



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 14/11/2013 to 14/11/2013

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
2013/11/14	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/11/14	2025	06/02/2014			Bond Future	110.3689	110.3689	110.1476	110.1476	(0.201)	0.0000	0.0000	0
2013/11/14	2025	06/02/2014	110.99	Put	Bond Future	621.0700	0.6211	842.3900	0.8424	35.635	0	0	0
2013/11/14	2025	06/02/2014	111.01	Put	Bond Future	641.0700	0.6411	862.3900	0.8624	34.524	0	0	0
2013/11/14	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2025	06/02/2014	111.00	Put	Bond Future	631.0700	0.6311	852.3900	0.8524	35.071	0	0	0
2013/11/14	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2037	06/02/2014			Bond Future	9.1964	93.6404	9.2005	93.6040	0.044	0.0000	0.0000	1,652
2013/11/14	2037	06/02/2014	9.38	Call	Bond Future	1,626.8500	1.6269	1,590.3700	1.5904	(2.242)	0	0	0
2013/11/14	2037	06/02/2014	9.39	Call	Bond Future	1,714.1400	1.7141	1,677.6600	1.6777	(2.128)	0	0	0
2013/11/14	2037	06/02/2014	9.37	Call	Bond Future	1,539.4200	1.5394	1,502.9400	1.5029	(2.370)	0	0	0
2013/11/14	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2037	08/05/2014			Bond Future	9.2984	94.8741	9.3026	94.8371	0.045	0.0000	0.0000	0
2013/11/14	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2037	08/05/2014	9.38	Call	Bond Future	715.5500	0.7156	678.6000	0.6786	(5.164)	0	0	0
2013/11/14	2037	08/05/2014	9.39	Call	Bond Future	802.6100	0.8026	765.6600	0.7657	(4.604)	0	0	0
2013/11/14	2037	08/05/2014	9.37	Call	Bond Future	628.3500	0.6284	591.4000	0.5914	(5.880)	0	0	0
2013/11/14	2037	07/08/2014	9.06	Put	Bond Future	2,995.4800	2.9955	3,033.0700	3.0331	1.255	0	0	0
2013/11/14	2037	07/08/2014			Bond Future	9.3969	91.9392	9.4013	91.9016	0.046	0.0000	0.0000	0
2013/11/14	2037	07/08/2014	9.05	Put	Bond Future	3,086.7800	3.0868	3,124.3700	3.1244	1.218	0	0	0
2013/11/14	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2037	07/08/2014	9.04	Put	Bond Future	3,178.2200	3.1782	3,215.8100	3.2158	1.183	0	0	0
2013/11/14	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2038	06/02/2014			Bond Future	106.4439	106.4439	106.4456	106.4456	0.002	0.0000	0.0000	24
2013/11/14	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2038	06/02/2014	106.99	Put	Bond Future	546.1200	0.5461	544.3600	0.5444	(0.322)	0	0	0
2013/11/14	2038	06/02/2014	107.01	Put	Bond Future	566.1200	0.5661	564.3600	0.5644	(0.311)	0	0	0
2013/11/14	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2038	06/02/2014	107.00	Put	Bond Future	556.1200	0.5561	554.3600	0.5544	(0.316)	0	0	0
2013/11/14	2050	06/02/2014			Bond Future	111.4550	111.4550	111.4569	111.4569	0.002	0.0000	0.0000	472
2013/11/14	2050	06/02/2014	110.00	Call	Bond Future	1,455.0300	1.4550	1,456.9100	1.4569	0.129	0	0	0
2013/11/14	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	2050	06/02/2014	110.01	Call	Bond Future	1,445.0300	1.4450	1,446.9100	1.4469	0.130	0	0	0
