



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 12/11/2013 to 12/11/2013

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
2013/11/12	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	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
2013/11/12	2025	07/11/2013			Bond Future	110.1121	110.1121	110.1121	110.1121	0.000	0.0000	0.0000	0
2013/11/12	2025	06/02/2014			Bond Future	110.5910	110.5910	110.5911	110.5911	0.000	0.0000	0.0000	0
2013/11/12	2025	06/02/2014	110.99	Put	Bond Future	399.0300	0.3990	398.9200	0.3989	(0.028)	0	0	0
2013/11/12	2025	06/02/2014	111.01	Put	Bond Future	419.0300	0.4190	418.9200	0.4189	(0.026)	0	0	0
2013/11/12	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2025	06/02/2014	111.00	Put	Bond Future	409.0300	0.4090	408.9200	0.4089	(0.027)	0	0	0
2013/11/12	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2037	07/11/2013			Bond Future	9.0400	97.1725	9.0400	97.1725	0.000	0.0000	0.0000	0
2013/11/12	2037	06/02/2014			Bond Future	9.3296	92.4555	9.3078	92.6474	(0.233)	0.0000	0.0000	1,652
2013/11/12	2037	06/02/2014	9.38	Call	Bond Future	441.9100	0.4419	633.8000	0.6338	43.423	0	0	0
2013/11/12	2037	06/02/2014	9.39	Call	Bond Future	529.2000	0.5292	721.0900	0.7211	36.260	0	0	0
2013/11/12	2037	06/02/2014	9.37	Call	Bond Future	354.4800	0.3545	546.3700	0.5464	54.133	0	0	0
2013/11/12	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2037	08/05/2014	9.39	Put	Bond Future	397.6600	0.3977	204.3400	0.2043	(48.614)	0	0	0
2013/11/12	2037	08/05/2014			Bond Future	9.4359	93.6738	9.4135	93.8671	(0.237)	0.0000	0.0000	0
2013/11/12	2037	08/05/2014	9.38	Put	Bond Future	484.7200	0.4847	291.4000	0.2914	(39.883)	0	0	0
2013/11/12	2037	08/05/2014	9.37	Put	Bond Future	571.9200	0.5719	378.6000	0.3786	(33.802)	0	0	0
2013/11/12	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2037	07/08/2014	9.06	Put	Bond Future	4,211.1100	4.2111	4,014.1400	4.0141	(4.677)	0	0	0
2013/11/12	2037	07/08/2014			Bond Future	9.5387	90.7236	9.5155	90.9206	(0.243)	0.0000	0.0000	0
2013/11/12	2037	07/08/2014	9.05	Put	Bond Future	4,302.4100	4.3024	4,105.4400	4.1054	(4.578)	0	0	0
2013/11/12	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2037	07/08/2014	9.04	Put	Bond Future	4,393.8500	4.3938	4,196.8800	4.1969	(4.483)	0	0	0
2013/11/12	2038	07/11/2013			Bond Future	106.0585	106.0585	106.0585	106.0585	0.000	0.0000	0.0000	0
2013/11/12	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2038	06/02/2014			Bond Future	106.4376	106.4376	106.4392	106.4392	0.001	0.0000	0.0000	24
2013/11/12	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2038	06/02/2014	106.99	Put	Bond Future	552.3700	0.5524	550.8100	0.5508	(0.282)	0	0	0
2013/11/12	2038	06/02/2014	107.01	Put	Bond Future	572.3700	0.5724	570.8100	0.5708	(0.273)	0	0	0
2013/11/12	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2038	06/02/2014	107.00	Put	Bond Future	562.3700	0.5624	560.8100	0.5608	(0.277)	0	0	0
2013/11/12	2050	07/11/2013			Bond Future	111.0652	111.0652	111.0652	111.0652	0.000	0.0000	0.0000	0
2013/11/12	2050	06/02/2014			Bond Future	111.4478	111.4478	111.4497	111.4497	0.002	0.0000	0.0000	472
2013/11/12	2050	06/02/2014	110.00	Call	Bond Future	1,447.7800	1.4478	1,449.6600	1.4497	0.130	0	0	0
2013/11/12	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	2050	06/02/2014	110.01	Call	Bond Future	1,437.7800	1.4378	1,439.6600	1.4397	0.131	0	0	0

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2013/11/12	2050	06/02/2014	109.99	Call	Bond Future	1,457.7800	1.4578	1,459.6600	1.4597	0.129	0	0	0
2013/11/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	AL37	06/02/2014			Index Future	412.1830	412.1830	411.5320	411.5320	(0.158)	0.0000	0.0000	0
2013/11/12	AL37	08/05/2014			Index Future	417.6160	417.6160	416.9520	416.9520	(0.159)	0.0000	0.0000	0
2013/11/12	AL7T	06/02/2014			Index Future	483.9350	483.9350	483.1940	483.1940	(0.153)	0.0000	0.0000	1
2013/11/12	AL7T	08/05/2014			Index Future	490.3130	490.3130	489.5570	489.5570	(0.154)	0.0000	0.0000	0
2013/11/12	ALBI	06/02/2014			Index Future	435.0960	435.0960	435.0010	435.0010	(0.022)	0.0000	0.0000	785
2013/11/12	ALBI	08/05/2014			Index Future	440.8310	440.8310	440.7300	440.7300	(0.023)	0.0000	0.0000	85
2013/11/12	ALBI	07/08/2014			Index Future	446.9790	446.9790	446.8810	446.8810	(0.022)	0.0000	0.0000	0
2013/11/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/11/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/12	EL28	07/11/2013			Bond Future	114.6391	114.6391	114.6391	114.6391	0.000	0.0000	0.0000	0
2013/11/12	EL28	06/02/2014			Bond Future	113.0404	113.0404	113.0425	113.0425	0.002	0.0000	0.0000	0
2013/11/12	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	EL28	06/02/2014	111.01	Call	Bond Future	2,030.4100	2.0304	2,032.5500	2.0325	0.105	0	0	0
2013/11/12	EL28	06/02/2014	110.99	Call	Bond Future	2,050.4100	2.0504	2,052.5500	2.0525	0.104	0	0	0
2013/11/12	EL28	06/02/2014	111.00	Call	Bond Future	2,040.4100	2.0404	2,042.5500	2.0425	0.105	0	0	0
2013/11/12	ES33	07/11/2013			Bond Future	9.5750	82.9001	9.5750	82.9001	0.000	0.0000	0.0000	0
2013/11/12	ES33	06/02/2014	9.54	Put	Bond Future	2,526.4500	2.5265	2,367.4400	2.3674	(6.294)	0	0	0
2013/11/12	ES33	06/02/2014			Bond Future	9.8825	82.6097	9.8604	82.7687	(0.223)	0.0000	0.0000	6,292
2013/11/12	ES33	06/02/2014	9.56	Put	Bond Future	2,375.5000	2.3755	2,216.4900	2.2165	(6.694)	0	0	0
2013/11/12	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	ES33	06/02/2014	9.55	Put	Bond Future	2,450.9200	2.4509	2,291.9100	2.2919	(6.488)	0	0	0
