/2014	9.00	Call	Bond Future	4,486.0900	4.4861	4,728.1500	4.7281	5.396	0	0	0
2013/11/22	R209	06/11/2014	9.01	Call	Bond Future	4,516.9600	4.5170	4,760.1200	4.7601	5.383	0	0	0
2013/11/22	R210	06/02/2014	161.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R210	06/02/2014			Bond Future	161.7442	161.7442	161.7444	161.7444	0.000	0.0000	0.0000	1,319
2013/11/22	R210	06/02/2014	161.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R210	06/02/2014	161.51	Call	Bond Future	234.1800	0.2342	234.3700	0.2344	0.081	0	0	0
2013/11/22	R210	06/02/2014	161.49	Call	Bond Future	254.1800	0.2542	254.3700	0.2544	0.075	0	0	0
2013/11/22	R210	06/02/2014	161.50	Call	Bond Future	244.1800	0.2442	244.3700	0.2444	0.078	0	0	0
2013/11/22	R210	06/02/2014	161.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R211	06/02/2014	129.00	Call	Bond Future	44.3400	0.0443	38.3200	0.0383	(13.577)	0	0	0
2013/11/22	R211	06/02/2014			Bond Future	129.0443	129.0443	129.0383	129.0383	(0.005)	0.0000	0.0000	522
2013/11/22	R211	06/02/2014	129.01	Call	Bond Future	34.3400	0.0343	28.3200	0.0283	(17.531)	0	0	0
2013/11/22	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R211	06/02/2014	128.99	Call	Bond Future	54.3400	0.0543	48.3200	0.0483	(11.078)	0	0	0
2013/11/22	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R212	06/02/2014			Bond Future	131.6470	131.6470	131.6454	131.6454	(0.001)	0.0000	0.0000	21,791
2013/11/22	R212	06/02/2014	132.99	Put	Bond Future	1,343.0300	1.3430	1,344.6400	1.3446	0.120	0	0	0
2013/11/22	R212	06/02/2014	133.01	Put	Bond Future	1,363.0300	1.3630	1,364.6400	1.3646	0.118	0	0	0
2013/11/22	R212	06/02/2014	133.00	Put	Bond Future	1,353.0300	1.3530	1,354.6400	1.3546	0.119	0	0	0
2013/11/22	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R213	06/02/2014			Bond Future	8.8984	86.6673	8.8255	87.2258	(0.819)	0.0000	0.0000	21,021
2013/11/22	R213	06/02/2014	8.29	Put	Bond Future	5,807.6900	5.8077	5,383.2200	5.3832	(7.309)	0	0	0
2013/11/22	R213	06/02/2014	8.31	Put	Bond Future	5,682.0300	5.6820	5,261.7400	5.2617	(7.397)	0	0	0
2013/11/22	R213	06/02/2014	8.29	Call	Bond Future	974.1900	0.9742	1,108.3200	1.1083	13.768	0	0	0
2013/11/22	R213	06/02/2014	8.30	Put	Bond Future	5,744.7300	5.7447	5,322.3500	5.3224	(7.352)	0	0	0
2013/11/22	R213	06/02/2014	8.30	Call	Bond Future	993.9100	0.9939	1,130.1300	1.1301	13.705	0	0	0
2013/11/22	R213	06/02/2014	8.31	Call	Bond Future	1,013.7800	1.0138	1,152.0900	1.1521	13.643	0	0	0
2013/11/22	R213	08/05/2014	7.65	Put	Bond Future	11,867.1500	11.8671	11,390.4200	11.3904	(4.017)	0	0	0
2013/11/22	R213	08/05/2014			Bond Future	8.9949	84.2698	8.9196	84.8363	(0.836)	0.0000	0.0000	0
2013/11/22	R213	08/05/2014	7.64	Put	Bond Future	11,944.6100	11.9446	11,466.8000	11.4668	(4.000)	0	0	0
2013/11/22	R213	08/05/2014	7.66	Put	Bond Future	11,789.9500	11.7899	11,314.3100	11.3143	(4.034)	0	0	0
2013/11/22	R213	08/05/2014	7.65	Call	Bond Future	834.4800	0.8345	924.2300	0.9242	10.755	0	0	0
2013/11/22	R213	08/05/2014	7.64	Call	Bond Future	822.2400	0.8222	910.9100	0.9109	10.784	0	0	0
2013/11/22	R213	08/05/2014	7.66	Call	Bond Future	846.8600	0.8469	937.7000	0.9377	10.727	0	0	0
2013/11/22	R213	07/08/2014	8.86	Call	Bond Future	4,216.5700	4.2166	4,485.0800	4.4851	6.368	0	0	0
2013/11/22	R213	07/08/2014			Bond Future	9.0872	85.4391	9.0096	86.0133	(0.854)	0.0000	0.0000	0
2013/11/22	R213	07/08/2014	8.84	Call	Bond Future	4,151.1700	4.1512	4,416.9400	4.4169	6.402	0	0	0
2013/11/22	R213	07/08/2014	8.85	Call	Bond Future	4,183.8000	4.1838	4,450.9400	4.4509	6.385	0	0	0