2013/11/14	2050	06/02/2014	109.99	Call	Bond Future	1,465.0300	1.4650	1,466.9100	1.4669	0.128	0	0	0
2013/11/14	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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2013/11/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	AL37	06/02/2014			Index Future	412.9690	412.9690	413.1500	413.1500	0.044	0.0000	0.0000	0
2013/11/14	AL37	08/05/2014			Index Future	418.4090	418.4090	418.5930	418.5930	0.044	0.0000	0.0000	0
2013/11/14	AL7T	06/02/2014			Index Future	486.2100	486.2100	486.5300	486.5300	0.066	0.0000	0.0000	1
2013/11/14	AL7T	08/05/2014			Index Future	492.6160	492.6160	492.9410	492.9410	0.066	0.0000	0.0000	0
2013/11/14	ALBI	06/02/2014			Index Future	437.8330	437.8330	437.9440	437.9440	0.025	0.0000	0.0000	785
2013/11/14	ALBI	08/05/2014			Index Future	443.6010	443.6010	443.7140	443.7140	0.025	0.0000	0.0000	85
2013/11/14	ALBI	07/08/2014			Index Future	449.7830	449.7830	449.8970	449.8970	0.025	0.0000	0.0000	0
2013/11/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	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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2013/11/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/14	EL28	06/02/2014			Bond Future	113.0480	113.0480	113.0502	113.0502	0.002	0.0000	0.0000	0
2013/11/14	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	EL28	06/02/2014	111.01	Call	Bond Future	2,038.0200	2.0380	2,040.1600	2.0402	0.105	0	0	0
2013/11/14	EL28	06/02/2014	110.99	Call	Bond Future	2,058.0200	2.0580	2,060.1600	2.0602	0.104	0	0	0
2013/11/14	EL28	06/02/2014	111.00	Call	Bond Future	2,048.0200	2.0480	2,050.1600	2.0502	0.104	0	0	0
2013/11/14	ES33	06/02/2014	9.54	Put	Bond Future	1,511.1800	1.5112	1,539.1500	1.5391	1.851	0	0	0
2013/11/14	ES33	06/02/2014			Bond Future	9.7428	83.6250	9.7466	83.5970	0.039	0.0000	0.0000	6,292
2013/11/14	ES33	06/02/2014	9.56	Put	Bond Future	1,360.2300	1.3602	1,388.2000	1.3882	2.056	0	0	0
2013/11/14	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	ES33	06/02/2014	9.55	Put	Bond Future	1,435.6500	1.4356	1,463.6200	1.4636	1.948	0	0	0
2013/11/14	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	ES33	08/05/2014	9.55	Put	Bond Future	2,306.2300	2.3062	2,334.5900	2.3346	1.230	0	0	0
2013/11/14	ES33	08/05/2014			Bond Future	9.8633	80.9447	9.8673	80.9163	0.040	0.0000	0.0000	0
2013/11/14	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	ES33	08/05/2014	9.54	Put	Bond Future	2,381.5200	2.3815	2,409.8800	2.4099	1.191	0	0	0
2013/11/14	ES33	08/05/2014	9.56	Put	Bond Future	2,231.0400	2.2310	2,259.4000	2.2594	1.271	0	0	0

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2013/11/14	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	GOVI	06/02/2014			GOVI	437.3490	437.3490	437.4530	437.4530	0.024	0.0000	0.0000	368
2013/11/14	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	GOVI	06/02/2014	439.99	Put	GOVI	26,410.0000	2.6410	25,370.0000	2.5370	(3.938)	0	0	0