2013/11/12	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	ES33	08/05/2014	9.55	Put	Bond Future	3,334.6400	3.3346	3,174.4400	3.1744	(4.804)	0	0	0

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2013/11/12	ES33	08/05/2014			Bond Future	10.0076	79.9163	9.9850	80.0765	(0.227)	0.0000	0.0000	0
2013/11/12	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	ES33	08/05/2014	9.54	Put	Bond Future	3,409.9300	3.4099	3,249.7300	3.2497	(4.698)	0	0	0
2013/11/12	ES33	08/05/2014	9.56	Put	Bond Future	3,259.4500	3.2594	3,099.2500	3.0993	(4.915)	0	0	0
2013/11/12	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	GOVI	06/02/2014			GOVI	434.7750	434.7750	434.6210	434.6210	(0.035)	0.0000	0.0000	368
2013/11/12	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	GOVI	06/02/2014	439.99	Put	GOVI	52,150.0000	5.2150	53,690.0000	5.3690	2.953	0	0	0
2013/11/12	GOVI	06/02/2014	440.01	Put	GOVI	52,350.0000	5.2350	53,890.0000	5.3890	2.942	0	0	0
2013/11/12	GOVI	06/02/2014	440.00	Put	GOVI	52,250.0000	5.2250	53,790.0000	5.3790	2.947	0	0	0
2013/11/12	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	GOVI	08/05/2014			GOVI	440.5060	440.5060	440.3440	440.3440	(0.037)	0.0000	0.0000	0
2013/11/12	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	GOVI	08/05/2014	441.99	Put	GOVI	14,840.0000	1.4840	16,460.0000	1.6460	10.916	0	0	0
2013/11/12	GOVI	08/05/2014	442.01	Put	GOVI	15,040.0000	1.5040	16,660.0000	1.6660	10.771	0	0	0
2013/11/12	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	GOVI	08/05/2014	442.00	Put	GOVI	14,940.0000	1.4940	16,560.0000	1.6560	10.843	0	0	0
2013/11/12	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	GOVI	07/08/2014			GOVI	446.6490	446.6490	446.4890	446.4890	(0.036)	0.0000	0.0000	0
2013/11/12	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	GOVI	07/08/2014	459.99	Put	GOVI	133,410.0000	13.3410	135,010.0000	13.5010	1.199	0	0	0
2013/11/12	GOVI	07/08/2014	460.01	Put	GOVI	133,610.0000	13.3610	135,210.0000	13.5210	1.198	0	0	0
2013/11/12	GOVI	07/08/2014	460.00	Put	GOVI	133,510.0000	13.3510	135,110.0000	13.5110	1.198	0	0	0
2013/11/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/12	IGOV	06/02/2014			Index Future	200.8990	200.8990	200.1480	200.1480	(0.374)	0.0000	0.0000	1,328
2013/11/12	IGOV	08/05/2014			Index Future	203.5710	203.5710	202.8080	202.8080	(0.375)	0.0000	0.0000	7
2013/11/12	ILBI	06/02/2014			Index Future	551.4950	551.4950	551.3070	551.3070	(0.034)	0.0000	0.0000	186
2013/11/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	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
2013/11/12	JBAF	20/11/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	100
2013/11/12	JBAF	18/12/2013			Jibar Tradeable Future	5.2300	94.7700	5.2200	94.7800	(0.191)	0.0000	0.0000	1,500
2013/11/12	JBAF	15/01/2014			Jibar Tradeable Future	5.2600	94.7400	5.2500	94.7500	(0.190)	0.0000	0.0000	1,000
2013/11/12	JBAF	19/02/2014			Jibar Tradeable Future	5.3700	94.6300	5.3300	94.6700	(0.745)	0.0000	0.0000	0
2013/11/12	JBAF	19/03/2014			Jibar Tradeable Future	5.4600	94.5400	5.3800	94.6200	(1.465)	0.0000	0.0000	400
2013/11/12	JBAF	16/04/2014			Jibar Tradeable Future	5.6100	94.3900	5.5200	94.4800	(1.604)	0.0000	0.0000	0
2013/11/12	JBAF	18/06/2014			Jibar Tradeable Future	5.9000	94.1000	5.8500	94.1500	(0.847)	0.0000	0.0000	4,000
2013/11/12	JBAF	17/09/2014			Jibar Tradeable Future	6.3700	93.6300	6.3300	93.6700	(0.628)	0.0000	0.0000	1,000
2013/11/12	JBAF	17/12/2014			Jibar Tradeable Future	6.6900	93.3100	6.6500	93.3500	(0.598)	0.0000	0.0000	0
2013/11/12	JBAF	18/03/2015			Jibar Tradeable Future	7.0100	92.9900	6.9900	93.0100	(0.285)	0.0000	0.0000	150
2013/11/12	JBAF	17/06/2015			Jibar Tradeable Future	7.3100	92.6900	7.3000	92.7000	(0.137)	0.0000	0.0000	2,100
2013/11/12	JBAF	16/09/2015			Jibar Tradeable Future	7.6100	92.3900	7.5900	92.4100	(0.263)	0.0000	0.0000	0
2013/11/12	R023	07/11/2013			Bond Future	7.8200	101.0885	7.8200	101.0885	0.000	0.0000	0.0000	0
2013/11/12	R023	06/02/2014			Bond Future	8.1169	101.1847	8.1469	100.9982	0.369	0.0000	0.0000	11,259
2013/11/12	R023	06/02/2014	7.84	Put	Bond Future	1,744.4700	1.7445	1,931.0400	1.9310	10.695	0	0	0
2013/11/12	R023	06/02/2014	7.86	Put	Bond Future	1,617.1500	1.6172	1,803.7200	1.8037	11.537	0	0	0
2013/11/12	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R023	06/02/2014	7.85	Put	Bond Future	1,680.7900	1.6808	1,867.3600	1.8674	11.100	0	0	0
2013/11/12	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R023	08/05/2014			Bond Future	8.2257	98.6016	8.2572	98.4115	0.382	0.0000	0.0000	0
2013/11/12	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R023	08/05/2014	7.59	Put	Bond Future	3,953.0600	3.9531	4,143.2000	4.1432	4.810	0	0	0
2013/11/12	R023	08/05/2014	7.61	Put	Bond Future	3,825.6100	3.8256	4,015.7500	4.0157	4.970	0	0	0
2013/11/12	R023	08/05/2014	7.60	Put	Bond Future	3,889.3100	3.8893	4,079.4500	4.0794	4.889	0	0	0
2013/11/12	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R157	07/11/2013			Bond Future	6.0750	114.8837	6.0750	114.8837	0.000	0.0000	0.0000	0
2013/11/12	R157	06/02/2014	5.64	Call	Bond Future	83.7700	0.0838	77.4700	0.0775	(7.521)	0	0	0
2013/11/12	R157	06/02/2014	5.65	Put	Bond Future	1,266.8800	1.2669	1,294.7300	1.2947	2.198	0	0	0
2013/11/12	R157	06/02/2014			Bond Future	6.3842	116.1299	6.4057	116.0956	0.336	0.0000	0.0000	32,209
2013/11/12	R157	06/02/2014	5.65	Call	Bond Future	86.2500	0.0863	79.8100	0.0798	(7.467)	0	0	0
2013/11/12	R157	06/02/2014	5.66	Call	Bond Future	88.7900	0.0888	82.2100	0.0822	(7.411)	0	0	0