2013/11/22	R213	07/08/2014	8.84	Put	Bond Future	6,001.5100	6.0015	5,693.1000	5.6931	(5.139)	0	0	0
2013/11/22	R213	07/08/2014	8.86	Put	Bond Future	5,914.9800	5.9150	5,609.3100	5.6093	(5.168)	0	0	0
2013/11/22	R213	07/08/2014	8.85	Put	Bond Future	5,958.1300	5.9581	5,651.0900	5.6511	(5.153)	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
2013/11/22	R213	06/11/2014	8.84	Call	Bond Future	4,550.7300	4.5507	4,816.0100	4.8160	5.829	0	0	0
2013/11/22	R213	06/11/2014	8.85	Put	Bond Future	7,066.5500	7.0665	6,752.9400	6.7529	(4.438)	0	0	0
2013/11/22	R213	06/11/2014			Bond Future	9.1860	83.0809	9.1062	83.6610	(0.868)	0.0000	0.0000	0
2013/11/22	R213	06/11/2014	8.85	Call	Bond Future	4,582.0600	4.5821	4,848.5400	4.8485	5.816	0	0	0
2013/11/22	R213	06/11/2014	8.86	Call	Bond Future	4,613.5000	4.6135	4,881.1900	4.8812	5.802	0	0	0
2013/11/22	R213	06/11/2014	8.84	Put	Bond Future	7,110.8300	7.1108	6,796.0200	6.7960	(4.427)	0	0	0
2013/11/22	R213	06/11/2014	8.86	Put	Bond Future	7,022.4700	7.0225	6,710.0700	6.7101	(4.449)	0	0	0
2013/11/22	R214	06/02/2014			Bond Future	9.2091	76.0970	9.1364	76.6582	(0.790)	0.0000	0.0000	2,927
2013/11/22	R214	06/02/2014	8.99	Put	Bond Future	3,813.8400	3.8138	3,481.0100	3.4810	(8.727)	0	0	0
2013/11/22	R214	06/02/2014	9.01	Put	Bond Future	3,718.6200	3.7186	3,390.5900	3.3906	(8.821)	0	0	0
2013/11/22	R214	06/02/2014	8.99	Call	Bond Future	2,102.3000	2.1023	2,330.6200	2.3306	10.860	0	0	0
2013/11/22	R214	06/02/2014	9.00	Put	Bond Future	3,766.0100	3.7660	3,435.5900	3.4356	(8.774)	0	0	0
2013/11/22	R214	06/02/2014	9.00	Call	Bond Future	2,134.0300	2.1340	2,364.7600	2.3648	10.812	0	0	0
2013/11/22	R214	06/02/2014	9.01	Call	Bond Future	2,166.0500	2.1660	2,399.1700	2.3992	10.762	0	0	0
2013/11/22	R214	08/05/2014			Bond Future	9.3004	73.8132	9.2254	74.3822	(0.807)	0.0000	0.0000	0
2013/11/22	R214	08/05/2014	9.00	Call	Bond Future	3,188.2100	3.1882	3,433.0400	3.4330	7.679	0	0	0
2013/11/22	R214	08/05/2014	8.99	Put	Bond Future	5,559.9000	5.5599	5,234.1000	5.2341	(5.860)	0	0	0
2013/11/22	R214	08/05/2014	9.01	Put	Bond Future	5,464.3900	5.4644	5,141.9000	5.1419	(5.902)	0	0	0
2013/11/22	R214	08/05/2014	9.00	Put	Bond Future	5,511.9900	5.5120	5,187.8500	5.1878	(5.881)	0	0	0
2013/11/22	R214	08/05/2014	9.01	Call	Bond Future	3,219.9600	3.2200	3,466.4400	3.4664	7.655	0	0	0
2013/11/22	R214	08/05/2014	8.99	Call	Bond Future	3,156.6400	3.1566	3,399.8100	3.3998	7.703	0	0	0
2013/11/22	R248	06/02/2014	9.11	Put	Bond Future	1,554.6400	1.5546	834.6600	0.8347	(46.312)	0	0	0
2013/11/22	R248	06/02/2014			Bond Future	9.2662	98.6397	9.1933	99.3597	(0.787)	0.0000	0.0000	10,220
2013/11/22	R248	06/02/2014	9.10	Put	Bond Future	1,655.7200	1.6557	935.7400	0.9357	(43.484)	0	0	0
2013/11/22	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R248	06/02/2014	9.09	Put	Bond Future	1,756.9900	1.7570	1,037.0100	1.0370	(40.978)	0	0	0
2013/11/22	R248	08/05/2014	9.04	Put	Bond Future	3,174.4400	3.1744	2,444.4700	2.4445	(22.995)	0	0	0
2013/11/22	R248	08/05/2014			Bond Future	9.3599	95.5155	9.2846	96.2454	(0.804)	0.0000	0.0000	0
2013/11/22	R248	08/05/2014	9.06	Put	Bond Future	2,970.3700	2.9704	2,240.4000	2.2404	(24.575)	0	0	0
2013/11/22	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	R248	08/05/2014	9.05	Put	Bond Future	3,072.3100	3.0723	2,342.3400	2.3423	(23.760)	0	0	0
2013/11/22	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/22	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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