2013/11/14	GOVI	06/02/2014	440.01	Put	GOVI	26,610.0000	2.6610	25,570.0000	2.5570	(3.908)	0	0	0
2013/11/14	GOVI	06/02/2014	440.00	Put	GOVI	26,510.0000	2.6510	25,470.0000	2.5470	(3.923)	0	0	0
2013/11/14	GOVI	08/05/2014	442.00	Call	GOVI	11,110.0000	1.1110	12,160.0000	1.2160	9.451	0	0	0
2013/11/14	GOVI	08/05/2014			GOVI	443.1110	443.1110	443.2160	443.2160	0.024	0.0000	0.0000	0
2013/11/14	GOVI	08/05/2014	442.01	Call	GOVI	11,010.0000	1.1010	12,060.0000	1.2060	9.537	0	0	0
2013/11/14	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	GOVI	08/05/2014	441.99	Call	GOVI	11,210.0000	1.1210	12,260.0000	1.2260	9.367	0	0	0
2013/11/14	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	GOVI	07/08/2014			GOVI	449.2860	449.2860	449.3920	449.3920	0.024	0.0000	0.0000	0
2013/11/14	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	GOVI	07/08/2014	459.99	Put	GOVI	107,040.0000	10.7040	105,980.0000	10.5980	(0.990)	0	0	0
2013/11/14	GOVI	07/08/2014	460.01	Put	GOVI	107,240.0000	10.7240	106,180.0000	10.6180	(0.988)	0	0	0
2013/11/14	GOVI	07/08/2014	460.00	Put	GOVI	107,140.0000	10.7140	106,080.0000	10.6080	(0.989)	0	0	0
2013/11/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/14	IGOV	06/02/2014			Index Future	200.2500	200.2500	200.2360	200.2360	(0.007)	0.0000	0.0000	1,328
2013/11/14	IGOV	08/05/2014			Index Future	202.9120	202.9120	202.8990	202.8990	(0.006)	0.0000	0.0000	7
2013/11/14	ILBI	06/02/2014			Index Future	541.9550	541.9550	542.1840	542.1840	0.042	0.0000	0.0000	186
2013/11/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/11/14	JBAF	20/11/2013			Jibar Tradeable Future	5.1900	94.8100	5.2000	94.8000	0.193	0.0000	0.0000	100
2013/11/14	JBAF	18/12/2013			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	1,500
2013/11/14	JBAF	15/01/2014			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	1,000
2013/11/14	JBAF	19/02/2014			Jibar Tradeable Future	5.3000	94.7000	5.2800	94.7200	(0.377)	0.0000	0.0000	0
2013/11/14	JBAF	19/03/2014			Jibar Tradeable Future	5.3500	94.6500	5.3300	94.6700	(0.374)	0.0000	0.0000	400
2013/11/14	JBAF	16/04/2014			Jibar Tradeable Future	5.4800	94.5200	5.4500	94.5500	(0.547)	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
2013/11/14	JBAF	18/06/2014			Jibar Tradeable Future	5.7500	94.2500	5.7200	94.2800	(0.522)	0.0000	0.0000	4,000
2013/11/14	JBAF	17/09/2014			Jibar Tradeable Future	6.2000	93.8000	6.1400	93.8600	(0.968)	0.0000	0.0000	1,000
2013/11/14	JBAF	17/12/2014			Jibar Tradeable Future	6.4900	93.5100	6.4300	93.5700	(0.924)	0.0000	0.0000	0
2013/11/14	JBAF	18/03/2015			Jibar Tradeable Future	6.8100	93.1900	6.7300	93.2700	(1.175)	0.0000	0.0000	150
2013/11/14	JBAF	17/06/2015			Jibar Tradeable Future	7.1000	92.9000	7.0500	92.9500	(0.704)	0.0000	0.0000	2,200
2013/11/14	JBAF	16/09/2015			Jibar Tradeable Future	7.3900	92.6100	7.3400	92.6600	(0.677)	0.0000	0.0000	0
2013/11/14	R023	06/02/2014			Bond Future	8.0291	101.7339	8.0175	101.8065	(0.144)	0.0000	0.0000	11,259