2013/11/12	R157	06/02/2014	5.64	Put	Bond Future	1,280.6000	1.2806	1,308.5900	1.3086	2.186	0	0	0
2013/11/12	R157	06/02/2014	5.66	Put	Bond Future	1,253.2300	1.2532	1,280.9400	1.2809	2.211	0	0	0
2013/11/12	R157	08/05/2014	5.20	Call	Bond Future	55.8800	0.0559	52.1800	0.0522	(6.621)	0	0	0
2013/11/12	R157	08/05/2014			Bond Future	6.5987	110.8525	6.6255	110.8165	0.407	0.0000	0.0000	0
2013/11/12	R157	08/05/2014	5.21	Call	Bond Future	57.0700	0.0571	53.3100	0.0533	(6.588)	0	0	0
2013/11/12	R157	08/05/2014	5.19	Call	Bond Future	54.7000	0.0547	51.0800	0.0511	(6.618)	0	0	0
2013/11/12	R157	08/05/2014	5.20	Put	Bond Future	1,957.1300	1.9571	1,989.4900	1.9895	1.653	0	0	0
2013/11/12	R157	08/05/2014	5.19	Put	Bond Future	1,969.7100	1.9697	2,002.1500	2.0022	1.647	0	0	0
2013/11/12	R157	08/05/2014	5.21	Put	Bond Future	1,944.5600	1.9446	1,976.8600	1.9769	1.661	0	0	0
2013/11/12	R157	07/08/2014	6.76	Put	Bond Future	671.0800	0.6711	688.2800	0.6883	2.563	0	0	0
2013/11/12	R157	07/08/2014			Bond Future	6.8236	112.4006	6.8561	112.3652	0.476	0.0000	0.0000	0
2013/11/12	R157	07/08/2014	6.75	Put	Bond Future	676.4000	0.6764	693.6900	0.6937	2.556	0	0	0
2013/11/12	R157	07/08/2014	6.74	Call	Bond Future	590.4400	0.5904	572.4200	0.5724	(3.052)	0	0	0

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2013/11/12	R157	07/08/2014	6.75	Call	Bond Future	596.0200	0.5960	577.9000	0.5779	(3.040)	0	0	0
2013/11/12	R157	07/08/2014	6.76	Call	Bond Future	601.6200	0.6016	583.4100	0.5834	(3.027)	0	0	0
2013/11/12	R157	07/08/2014	6.74	Put	Bond Future	681.7400	0.6817	699.1300	0.6991	2.551	0	0	0
2013/11/12	R157	06/11/2014	6.19	Put	Bond Future	1,213.8900	1.2139	1,237.9800	1.2380	1.985	0	0	0
2013/11/12	R157	06/11/2014			Bond Future	7.2259	107.1406	7.2687	107.1047	0.592	0.0000	0.0000	0
2013/11/12	R157	06/11/2014	6.21	Put	Bond Future	1,202.0700	1.2021	1,226.0300	1.2260	1.993	0	0	0
2013/11/12	R157	06/11/2014	6.20	Put	Bond Future	1,207.9700	1.2080	1,232.0000	1.2320	1.989	0	0	0
2013/11/12	R157	06/11/2014	6.21	Call	Bond Future	343.7100	0.3437	331.7800	0.3318	(3.471)	0	0	0
2013/11/12	R157	06/11/2014	6.19	Call	Bond Future	338.5200	0.3385	326.7200	0.3267	(3.486)	0	0	0
2013/11/12	R157	06/11/2014	6.20	Call	Bond Future	341.1100	0.3411	329.2500	0.3292	(3.477)	0	0	0
2013/11/12	R186	07/11/2013			Bond Future	8.1350	122.9622	8.1350	122.9622	0.000	0.0000	0.0000	0
2013/11/12	R186	06/02/2014	8.75	Put	Bond Future	1,738.8700	1.7389	1,734.7700	1.7348	(0.236)	0	0	250
2013/11/12	R186	06/02/2014			Bond Future	8.4090	117.7209	8.4130	117.6861	0.048	0.0000	0.0000	55,933
2013/11/12	R186	06/02/2014	7.75	Call	Bond Future	911.4100	0.9114	891.1800	0.8912	(2.220)	0	0	0
2013/11/12	R186	06/02/2014	7.74	Put	Bond Future	6,877.6500	6.8776	6,892.4700	6.8925	0.215	0	0	0
2013/11/12	R186	06/02/2014	7.76	Put	Bond Future	6,732.0100	6.7320	6,746.3300	6.7463	0.213	0	0	0
2013/11/12	R186	06/02/2014	7.75	Put	Bond Future	6,804.6300	6.8046	6,819.2000	6.8192	0.214	0	0	0
2013/11/12	R186	06/02/2014	8.75	Call	Bond Future	4,632.8900	4.6329	4,593.9900	4.5940	(0.840)	0	0	0
2013/11/12	R186	06/02/2014	7.76	Call	Bond Future	931.3000	0.9313	910.8200	0.9108	(2.199)	0	0	0
2013/11/12	R186	06/02/2014	7.74	Call	Bond Future	891.8300	0.8918	871.8500	0.8719	(2.240)	0	0	0
2013/11/12	R186	08/05/2014	7.50	Put	Bond Future	10,251.2100	10.2512	10,271.4400	10.2714	0.197	0	0	0
2013/11/12	R186	08/05/2014			Bond Future	8.5148	119.2724	8.5192	119.2358	0.051	0.0000	0.0000	540
2013/11/12	R186	08/05/2014	7.09	Put	Bond Future	13,579.8000	13.5798	13,605.7800	13.6058	0.191	0	0	0
2013/11/12	R186	08/05/2014	7.10	Call	Bond Future	639.4200	0.6394	628.6700	0.6287	(1.681)	0	0	0
2013/11/12	R186	08/05/2014	7.11	Call	Bond Future	650.3300	0.6503	639.4500	0.6395	(1.673)	0	0	0
2013/11/12	R186	08/05/2014	8.50	Call	Bond Future	4,234.9200	4.2349	4,204.0700	4.2041	(0.728)	0	0	0
2013/11/12	R186	08/05/2014	7.09	Call	Bond Future	628.6600	0.6287	618.0300	0.6180	(1.691)	0	0	0
2013/11/12	R186	08/05/2014	7.11	Put	Bond Future	13,406.1000	13.4061	13,431.8300	13.4318	0.192	0	0	0
2013/11/12	R186	08/05/2014	7.50	Call	Bond Future	1,224.8900	1.2249	1,208.5100	1.2085	(1.337)	0	0	1,933
2013/11/12	R186	08/05/2014	8.50	Put	Bond Future	4,360.2300	4.3602	4,365.9900	4.3660	0.132	0	0	1,933
2013/11/12	R186	08/05/2014	7.10	Put	Bond Future	13,492.8200	13.4928	13,518.6800	13.5187	0.192	0	0	0
2013/11/12	R186	07/08/2014	8.31	Call	Bond Future	4,007.0200	4.0070	3,981.6300	3.9816	(0.634)	0	0	0
2013/11/12	R186	07/08/2014			Bond Future	8.6136	115.6459	8.6179	115.6099	0.051	0.0000	0.0000	0
2013/11/12	R186	07/08/2014	8.92	Put	Bond Future	4,024.1200	4.0241	4,029.1400	4.0291	0.125	0	0	840
2013/11/12	R186	07/08/2014	8.29	Call	Bond Future	3,936.0700	3.9361	3,910.8900	3.9109	(0.640)	0	0	0
2013/11/12	R186	07/08/2014	8.30	Call	Bond Future	3,971.4500	3.9714	3,946.1700	3.9462	(0.637)	0	0	0
2013/11/12	R186	07/08/2014	8.29	Put	Bond Future	6,649.1400	6.6491	6,659.9100	6.6599	0.162	0	0	0
2013/11/12	R186	07/08/2014	8.92	Call	Bond Future	6,512.9700	6.5130	6,482.0400	6.4820	(0.475)	0	0	0
2013/11/12	R186	07/08/2014	8.31	Put	Bond Future	6,549.8100	6.5498	6,560.3700	6.5604	0.161	0	0	0
2013/11/12	R186	07/08/2014	8.30	Put	Bond Future	6,599.3400	6.5993	6,610.0100	6.6100	0.162	0	0	0
2013/11/12	R186	06/11/2014	8.14	Call	Bond Future	3,996.4400	3.9964	3,973.7900	3.9738	(0.567)	0	0	0
2013/11/12	R186	06/11/2014	8.15	Put	Bond Future	8,748.6000	8.7486	8,762.2700	8.7623	0.156	0	0	0
2013/11/12	R186	06/11/2014			Bond Future	8.7195	117.2388	8.7240	117.2024	0.052	0.0000	0.0000	0