2013/11/14	R023	06/02/2014	7.84	Put	Bond Future	1,195.2700	1.1953	1,122.7100	1.1227	(6.071)	0	0	0
2013/11/14	R023	06/02/2014	7.86	Put	Bond Future	1,067.9500	1.0680	995.3900	0.9954	(6.794)	0	0	0
2013/11/14	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R023	06/02/2014	7.85	Put	Bond Future	1,131.5900	1.1316	1,059.0300	1.0590	(6.412)	0	0	0
2013/11/14	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R023	08/05/2014			Bond Future	8.1343	99.1577	8.1223	99.2312	(0.148)	0.0000	0.0000	0
2013/11/14	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R023	08/05/2014	7.59	Put	Bond Future	3,396.9600	3.3970	3,323.4100	3.3234	(2.165)	0	0	0
2013/11/14	R023	08/05/2014	7.61	Put	Bond Future	3,269.5100	3.2695	3,195.9600	3.1960	(2.250)	0	0	0
2013/11/14	R023	08/05/2014	7.60	Put	Bond Future	3,333.2100	3.3332	3,259.6600	3.2597	(2.207)	0	0	0
2013/11/14	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R157	06/02/2014	5.64	Call	Bond Future	130.7500	0.1307	127.5400	0.1275	(2.455)	0	0	0
2013/11/14	R157	06/02/2014	5.65	Put	Bond Future	1,153.7000	1.1537	1,156.8600	1.1569	0.274	0	0	0
2013/11/14	R157	06/02/2014			Bond Future	6.2835	116.2909	6.2875	116.2845	0.064	0.0000	0.0000	32,109
2013/11/14	R157	06/02/2014	5.65	Call	Bond Future	134.0800	0.1341	130.8200	0.1308	(2.431)	0	0	0
2013/11/14	R157	06/02/2014	5.66	Call	Bond Future	137.4700	0.1375	134.1600	0.1342	(2.408)	0	0	0
2013/11/14	R157	06/02/2014	5.64	Put	Bond Future	1,166.5700	1.1666	1,169.7800	1.1698	0.275	0	0	0
2013/11/14	R157	06/02/2014	5.66	Put	Bond Future	1,140.9000	1.1409	1,144.0100	1.1440	0.273	0	0	0
2013/11/14	R157	08/05/2014	5.20	Call	Bond Future	111.1100	0.1111	109.2300	0.1092	(1.692)	0	0	0
2013/11/14	R157	08/05/2014			Bond Future	6.4776	111.0152	6.4824	111.0088	0.074	0.0000	0.0000	0
2013/11/14	R157	08/05/2014	5.21	Call	Bond Future	112.9900	0.1130	111.0900	0.1111	(1.682)	0	0	0
2013/11/14	R157	08/05/2014	5.19	Call	Bond Future	109.2500	0.1093	107.3900	0.1074	(1.703)	0	0	0
2013/11/14	R157	08/05/2014	5.20	Put	Bond Future	1,849.6900	1.8497	1,854.2500	1.8543	0.247	0	0	0
2013/11/14	R157	08/05/2014	5.19	Put	Bond Future	1,861.5900	1.8616	1,866.1700	1.8662	0.246	0	0	0
2013/11/14	R157	08/05/2014	5.21	Put	Bond Future	1,837.8100	1.8378	1,842.3500	1.8424	0.247	0	0	0
2013/11/14	R157	07/08/2014	6.76	Put	Bond Future	653.1600	0.6532	655.0800	0.6551	0.294	0	0	0
2013/11/14	R157	07/08/2014			Bond Future	6.6741	112.5640	6.6803	112.5572	0.093	0.0000	0.0000	0
2013/11/14	R157	07/08/2014	6.75	Put	Bond Future	658.0500	0.6581	659.9800	0.6600	0.293	0	0	0
2013/11/14	R157	07/08/2014	6.74	Call	Bond Future	735.4100	0.7354	730.5900	0.7306	(0.655)	0	0	0
2013/11/14	R157	07/08/2014	6.75	Call	Bond Future	741.0300	0.7410	736.1900	0.7362	(0.653)	0	0	0
2013/11/14	R157	07/08/2014	6.76	Call	Bond Future	747.0600	0.7471	742.2100	0.7422	(0.649)	0	0	0
2013/11/14	R157	07/08/2014	6.74	Put	Bond Future	663.3500	0.6633	665.3000	0.6653	0.294	0	0	0
2013/11/14	R157	06/11/2014	6.19	Put	Bond Future	1,078.3700	1.0784	1,082.0900	1.0821	0.345	0	0	0
2013/11/14	R157	06/11/2014			Bond Future	7.0296	107.3056	7.0377	107.2987	0.116	0.0000	0.0000	0
2013/11/14	R157	06/11/2014	6.21	Put	Bond Future	1,067.0300	1.0670	1,070.7200	1.0707	0.346	0	0	0
2013/11/14	R157	06/11/2014	6.20	Put	Bond Future	1,072.6900	1.0727	1,076.3900	1.0764	0.345	0	0	0
2013/11/14	R157	06/11/2014	6.21	Call	Bond Future	373.6600	0.3737	370.4700	0.3705	(0.854)	0	0	0

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2013/11/14	R157	06/11/2014	6.19	Call	Bond Future	367.9900	0.3680	364.8300	0.3648	(0.859)	0	0	0
2013/11/14	R157	06/11/2014	6.20	Call	Bond Future	370.8200	0.3708	367.6400	0.3676	(0.858)	0	0	0
2013/11/14	R186	06/02/2014	8.75	Put	Bond Future	1,446.6500	1.4466	1,428.3700	1.4284	(1.264)	0	0	250
2013/11/14	R186	06/02/2014			Bond Future	8.2908	118.7486	8.2897	118.7583	(0.013)	0.0000	0.0000	55,933
2013/11/14	R186	06/02/2014	7.75	Call	Bond Future	1,196.3500	1.1964	1,184.4300	1.1844	(0.996)	0	0	0
2013/11/14	R186	06/02/2014	7.74	Put	Bond Future	6,130.6800	6.1307	6,109.2100	6.1092	(0.350)	0	0	0
2013/11/14	R186	06/02/2014	7.76	Put	Bond Future	5,993.4900	5.9935	5,971.8700	5.9719	(0.361)	0	0	0
2013/11/14	R186	06/02/2014	7.75	Put	Bond Future	6,061.8700	6.0619	6,040.3200	6.0403	(0.356)	0	0	0
2013/11/14	R186	06/02/2014	8.75	Call	Bond Future	5,368.3700	5.3684	5,359.7200	5.3597	(0.161)	0	0	0
2013/11/14	R186	06/02/2014	7.76	Call	Bond Future	1,220.4800	1.2205	1,208.4900	1.2085	(0.982)	0	0	0
2013/11/14	R186	06/02/2014	7.74	Call	Bond Future	1,172.5600	1.1726	1,160.7200	1.1607	(1.010)	0	0	0
2013/11/14	R186	08/05/2014	7.50	Put	Bond Future	9,509.9400	9.5099	9,492.8900	9.4929	(0.179)	0	0	0
2013/11/14	R186	08/05/2014			Bond Future	8.3923	120.3131	8.3911	120.3229	(0.014)	0.0000	0.0000	640
2013/11/14	R186	08/05/2014	7.09	Put	Bond Future	12,744.6700	12.7447	12,729.1000	12.7291	(0.122)	0	0	0
2013/11/14	R186	08/05/2014	7.10	Call	Bond Future	847.5000	0.8475	841.7200	0.8417	(0.682)	0	0	0
2013/11/14	R186	08/05/2014	7.11	Call	Bond Future	860.9200	0.8609	855.1000	0.8551	(0.676)	0	0	0
2013/11/14	R186	08/05/2014	8.50	Call	Bond Future	4,847.5400	4.8475	4,840.5700	4.8406	(0.144)	0	0	0
2013/11/14	R186	08/05/2014	7.09	Call	Bond Future	834.2400	0.8342	828.5000	0.8285	(0.688)	0	0	0
2013/11/14	R186	08/05/2014	7.11	Put	Bond Future	12,575.9800	12.5760	12,560.3300	12.5603	(0.124)	0	0	0
2013/11/14	R186	08/05/2014	7.50	Call	Bond Future	1,524.3300	1.5243	1,517.1100	1.5171	(0.474)	0	0	1,933
2013/11/14	R186	08/05/2014	8.50	Put	Bond Future	3,932.1400	3.9321	3,915.3400	3.9153	(0.427)	0	0	1,933
2013/11/14	R186	08/05/2014	7.10	Put	Bond Future	12,660.1900	12.6602	12,644.5800	12.6446	(0.123)	0	0	0
2013/11/14	R186	07/08/2014	8.31	Call	Bond Future	4,552.3900	4.5524	4,547.2200	4.5472	(0.114)	0	0	0
2013/11/14	R186	07/08/2014			Bond Future	8.4867	116.6994	8.4855	116.7091	(0.014)	0.0000	0.0000	0
2013/11/14	R186	07/08/2014	8.92	Put	Bond Future	3,660.9600	3.6610	3,647.8900	3.6479	(0.357)	0	0	840