2013/11/12	R186	06/11/2014	9.17	Call	Bond Future	8,032.8900	8.0329	8,002.2000	8.0022	(0.382)	0	0	0
2013/11/12	R186	06/11/2014	8.15	Call	Bond Future	4,028.4200	4.0284	4,005.6800	4.0057	(0.564)	0	0	0
2013/11/12	R186	06/11/2014	8.16	Call	Bond Future	4,060.5400	4.0605	4,037.7100	4.0377	(0.562)	0	0	0
2013/11/12	R186	06/11/2014	9.17	Put	Bond Future	4,482.8200	4.4828	4,488.5400	4.4885	0.128	0	0	2,010

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2013/11/12	R186	06/11/2014	8.14	Put	Bond Future	8,801.9300	8.8019	8,815.6900	8.8157	0.156	0	0	0
2013/11/12	R186	06/11/2014	8.16	Put	Bond Future	8,695.5000	8.6955	8,709.0800	8.7091	0.156	0	0	0
2013/11/12	R197	07/11/2013			Bond Future	280.8602	280.8602	280.8602	280.8602	0.000	0.0000	0.0000	0
2013/11/12	R197	06/02/2014			Bond Future	278.9240	278.9240	277.7854	277.7854	(0.408)	0.0000	0.0000	2,049
2013/11/12	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R197	06/02/2014	279.99	Put	Bond Future	1,066.0100	1.0660	2,204.5900	2.2046	106.808	0	0	0
2013/11/12	R197	06/02/2014	280.01	Put	Bond Future	1,086.0100	1.0860	2,224.5900	2.2246	104.841	0	0	0
2013/11/12	R197	06/02/2014	280.00	Put	Bond Future	1,076.0100	1.0760	2,214.5900	2.2146	105.815	0	0	0
2013/11/12	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R201	07/11/2013			Bond Future	4.8100	107.6308	4.8100	107.6308	0.000	0.0000	0.0000	0
2013/11/12	R201	06/02/2014	5.24	Put	Bond Future	56.1300	0.0561	50.4000	0.0504	(10.208)	0	0	0
2013/11/12	R201	06/02/2014			Bond Future	4.7153	104.5904	4.6844	104.6168	(0.655)	0.0000	0.0000	0
2013/11/12	R201	06/02/2014	5.26	Put	Bond Future	53.0200	0.0530	47.5400	0.0475	(10.336)	0	0	0
2013/11/12	R201	06/02/2014	5.24	Call	Bond Future	503.1100	0.5031	523.7800	0.5238	4.108	0	0	0
2013/11/12	R201	06/02/2014	5.25	Put	Bond Future	54.4900	0.0545	48.8800	0.0489	(10.295)	0	0	0
2013/11/12	R201	06/02/2014	5.25	Call	Bond Future	509.9600	0.5100	530.7500	0.5308	4.077	0	0	0
2013/11/12	R201	06/02/2014	5.26	Call	Bond Future	516.9800	0.5170	537.9000	0.5379	4.047	0	0	0
2013/11/12	R201	08/05/2014			Bond Future	4.4640	105.9688	4.4220	105.9943	(0.940)	0.0000	0.0000	0
2013/11/12	R201	08/05/2014	4.75	Call	Bond Future	327.2500	0.3273	342.6600	0.3427	4.709	0	0	0
2013/11/12	R201	08/05/2014	4.76	Call	Bond Future	331.0000	0.3310	346.5200	0.3465	4.689	0	0	0
2013/11/12	R201	08/05/2014	4.74	Call	Bond Future	323.5200	0.3235	338.8300	0.3388	4.732	0	0	0
2013/11/12	R201	08/05/2014	4.76	Put	Bond Future	151.3100	0.1513	141.3100	0.1413	(6.609)	0	0	0
2013/11/12	R201	08/05/2014	4.75	Put	Bond Future	153.6200	0.1536	143.5100	0.1435	(6.581)	0	0	0
2013/11/12	R201	08/05/2014	4.74	Put	Bond Future	155.9500	0.1560	145.7400	0.1457	(6.547)	0	0	0
2013/11/12	R201	07/08/2014	5.31	Put	Bond Future	16.3300	0.0163	14.1500	0.0142	(13.350)	0	0	0
2013/11/12	R201	07/08/2014			Bond Future	3.6143	103.0384	3.5404	103.0654	(2.043)	0.0000	0.0000	0
2013/11/12	R201	07/08/2014	5.30	Put	Bond Future	16.6300	0.0166	14.4100	0.0144	(13.349)	0	0	0
2013/11/12	R201	07/08/2014	5.31	Call	Bond Future	631.6900	0.6317	656.4800	0.6565	3.924	0	0	0
2013/11/12	R201	07/08/2014	5.29	Call	Bond Future	625.0800	0.6251	649.8000	0.6498	3.955	0	0	0
2013/11/12	R201	07/08/2014	5.30	Call	Bond Future	628.3900	0.6284	653.1400	0.6531	3.939	0	0	0
2013/11/12	R201	07/08/2014	5.29	Put	Bond Future	16.9300	0.0169	14.6800	0.0147	(13.290)	0	0	0
2013/11/12	R202	07/11/2013			Bond Future	209.5510	209.5510	209.5510	209.5510	0.000	0.0000	0.0000	0
2013/11/12	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	917.0800	0.9171	100.000	0	0	0
2013/11/12	R202	06/02/2014			Bond Future	209.4844	209.4844	208.0729	208.0729	(0.674)	0.0000	0.0000	43,449
2013/11/12	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	937.0800	0.9371	100.000	0	0	0
2013/11/12	R202	06/02/2014	208.99	Call	Bond Future	494.4000	0.4944	0.0000	0.0000	(100.000)	0	0	0
2013/11/12	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	927.0800	0.9271	100.000	0	0	0
2013/11/12	R202	06/02/2014	209.00	Call	Bond Future	484.4000	0.4844	0.0000	0.0000	(100.000)	0	0	0
2013/11/12	R202	06/02/2014	209.01	Call	Bond Future	474.4000	0.4744	0.0000	0.0000	(100.000)	0	0	0
2013/11/12	R203	07/11/2013			Bond Future	6.7800	106.2042	6.7800	106.2042	0.000	0.0000	0.0000	0
2013/11/12	R203	06/02/2014			Bond Future	7.0921	106.9979	7.1499	106.8136	0.815	0.0000	0.0000	8,517
2013/11/12	R203	06/02/2014	5.95	Put	Bond Future	3,771.4500	3.7714	3,945.7800	3.9458	4.622	0	0	0
2013/11/12	R203	06/02/2014	6.14	Put	Bond Future	3,184.1400	3.1841	3,351.3400	3.3513	5.251	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
2013/11/12	R203	06/02/2014	6.16	Put	Bond Future	3,123.9900	3.1240	3,290.2800	3.2903	5.323	0	0	0
2013/11/12	R203	06/02/2014	6.84	Put	Bond Future	1,377.8900	1.3779	1,492.5100	1.4925	8.319	0	0	0
2013/11/12	R203	06/02/2014	6.15	Put	Bond Future	3,154.0200	3.1540	3,320.7700	3.3208	5.287	0	0	0
2013/11/12	R203	06/02/2014	5.95	Call	Bond Future	48.0800	0.0481	38.1600	0.0382	(20.632)	0	0	16
2013/11/12	R203	06/02/2014	6.16	Call	Bond Future	97.4500	0.0974	79.4900	0.0795	(18.430)	0	0	0
2013/11/12	R203	06/02/2014	6.84	Call	Bond Future	569.9400	0.5699	500.3100	0.5003	(12.217)	0	0	13
2013/11/12	R203	06/02/2014	6.14	Call	Bond Future	91.4700	0.0915	74.4200	0.0744	(18.640)	0	0	0
2013/11/12	R203	06/02/2014	6.15	Call	Bond Future	94.4200	0.0944	76.9200	0.0769	(18.534)	0	0	0
2013/11/12	R203	08/05/2014	7.40	Put	Bond Future	1,085.2200	1.0852	1,165.8500	1.1658	7.430	0	0	0
2013/11/12	R203	08/05/2014	5.76	Call	Bond Future	114.1200	0.1141	98.5100	0.0985	(13.679)	0	0	0