2013/11/14	R186	07/08/2014	8.29	Call	Bond Future	4,475.9200	4.4759	4,470.7200	4.4707	(0.116)	0	0	0
2013/11/14	R186	07/08/2014	8.30	Call	Bond Future	4,514.0600	4.5141	4,508.8800	4.5089	(0.115)	0	0	0
2013/11/14	R186	07/08/2014	8.29	Put	Bond Future	6,135.4700	6.1355	6,120.5700	6.1206	(0.243)	0	0	0
2013/11/14	R186	07/08/2014	8.92	Call	Bond Future	7,203.3300	7.2033	7,199.9600	7.2000	(0.047)	0	0	0
2013/11/14	R186	07/08/2014	8.31	Put	Bond Future	6,041.6600	6.0417	6,026.7900	6.0268	(0.246)	0	0	0
2013/11/14	R186	07/08/2014	8.30	Put	Bond Future	6,088.4300	6.0884	6,073.5500	6.0736	(0.244)	0	0	0
2013/11/14	R186	06/11/2014	8.14	Call	Bond Future	4,344.7500	4.3448	4,340.8100	4.3408	(0.091)	0	0	0
2013/11/14	R186	06/11/2014	8.15	Put	Bond Future	8,031.7900	8.0318	8,017.9800	8.0180	(0.172)	0	0	0
2013/11/14	R186	06/11/2014			Bond Future	8.5878	118.3061	8.5866	118.3160	(0.014)	0.0000	0.0000	0
2013/11/14	R186	06/11/2014	9.17	Call	Bond Future	8,597.7100	8.5977	8,596.0800	8.5961	(0.019)	0	0	0
2013/11/14	R186	06/11/2014	8.15	Call	Bond Future	4,378.9500	4.3789	4,375.0200	4.3750	(0.090)	0	0	0
2013/11/14	R186	06/11/2014	8.16	Call	Bond Future	4,412.8400	4.4128	4,408.9200	4.4089	(0.089)	0	0	0
2013/11/14	R186	06/11/2014	9.17	Put	Bond Future	3,980.3000	3.9803	3,968.7900	3.9688	(0.289)	0	0	2,010
2013/11/14	R186	06/11/2014	8.14	Put	Bond Future	8,082.9000	8.0829	8,069.0800	8.0691	(0.171)	0	0	0
2013/11/14	R186	06/11/2014	8.16	Put	Bond Future	7,980.4600	7.9805	7,966.6600	7.9667	(0.173)	0	0	0
2013/11/14	R197	06/02/2014			Bond Future	277.1025	277.1025	277.1018	277.1018	0.000	0.0000	0.0000	2,049
2013/11/14	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R197	06/02/2014	279.99	Put	Bond Future	2,887.5300	2.8875	2,888.1900	2.8882	0.023	0	0	0
2013/11/14	R197	06/02/2014	280.01	Put	Bond Future	2,907.5300	2.9075	2,908.1900	2.9082	0.023	0	0	0
2013/11/14	R197	06/02/2014	280.00	Put	Bond Future	2,897.5300	2.8975	2,898.1900	2.8982	0.023	0	0	0
2013/11/14	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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2013/11/14	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R201	06/02/2014	5.24	Put	Bond Future	52.1500	0.0521	46.3800	0.0464	(11.064)	0	0	0
2013/11/14	R201	06/02/2014			Bond Future	4.5615	104.7220	4.5250	104.7533	(0.800)	0.0000	0.0000	0
2013/11/14	R201	06/02/2014	5.26	Put	Bond Future	49.5100	0.0495	43.9700	0.0440	(11.190)	0	0	0
2013/11/14	R201	06/02/2014	5.24	Call	Bond Future	630.7400	0.6307	656.2400	0.6562	4.043	0	0	0
2013/11/14	R201	06/02/2014	5.25	Put	Bond Future	50.7600	0.0508	45.1000	0.0451	(11.151)	0	0	0
2013/11/14	R201	06/02/2014	5.25	Call	Bond Future	637.8400	0.6378	663.4500	0.6634	4.015	0	0	0
2013/11/14	R201	06/02/2014	5.26	Call	Bond Future	645.0800	0.6451	670.8100	0.6708	3.989	0	0	0
2013/11/14	R201	08/05/2014			Bond Future	4.2457	106.1017	4.1936	106.1334	(1.226)	0.0000	0.0000	0
2013/11/14	R201	08/05/2014	4.75	Call	Bond Future	447.8800	0.4479	468.9800	0.4690	4.711	0	0	0