2013/11/12	R203	08/05/2014	6.84	Call	Bond Future	776.6100	0.7766	707.6100	0.7076	(8.885)	0	0	13
2013/11/12	R203	08/05/2014	5.74	Call	Bond Future	109.4000	0.1094	94.3300	0.0943	(13.775)	0	0	0
2013/11/12	R203	08/05/2014			Bond Future	7.2428	104.2477	7.3061	104.0597	0.873	0.0000	0.0000	0
2013/11/12	R203	08/05/2014	5.76	Put	Bond Future	4,644.2000	4.6442	4,816.5400	4.8165	3.711	0	0	0
2013/11/12	R203	08/05/2014	6.84	Put	Bond Future	1,983.5900	1.9836	2,102.5400	2.1025	5.997	0	0	0
2013/11/12	R203	08/05/2014	5.75	Put	Bond Future	4,673.2000	4.6732	4,845.8100	4.8458	3.694	0	0	0
2013/11/12	R203	08/05/2014	5.74	Put	Bond Future	4,702.2400	4.7022	4,875.1200	4.8751	3.677	0	0	0
2013/11/12	R203	08/05/2014	7.40	Call	Bond Future	1,551.4700	1.5515	1,444.1500	1.4441	(6.917)	0	0	16
2013/11/12	R203	08/05/2014	5.75	Call	Bond Future	111.7400	0.1117	96.4000	0.0964	(13.728)	0	0	0
2013/11/12	R203	07/08/2014	7.30	Call	Bond Future	1,398.7600	1.3988	1,306.4800	1.3065	(6.597)	0	0	0
2013/11/12	R203	07/08/2014			Bond Future	7.3856	105.7029	7.4542	105.5135	0.930	0.0000	0.0000	0
2013/11/12	R203	07/08/2014	7.31	Call	Bond Future	1,412.4800	1.4125	1,319.6400	1.3196	(6.573)	0	0	0
2013/11/12	R203	07/08/2014	6.84	Put	Bond Future	2,380.0200	2.3800	2,502.5300	2.5025	5.147	0	0	0
2013/11/12	R203	07/08/2014	7.29	Put	Bond Future	1,649.3900	1.6494	1,747.1200	1.7471	5.925	0	0	0
2013/11/12	R203	07/08/2014	7.31	Put	Bond Future	1,621.3800	1.6214	1,717.9900	1.7180	5.959	0	0	0
2013/11/12	R203	07/08/2014	7.30	Put	Bond Future	1,635.3400	1.6353	1,732.5100	1.7325	5.942	0	0	0
2013/11/12	R203	07/08/2014	7.29	Call	Bond Future	1,385.1100	1.3851	1,293.3900	1.2934	(6.622)	0	0	0
2013/11/12	R203	07/08/2014	6.84	Call	Bond Future	859.7900	0.8598	792.8500	0.7928	(7.786)	0	0	30
2013/11/12	R203	06/11/2014	6.86	Call	Bond Future	936.1500	0.9361	870.0800	0.8701	(7.058)	0	0	0
2013/11/12	R203	06/11/2014			Bond Future	7.5678	102.9983	7.6434	102.8063	0.999	0.0000	0.0000	0
2013/11/12	R203	06/11/2014	6.84	Call	Bond Future	918.5200	0.9185	853.3300	0.8533	(7.097)	0	0	0
2013/11/12	R203	06/11/2014	6.85	Call	Bond Future	927.3100	0.9273	861.6700	0.8617	(7.079)	0	0	0
2013/11/12	R203	06/11/2014	6.84	Put	Bond Future	2,791.4600	2.7915	2,918.3300	2.9183	4.545	0	0	0
2013/11/12	R203	06/11/2014	6.86	Put	Bond Future	2,757.0500	2.7570	2,883.0400	2.8830	4.570	0	0	0
2013/11/12	R203	06/11/2014	6.85	Put	Bond Future	2,774.2300	2.7742	2,900.6500	2.9006	4.557	0	0	0
2013/11/12	R204	07/11/2013			Bond Future	7.0550	107.1297	7.0550	107.1297	0.000	0.0000	0.0000	0
2013/11/12	R204	06/02/2014	6.39	Call	Bond Future	139.0300	0.1390	116.7700	0.1168	(16.011)	0	0	0
2013/11/12	R204	06/02/2014			Bond Future	7.3540	103.7273	7.4057	103.5162	0.703	0.0000	0.0000	28,279
2013/11/12	R204	06/02/2014	6.40	Call	Bond Future	143.2600	0.1433	120.4500	0.1204	(15.922)	0	0	0
2013/11/12	R204	06/02/2014	6.41	Call	Bond Future	147.5900	0.1476	124.2200	0.1242	(15.834)	0	0	0
2013/11/12	R204	06/02/2014	6.39	Put	Bond Future	4,174.7600	4.1748	4,363.5800	4.3636	4.523	0	0	0
2013/11/12	R204	06/02/2014	6.41	Put	Bond Future	4,097.6400	4.0976	4,285.3500	4.2854	4.581	0	0	0
2013/11/12	R204	06/02/2014	6.40	Put	Bond Future	4,136.1400	4.1361	4,324.4100	4.3244	4.552	0	0	0
2013/11/12	R204	08/05/2014			Bond Future	7.4882	105.0942	7.5436	104.8792	0.740	0.0000	0.0000	0
2013/11/12	R204	08/05/2014	6.05	Call	Bond Future	172.9300	0.1729	152.4600	0.1525	(11.837)	0	0	0
2013/11/12	R204	08/05/2014	6.06	Call	Bond Future	176.4800	0.1765	155.6700	0.1557	(11.792)	0	0	0
2013/11/12	R204	08/05/2014	6.04	Call	Bond Future	169.4400	0.1694	149.3200	0.1493	(11.874)	0	0	0

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2013/11/12	R204	08/05/2014	6.05	Put	Bond Future	5,951.0100	5.9510	6,145.6000	6.1456	3.270	0	0	0
2013/11/12	R204	08/05/2014	6.04	Put	Bond Future	5,989.0700	5.9891	6,184.0100	6.1840	3.255	0	0	0
2013/11/12	R204	08/05/2014	6.06	Put	Bond Future	5,913.0200	5.9130	6,107.2700	6.1073	3.285	0	0	0
2013/11/12	R204	07/08/2014			Bond Future	7.6143	102.5296	7.6732	102.3126	0.775	0.0000	0.0000	0
2013/11/12	R204	07/08/2014	7.44	Put	Bond Future	2,439.2000	2.4392	2,553.9800	2.5540	4.706	0	0	0
2013/11/12	R204	07/08/2014	7.46	Put	Bond Future	2,399.3400	2.3993	2,512.8900	2.5129	4.733	0	0	0
2013/11/12	R204	07/08/2014	7.45	Put	Bond Future	2,419.2200	2.4192	2,533.3800	2.5334	4.719	0	0	0
2013/11/12	R204	07/08/2014	7.78	Call	Bond Future	2,434.8800	2.4349	2,312.0900	2.3121	(5.043)	0	0	0
2013/11/12	R204	07/08/2014	7.46	Call	Bond Future	1,829.1300	1.8291	1,725.7000	1.7257	(5.655)	0	0	0
2013/11/12	R204	07/08/2014	7.44	Call	Bond Future	1,794.7800	1.7948	1,692.5800	1.6926	(5.694)	0	0	0
2013/11/12	R204	07/08/2014	7.78	Put	Bond Future	1,826.5900	1.8266	1,920.7800	1.9208	5.157	0	0	530
2013/11/12	R204	07/08/2014	7.45	Call	Bond Future	1,811.9100	1.8119	1,709.0900	1.7091	(5.675)	0	0	0
2013/11/12	R204	06/11/2014	7.99	Put	Bond Future	2,123.8000	2.1238	2,218.1200	2.2181	4.441	0	0	1,270
2013/11/12	R204	06/11/2014			Bond Future	7.7605	103.9418	7.8238	103.7218	0.815	0.0000	0.0000	0
2013/11/12	R204	06/11/2014	6.99	Put	Bond Future	4,048.6400	4.0486	4,192.4800	4.1925	3.553	0	0	0
2013/11/12	R204	06/11/2014	7.01	Put	Bond Future	4,001.2700	4.0013	4,144.1300	4.1441	3.570	0	0	0
2013/11/12	R204	06/11/2014	6.99	Call	Bond Future	1,322.3500	1.3224	1,246.2100	1.2462	(5.758)	0	0	0
2013/11/12	R204	06/11/2014	7.00	Put	Bond Future	4,024.9200	4.0249	4,168.2700	4.1683	3.562	0	0	0
2013/11/12	R204	06/11/2014	7.99	Call	Bond Future	2,918.9000	2.9189	2,793.2400	2.7932	(4.305)	0	0	0