2013/11/14	R201	08/05/2014	4.76	Call	Bond Future	451.9800	0.4520	473.1800	0.4732	4.690	0	0	0
2013/11/14	R201	08/05/2014	4.74	Call	Bond Future	443.7900	0.4438	464.7900	0.4648	4.732	0	0	0
2013/11/14	R201	08/05/2014	4.76	Put	Bond Future	139.3800	0.1394	128.8500	0.1288	(7.555)	0	0	0
2013/11/14	R201	08/05/2014	4.75	Put	Bond Future	141.3400	0.1413	130.7100	0.1307	(7.521)	0	0	0
2013/11/14	R201	08/05/2014	4.74	Put	Bond Future	143.3100	0.1433	132.5800	0.1326	(7.487)	0	0	0
2013/11/14	R201	07/08/2014	5.31	Put	Bond Future	22.5700	0.0226	19.7600	0.0198	(12.450)	0	0	0
2013/11/14	R201	07/08/2014			Bond Future	3.2497	103.1717	3.1624	103.2037	(2.686)	0.0000	0.0000	0
2013/11/14	R201	07/08/2014	5.30	Put	Bond Future	22.9000	0.0229	20.0400	0.0200	(12.489)	0	0	0
2013/11/14	R201	07/08/2014	5.31	Call	Bond Future	771.2200	0.7712	800.3700	0.8004	3.780	0	0	0
2013/11/14	R201	07/08/2014	5.29	Call	Bond Future	764.6600	0.7647	793.7400	0.7937	3.803	0	0	0
2013/11/14	R201	07/08/2014	5.30	Call	Bond Future	767.9500	0.7680	797.0500	0.7970	3.789	0	0	0
2013/11/14	R201	07/08/2014	5.29	Put	Bond Future	23.2200	0.0232	20.3400	0.0203	(12.403)	0	0	0
2013/11/14	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R202	06/02/2014			Bond Future	209.3355	209.3355	209.3380	209.3380	0.001	0.0000	0.0000	43,449
2013/11/14	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R202	06/02/2014	208.99	Call	Bond Future	345.5300	0.3455	348.0100	0.3480	0.718	0	0	0
2013/11/14	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R202	06/02/2014	209.00	Call	Bond Future	335.5300	0.3355	338.0100	0.3380	0.739	0	0	0
2013/11/14	R202	06/02/2014	209.01	Call	Bond Future	325.5300	0.3255	328.0100	0.3280	0.762	0	0	0
2013/11/14	R203	06/02/2014			Bond Future	7.0644	107.0860	7.0629	107.0910	(0.022)	0.0000	0.0000	8,517
2013/11/14	R203	06/02/2014	5.95	Put	Bond Future	3,702.0600	3.7021	3,695.6700	3.6957	(0.173)	0	0	0
2013/11/14	R203	06/02/2014	6.14	Put	Bond Future	3,122.5300	3.1225	3,115.5700	3.1156	(0.223)	0	0	0
2013/11/14	R203	06/02/2014	6.16	Put	Bond Future	3,063.3000	3.0633	3,056.2800	3.0563	(0.229)	0	0	0
2013/11/14	R203	06/02/2014	6.84	Put	Bond Future	1,358.5400	1.3585	1,350.1100	1.3501	(0.621)	0	0	0
2013/11/14	R203	06/02/2014	6.15	Put	Bond Future	3,092.8700	3.0929	3,085.8800	3.0859	(0.226)	0	0	0
2013/11/14	R203	06/02/2014	5.95	Call	Bond Future	66.8800	0.0669	65.4400	0.0654	(2.153)	0	0	16
2013/11/14	R203	06/02/2014	6.16	Call	Bond Future	124.9500	0.1249	122.8800	0.1229	(1.657)	0	0	0
2013/11/14	R203	06/02/2014	6.84	Call	Bond Future	638.7800	0.6388	635.3000	0.6353	(0.545)	0	0	13
2013/11/14	R203	06/02/2014	6.14	Call	Bond Future	118.0500	0.1180	116.0400	0.1160	(1.703)	0	0	0
2013/11/14	R203	06/02/2014	6.15	Call	Bond Future	121.4600	0.1215	119.4200	0.1194	(1.680)	0	0	0
2013/11/14	R203	08/05/2014	7.40	Put	Bond Future	1,119.1900	1.1192	1,113.1400	1.1131	(0.541)	0	0	0
2013/11/14	R203	08/05/2014	5.76	Call	Bond Future	157.0700	0.1571	155.9100	0.1559	(0.739)	0	0	0