2013/11/12	R204	06/11/2014	7.00	Call	Bond Future	1,334.5800	1.3346	1,257.9500	1.2580	(5.742)	0	0	0
2013/11/12	R204	06/11/2014	7.01	Call	Bond Future	1,346.8800	1.3469	1,269.7600	1.2698	(5.726)	0	0	0
2013/11/12	R206	07/11/2013			Bond Future	5.1850	102.8152	5.1850	102.8152	0.000	0.0000	0.0000	0
2013/11/12	R207	07/11/2013			Bond Future	7.3550	101.8356	7.3550	101.8356	0.000	0.0000	0.0000	0
2013/11/12	R207	06/02/2014			Bond Future	7.6548	98.6324	7.6798	98.5165	0.327	0.0000	0.0000	18,702
2013/11/12	R207	06/02/2014	6.65	Call	Bond Future	175.6500	0.1757	160.4800	0.1605	(8.636)	0	0	0
2013/11/12	R207	06/02/2014	6.64	Put	Bond Future	5,020.1600	5.0202	5,121.2200	5.1212	2.013	0	0	0
2013/11/12	R207	06/02/2014	6.66	Put	Bond Future	4,931.6100	4.9316	5,032.0100	5.0320	2.036	0	0	0
2013/11/12	R207	06/02/2014	6.65	Put	Bond Future	4,975.8100	4.9758	5,076.5400	5.0765	2.024	0	0	0
2013/11/12	R207	06/02/2014	6.66	Call	Bond Future	180.6100	0.1806	165.1100	0.1651	(8.582)	0	0	0
2013/11/12	R207	06/02/2014	6.64	Call	Bond Future	170.8000	0.1708	155.9600	0.1560	(8.689)	0	0	0
2013/11/12	R207	08/05/2014	6.19	Put	Bond Future	7,627.8400	7.6278	7,734.1600	7.7342	1.394	0	0	0
2013/11/12	R207	08/05/2014	6.21	Put	Bond Future	7,538.3300	7.5383	7,644.2800	7.6443	1.405	0	0	0
2013/11/12	R207	08/05/2014			Bond Future	7.7847	99.9322	7.8114	99.8136	0.342	0.0000	0.0000	0
2013/11/12	R207	08/05/2014	6.20	Put	Bond Future	7,583.0400	7.5830	7,689.1800	7.6892	1.400	0	0	0
2013/11/12	R207	08/05/2014	6.20	Call	Bond Future	205.7500	0.2057	193.2800	0.1933	(6.061)	0	0	0
2013/11/12	R207	08/05/2014	6.21	Call	Bond Future	209.6800	0.2097	197.0200	0.1970	(6.038)	0	0	0
2013/11/12	R207	08/05/2014	6.19	Call	Bond Future	201.8900	0.2019	189.6000	0.1896	(6.087)	0	0	0
2013/11/12	R207	07/08/2014	7.69	Call	Bond Future	2,166.7700	2.1668	2,108.0100	2.1080	(2.712)	0	0	0
2013/11/12	R207	07/08/2014	7.70	Put	Bond Future	3,077.4300	3.0774	3,137.5800	3.1376	1.955	0	0	0
2013/11/12	R207	07/08/2014			Bond Future	7.9077	97.6865	7.9357	97.5673	0.354	0.0000	0.0000	0
2013/11/12	R207	07/08/2014	7.70	Call	Bond Future	2,186.0500	2.1860	2,126.9700	2.1270	(2.703)	0	0	0
2013/11/12	R207	07/08/2014	7.71	Call	Bond Future	2,205.4400	2.2054	2,146.0400	2.1460	(2.693)	0	0	0
2013/11/12	R207	07/08/2014	7.69	Put	Bond Future	3,101.3100	3.1013	3,161.7800	3.1618	1.950	0	0	0
2013/11/12	R207	07/08/2014	7.71	Put	Bond Future	3,053.6800	3.0537	3,113.5100	3.1135	1.959	0	0	0
2013/11/12	R207	06/11/2014	7.36	Put	Bond Future	4,681.7600	4.6818	4,754.2500	4.7543	1.548	0	0	0
2013/11/12	R207	06/11/2014			Bond Future	8.0409	99.0321	8.0705	98.9112	0.368	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
2013/11/12	R207	06/11/2014	7.35	Put	Bond Future	4,708.9100	4.7089	4,781.6600	4.7817	1.545	0	0	0
2013/11/12	R207	06/11/2014	7.36	Call	Bond Future	1,850.8800	1.8509	1,802.5500	1.8025	(2.611)	0	0	0
2013/11/12	R207	06/11/2014	7.34	Call	Bond Future	1,820.6200	1.8206	1,772.8100	1.7728	(2.626)	0	0	0
2013/11/12	R207	06/11/2014	7.35	Call	Bond Future	1,835.7100	1.8357	1,787.6400	1.7876	(2.619)	0	0	0
2013/11/12	R207	06/11/2014	7.34	Put	Bond Future	4,736.1600	4.7362	4,809.1700	4.8092	1.542	0	0	0
2013/11/12	R208	07/11/2013			Bond Future	7.5300	96.4301	7.5300	96.4301	0.000	0.0000	0.0000	0
2013/11/12	R208	06/02/2014	6.74	Put	Bond Future	6,029.1100	6.0291	6,145.2600	6.1453	1.926	0	0	0
2013/11/12	R208	06/02/2014			Bond Future	7.8331	96.6387	7.8580	96.5096	0.318	0.0000	0.0000	10,360
2013/11/12	R208	06/02/2014	6.75	Put	Bond Future	5,977.5000	5.9775	6,093.3400	6.0933	1.938	0	0	0
2013/11/12	R208	06/02/2014	6.76	Put	Bond Future	5,926.0500	5.9261	6,041.5500	6.0415	1.949	0	0	0
2013/11/12	R208	06/02/2014	6.74	Call	Bond Future	137.9200	0.1379	124.9600	0.1250	(9.397)	0	0	0
2013/11/12	R208	06/02/2014	6.75	Call	Bond Future	142.2200	0.1422	128.9500	0.1289	(9.331)	0	0	0
2013/11/12	R208	06/02/2014	6.76	Call	Bond Future	146.6400	0.1466	133.0300	0.1330	(9.281)	0	0	0
2013/11/12	R208	08/05/2014	6.31	Call	Bond Future	171.5300	0.1715	160.3100	0.1603	(6.541)	0	0	0
2013/11/12	R208	08/05/2014			Bond Future	7.9494	94.5162	7.9757	94.3843	0.331	0.0000	0.0000	0
2013/11/12	R208	08/05/2014	6.29	Call	Bond Future	164.5400	0.1645	153.7000	0.1537	(6.588)	0	0	0
2013/11/12	R208	08/05/2014	6.31	Put	Bond Future	8,864.9400	8.8649	8,985.6500	8.9857	1.362	0	0	0
2013/11/12	R208	08/05/2014	6.30	Put	Bond Future	8,917.4100	8.9174	9,038.3000	9.0383	1.356	0	0	0
2013/11/12	R208	08/05/2014	6.29	Put	Bond Future	8,969.9500	8.9700	9,091.0400	9.0910	1.350	0	0	0
2013/11/12	R208	08/05/2014	6.30	Call	Bond Future	168.0100	0.1680	156.9700	0.1570	(6.571)	0	0	0
2013/11/12	R208	07/08/2014	8.28	Call	Bond Future	3,418.4500	3.4185	3,337.4600	3.3375	(2.369)	0	0	0
2013/11/12	R208	07/08/2014			Bond Future	8.0583	95.8357	8.0857	95.7029	0.340	0.0000	0.0000	0
2013/11/12	R208	07/08/2014	7.80	Call	Bond Future	2,245.9700	2.2460	2,182.3700	2.1824	(2.832)	0	0	0
2013/11/12	R208	07/08/2014	7.79	Put	Bond Future	3,537.9800	3.5380	3,607.5100	3.6075	1.965	0	0	0
2013/11/12	R208	07/08/2014	7.81	Put	Bond Future	3,482.8300	3.4828	3,551.6200	3.5516	1.975	0	0	0
2013/11/12	R208	07/08/2014	7.80	Put	Bond Future	3,510.3200	3.5103	3,579.4800	3.5795	1.970	0	0	0
2013/11/12	R208	07/08/2014	8.28	Put	Bond Future	2,349.7200	2.3497	2,401.4900	2.4015	2.203	0	0	630
2013/11/12	R208	07/08/2014	7.81	Call	Bond Future	2,267.8100	2.2678	2,203.8400	2.2038	(2.821)	0	0	0
2013/11/12	R208	07/08/2014	7.79	Call	Bond Future	2,224.2600	2.2243	2,161.0300	2.1610	(2.843)	0	0	0
2013/11/12	R208	06/11/2014	7.46	Call	Bond Future	1,774.5800	1.7746	1,723.9400	1.7239	(2.854)	0	0	0
2013/11/12	R208	06/11/2014			Bond Future	8.1809	93.7592	8.2096	93.6247	0.351	0.0000	0.0000	0
2013/11/12	R208	06/11/2014	7.44	Call	Bond Future	1,741.4800	1.7415	1,691.4800	1.6915	(2.871)	0	0	0
2013/11/12	R208	06/11/2014	7.45	Call	Bond Future	1,757.9800	1.7580	1,707.6600	1.7077	(2.862)	0	0	0
2013/11/12	R208	06/11/2014	8.50	Put	Bond Future	2,562.6600	2.5627	2,613.9200	2.6139	2.000	0	0	1,520
2013/11/12	R208	06/11/2014	7.44	Put	Bond Future	5,293.3100	5.2933	5,377.8900	5.3779	1.598	0	0	0
2013/11/12	R208	06/11/2014	7.46	Put	Bond Future	5,228.3700	5.2284	5,312.3100	5.3123	1.605	0	0	0
2013/11/12	R208	06/11/2014	8.50	Call	Bond Future	4,043.2700	4.0433	3,959.9500	3.9600	(2.061)	0	0	0
2013/11/12	R208	06/11/2014	7.45	Put	Bond Future	5,260.7800	5.2608	5,345.0400	5.3450	1.602	0	0	0
2013/11/12	R209	07/11/2013			Bond Future	8.9250	75.0000	8.9250	75.0000	0.000	0.0000	0.0000	0
2013/11/12	R209	06/02/2014	8.56	Call	Bond Future	1,134.6000	1.1346	1,163.8900	1.1639	2.582	0	0	0
2013/11/12	R209	06/02/2014			Bond Future	9.2023	74.5852	9.1807	74.7434	(0.235)	0.0000	0.0000	23,118
2013/11/12	R209	06/02/2014	8.54	Call	Bond Future	1,095.6000	1.0956	1,123.9600	1.1240	2.589	0	0	0
2013/11/12	R209	06/02/2014	8.55	Call	Bond Future	1,114.9200	1.1149	1,143.7500	1.1438	2.586	0	0	0
2013/11/12	R209	06/02/2014	8.54	Put	Bond Future	6,196.3700	6.1964	6,066.5300	6.0665	(2.095)	0	0	0
2013/11/12	R209	06/02/2014	8.56	Put	Bond Future	6,073.2500	6.0733	5,944.3400	5.9443	(2.123)	0	0	0
2013/11/12	R209	06/02/2014	8.55	Put	Bond Future	6,134.5600	6.1346	6,005.1900	6.0052	(2.109)	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
2013/11/12	R209	08/05/2014			Bond Future	9.2985	72.4236	9.2763	72.5831	(0.238)	0.0000	0.0000	0
2013/11/12	R209	08/05/2014	7.85	Call	Bond Future	691.3800	0.6914	708.6800	0.7087	2.502	0	0	0
2013/11/12	R209	08/05/2014	7.86	Call	Bond Future	702.1400	0.7021	719.6900	0.7197	2.500	0	0	0
2013/11/12	R209	08/05/2014	7.84	Call	Bond Future	680.7500	0.6808	697.8100	0.6978	2.506	0	0	0
2013/11/12	R209	08/05/2014	7.85	Put	Bond Future	12,389.1300	12.3891	12,247.0000	12.2470	(1.147)	0	0	0
2013/11/12	R209	08/05/2014	7.84	Put	Bond Future	12,469.1600	12.4692	12,326.7900	12.3268	(1.142)	0	0	0
2013/11/12	R209	08/05/2014	7.86	Put	Bond Future	12,309.3700	12.3094	12,167.4900	12.1675	(1.153)	0	0	0
2013/11/12	R209	07/08/2014	9.04	Put	Bond Future	6,319.8600	6.3199	6,222.2400	6.2222	(1.545)	0	0	0
2013/11/12	R209	07/08/2014			Bond Future	9.3890	73.4348	9.3660	73.5972	(0.244)	0.0000	0.0000	0
2013/11/12	R209	07/08/2014	9.06	Put	Bond Future	6,231.3300	6.2313	6,134.4700	6.1345	(1.554)	0	0	0
2013/11/12	R209	07/08/2014	9.05	Put	Bond Future	6,275.4700	6.2755	6,178.2300	6.1782	(1.550)	0	0	0
2013/11/12	R209	07/08/2014	9.05	Call	Bond Future	3,815.6200	3.8156	3,880.7800	3.8808	1.708	0	0	0
2013/11/12	R209	07/08/2014	9.06	Call	Bond Future	3,845.9400	3.8459	3,911.4800	3.9115	1.704	0	0	0
2013/11/12	R209	07/08/2014	9.04	Call	Bond Future	3,785.4300	3.7854	3,850.2100	3.8502	1.711	0	0	0
2013/11/12	R209	06/11/2014			Bond Future	9.4852	71.3015	9.4616	71.4661	(0.249)	0.0000	0.0000	0
2013/11/12	R209	06/11/2014	8.99	Put	Bond Future	7,562.1600	7.5622	7,462.2900	7.4623	(1.321)	0	0	0
2013/11/12	R209	06/11/2014	9.01	Put	Bond Future	7,469.7400	7.4697	7,370.5500	7.3705	(1.328)	0	0	0
2013/11/12	R209	06/11/2014	9.00	Put	Bond Future	7,515.8400	7.5158	7,416.3100	7.4163	(1.324)	0	0	0
2013/11/12	R209	06/11/2014	8.99	Call	Bond Future	3,984.6600	3.9847	4,049.4700	4.0495	1.626	0	0	0
2013/11/12	R209	06/11/2014	9.00	Call	Bond Future	4,013.3400	4.0133	4,078.4900	4.0785	1.623	0	0	0
2013/11/12	R209	06/11/2014	9.01	Call	Bond Future	4,042.1300	4.0421	4,107.6200	4.1076	1.620	0	0	0
2013/11/12	R210	07/11/2013			Bond Future	159.3344	159.3344	159.3344	159.3344	0.000	0.0000	0.0000	0
2013/11/12	R210	06/02/2014	161.51	Put	Bond Future	939.0500	0.9391	1,515.3800	1.5154	61.374	0	0	0
2013/11/12	R210	06/02/2014			Bond Future	160.5709	160.5709	159.9946	159.9946	(0.359)	0.0000	0.0000	1,319
2013/11/12	R210	06/02/2014	161.50	Put	Bond Future	929.0500	0.9291	1,505.3800	1.5054	62.034	0	0	0
2013/11/12	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R210	06/02/2014	161.49	Put	Bond Future	919.0500	0.9191	1,495.3800	1.4954	62.709	0	0	0
2013/11/12	R211	07/11/2013			Bond Future	128.8481	128.8481	128.8481	128.8481	0.000	0.0000	0.0000	0
2013/11/12	R211	06/02/2014	129.00	Call	Bond Future	30.0000	0.0300	24.7600	0.0248	(17.467)	0	0	0
2013/11/12	R211	06/02/2014			Bond Future	129.0300	129.0300	129.0248	129.0248	(0.004)	0.0000	0.0000	522
2013/11/12	R211	06/02/2014	129.01	Call	Bond Future	20.0000	0.0200	14.7600	0.0148	(26.200)	0	0	0
2013/11/12	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R211	06/02/2014	128.99	Call	Bond Future	40.0000	0.0400	34.7600	0.0348	(13.100)	0	0	0
2013/11/12	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R212	07/11/2013			Bond Future	131.6775	131.6775	131.6775	131.6775	0.000	0.0000	0.0000	0
2013/11/12	R212	06/02/2014			Bond Future	131.7091	131.7091	131.1709	131.1709	(0.409)	0.0000	0.0000	21,791
2013/11/12	R212	06/02/2014	132.99	Put	Bond Future	1,280.9100	1.2809	1,819.0900	1.8191	42.015	0	0	0
2013/11/12	R212	06/02/2014	133.01	Put	Bond Future	1,300.9100	1.3009	1,839.0900	1.8391	41.370	0	0	0
2013/11/12	R212	06/02/2014	133.00	Put	Bond Future	1,290.9100	1.2909	1,829.0900	1.8291	41.690	0	0	0
2013/11/12	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/11/12	R213	07/11/2013			Bond Future	8.7700	85.7836	8.7700	85.7836	0.000	0.0000	0.0000	0
2013/11/12	R213	06/02/2014			Bond Future	9.0660	85.4029	9.0442	85.5656	(0.240)	0.0000	0.0000	19,947
2013/11/12	R213	06/02/2014	8.29	Put	Bond Future	6,985.4500	6.9854	6,846.6500	6.8466	(1.987)	0	0	0
2013/11/12	R213	06/02/2014	8.31	Put	Bond Future	6,853.9700	6.8540	6,716.0300	6.7160	(2.013)	0	0	0
2013/11/12	R213	06/02/2014	8.29	Call	Bond Future	887.6000	0.8876	911.4800	0.9115	2.690	0	0	0
2013/11/12	R213	06/02/2014	8.30	Put	Bond Future	6,919.5400	6.9195	6,781.1700	6.7812	(2.000)	0	0	0
2013/11/12	R213	06/02/2014	8.30	Call	Bond Future	904.3700	0.9044	928.6800	0.9287	2.688	0	0	0
2013/11/12	R213	06/02/2014	8.31	Call	Bond Future	921.3700	0.9214	946.1100	0.9461	2.685	0	0	0
2013/11/12	R213	08/05/2014	7.65	Put	Bond Future	12,970.7800	12.9708	12,823.5500	12.8236	(1.135)	0	0	0
2013/11/12	R213	08/05/2014			Bond Future	9.1675	82.9909	9.1451	83.1546	(0.243)	0.0000	0.0000	0
2013/11/12	R213	08/05/2014	7.64	Put	Bond Future	13,050.4400	13.0504	12,902.9800	12.9030	(1.130)	0	0	0
2013/11/12	R213	08/05/2014	7.66	Put	Bond Future	12,891.3600	12.8914	12,744.3600	12.7444	(1.140)	0	0	0
2013/11/12	R213	08/05/2014	7.65	Call	Bond Future	659.1700	0.6592	675.6900	0.6757	2.506	0	0	0
2013/11/12	R213	08/05/2014	7.64	Call	Bond Future	649.1300	0.6491	665.4200	0.6654	2.510	0	0	0
2013/11/12	R213	08/05/2014	7.66	Call	Bond Future	669.3300	0.6693	686.0800	0.6861	2.503	0	0	0
2013/11/12	R213	07/08/2014	8.86	Call	Bond Future	3,725.4200	3.7254	3,789.4900	3.7895	1.720	0	0	0
2013/11/12	R213	07/08/2014			Bond Future	9.2643	84.1493	9.2412	84.3162	(0.250)	0.0000	0.0000	0
2013/11/12	R213	07/08/2014	8.84	Call	Bond Future	3,665.9500	3.6660	3,729.2600	3.7293	1.727	0	0	0
2013/11/12	R213	07/08/2014	8.85	Call	Bond Future	3,695.6200	3.6956	3,759.3000	3.7593	1.723	0	0	0
2013/11/12	R213	07/08/2014	8.84	Put	Bond Future	6,806.0400	6.8060	6,702.4500	6.7025	(1.522)	0	0	0
2013/11/12	R213	07/08/2014	8.86	Put	Bond Future	6,713.5800	6.7136	6,610.7500	6.6108	(1.532)	0	0	0
2013/11/12	R213	07/08/2014	8.85	Put	Bond Future	6,759.7000	6.7597	6,656.4800	6.6565	(1.527)	0	0	0
2013/11/12	R213	06/11/2014	8.84	Call	Bond Future	4,010.3800	4.0104	4,075.4100	4.0754	1.622	0	0	0
2013/11/12	R213	06/11/2014	8.85	Put	Bond Future	7,834.1500	7.8341	7,730.3200	7.7303	(1.325)	0	0	0
2013/11/12	R213	06/11/2014			Bond Future	9.3692	81.7703	9.3453	81.9395	(0.255)	0.0000	0.0000	0
2013/11/12	R213	06/11/2014	8.85	Call	Bond Future	4,039.0500	4.0390	4,104.4200	4.1044	1.618	0	0	0
2013/11/12	R213	06/11/2014	8.86	Call	Bond Future	4,067.8400	4.0678	4,133.5500	4.1336	1.615	0	0	0
2013/11/12	R213	06/11/2014	8.84	Put	Bond Future	7,881.0900	7.8811	7,776.9200	7.7769	(1.322)	0	0	0
2013/11/12	R213	06/11/2014	8.86	Put	Bond Future	7,787.4200	7.7874	7,683.9300	7.6839	(1.329)	0	0	0
2013/11/12	R214	07/11/2013			Bond Future	9.0700	75.4742	9.0700	75.4742	0.000	0.0000	0.0000	0
2013/11/12	R214	06/02/2014			Bond Future	9.3657	74.9139	9.3286	75.1917	(0.397)	0.0000	0.0000	2,927
2013/11/12	R214	06/02/2014	8.99	Put	Bond Future	4,751.8400	4.7518	4,562.8500	4.5629	(3.977)	0	0	0
2013/11/12	R214	06/02/2014	9.01	Put	Bond Future	4,647.9400	4.6479	4,461.0000	4.4610	(4.022)	0	0	0
2013/11/12	R214	06/02/2014	8.99	Call	Bond Future	1,857.1600	1.8572	1,946.0100	1.9460	4.784	0	0	0
2013/11/12	R214	06/02/2014	9.00	Put	Bond Future	4,699.7000	4.6997	4,511.7300	4.5117	(4.000)	0	0	0
2013/11/12	R214	06/02/2014	9.00	Call	Bond Future	1,884.5800	1.8846	1,974.4500	1.9744	4.769	0	0	0
2013/11/12	R214	06/02/2014	9.01	Call	Bond Future	1,912.2300	1.9122	2,003.1300	2.0031	4.754	0	0	0
2013/11/12	R214	08/05/2014			Bond Future	9.4615	72.6163	9.4234	72.8969	(0.403)	0.0000	0.0000	0
2013/11/12	R214	08/05/2014	9.00	Call	Bond Future	2,762.3400	2.7623	2,864.3500	2.8644	3.693	0	0	0
2013/11/12	R214	08/05/2014	8.99	Put	Bond Future	6,334.2000	6.3342	6,154.9000	6.1549	(2.831)	0	0	0
2013/11/12	R214	08/05/2014	9.01	Put	Bond Future	6,232.1100	6.2321	6,054.3500	6.0543	(2.852)	0	0	0
2013/11/12	R214	08/05/2014	9.00	Put	Bond Future	6,283.0100	6.2830	6,104.4800	6.1045	(2.841)	0	0	0
2013/11/12	R214	08/05/2014	9.01	Call	Bond Future	2,790.7900	2.7908	2,893.5700	2.8936	3.683	0	0	0
2013/11/12	R214	08/05/2014	8.99	Call	Bond Future	2,734.0500	2.7340	2,835.2900	2.8353	3.703	0	0	0
2013/11/12	R248	07/11/2013			Bond Future	9.1250	97.8241	9.1250	97.8241	0.000	0.0000	0.0000	0

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2013/11/12	R248	06/02/2014	9.11	Put	Bond Future	2,925.7700	2.9258	2,618.4600	2.6185	(10.504)	0	0	0
2013/11/12	R248	06/02/2014			Bond Future	9.4078	97.2686	9.3758	97.5759	(0.341)	0.0000	0.0000	10,220
2013/11/12	R248	06/02/2014	9.10	Put	Bond Future	3,026.8500	3.0269	2,719.5400	2.7195	(10.153)	0	0	0
2013/11/12	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R248	06/02/2014	9.09	Put	Bond Future	3,128.1200	3.1281	2,820.8100	2.8208	(9.824)	0	0	0
2013/11/12	R248	08/05/2014	9.04	Put	Bond Future	4,561.4600	4.5615	4,251.1700	4.2512	(6.802)	0	0	0
2013/11/12	R248	08/05/2014			Bond Future	9.5058	94.1284	9.4728	94.4387	(0.347)	0.0000	0.0000	0
2013/11/12	R248	08/05/2014	9.06	Put	Bond Future	4,357.3900	4.3574	4,047.1000	4.0471	(7.121)	0	0	0
2013/11/12	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	R248	08/05/2014	9.05	Put	Bond Future	4,459.3300	4.4593	4,149.0400	4.1490	(6.958)	0	0	0
2013/11/12	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/12	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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