2013/11/14	R203	08/05/2014	6.84	Call	Bond Future	879.9500	0.8800	878.1800	0.8782	(0.201)	0	0	13
2013/11/14	R203	08/05/2014	5.74	Call	Bond Future	151.2300	0.1512	150.0800	0.1501	(0.760)	0	0	0
2013/11/14	R203	08/05/2014			Bond Future	7.2130	104.3366	7.2113	104.3416	(0.024)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/14	R203	08/05/2014	5.76	Put	Bond Future	4,598.2500		4.5982	4,592.0300	4.5920	(0.135)	0	0	0
2013/11/14	R203	08/05/2014	6.84	Put	Bond Future	1,998.0300		1.9980	1,991.2000	1.9912	(0.342)	0	0	0
2013/11/14	R203	08/05/2014	5.75	Put	Bond Future	4,626.6900		4.6267	4,620.4700	4.6205	(0.134)	0	0	0
2013/11/14	R203	08/05/2014	5.74	Put	Bond Future	4,655.1700		4.6552	4,648.9600	4.6490	(0.133)	0	0	0
2013/11/14	R203	08/05/2014	7.40	Call	Bond Future	1,674.3400		1.6743	1,673.3500	1.6734	(0.059)	0	0	16
2013/11/14	R203	08/05/2014	5.75	Call	Bond Future	154.1300		0.1541	152.9700	0.1530	(0.753)	0	0	0
2013/11/14	R203	07/08/2014	7.30	Call	Bond Future	1,512.1000		1.5121	1,511.5600	1.5116	(0.036)	0	0	0
2013/11/14	R203	07/08/2014			Bond Future	7.3535		105.7916	7.3517	105.7965	(0.024)	0.0000	0.0000	0
2013/11/14	R203	07/08/2014	7.31	Call	Bond Future	1,526.0800		1.5261	1,525.5500	1.5256	(0.035)	0	0	0
2013/11/14	R203	07/08/2014	6.84	Put	Bond Future	2,392.1000		2.3921	2,386.2100	2.3862	(0.246)	0	0	0
2013/11/14	R203	07/08/2014	7.29	Put	Bond Future	1,673.7800		1.6738	1,668.3100	1.6683	(0.327)	0	0	0
2013/11/14	R203	07/08/2014	7.31	Put	Bond Future	1,646.3000		1.6463	1,640.8500	1.6409	(0.331)	0	0	0
2013/11/14	R203	07/08/2014	7.30	Put	Bond Future	1,660.0000		1.6600	1,654.5400	1.6545	(0.329)	0	0	0
2013/11/14	R203	07/08/2014	7.29	Call	Bond Future	1,498.1800		1.4982	1,497.6300	1.4976	(0.037)	0	0	0
2013/11/14	R203	07/08/2014	6.84	Call	Bond Future	960.5500		0.9606	959.5800	0.9596	(0.101)	0	0	30
2013/11/14	R203	06/11/2014	6.86	Call	Bond Future	981.5600		0.9816	981.1100	0.9811	(0.046)	0	0	0
2013/11/14	R203	06/11/2014			Bond Future	7.5327		103.0876	7.5308	103.0926	(0.026)	0.0000	0.0000	0
2013/11/14	R203	06/11/2014	6.84	Call	Bond Future	963.4600		0.9635	963.0000	0.9630	(0.048)	0	0	0
2013/11/14	R203	06/11/2014	6.85	Call	Bond Future	972.4800		0.9725	972.0300	0.9720	(0.046)	0	0	0
2013/11/14	R203	06/11/2014	6.84	Put	Bond Future	2,747.0800		2.7471	2,741.6300	2.7416	(0.198)	0	0	0
2013/11/14	R203	06/11/2014	6.86	Put	Bond Future	2,713.1400		2.7131	2,707.7000	2.7077	(0.201)	0	0	0
2013/11/14	R203	06/11/2014	6.85	Put	Bond Future	2,730.0800		2.7301	2,724.6400	2.7246	(0.199)	0	0	0
2013/11/14	R204	06/02/2014	6.39	Call	Bond Future	232.5500		0.2325	234.8500	0.2348	0.989	0	0	0
2013/11/14	R204	06/02/2014			Bond Future	7.3116		103.9008	7.2996	103.9497	(0.163)	0.0000	0.0000	28,279
2013/11/14	R204	06/02/2014	6.40	Call	Bond Future	238.1500		0.2382	240.5200	0.2405	0.995	0	0	0
2013/11/14	R204	06/02/2014	6.41	Call	Bond Future	243.8700		0.2439	246.3100	0.2463	1.001	0	0	0
2013/11/14	R204	06/02/2014	6.39	Put	Bond Future	4,094.6900		4.0947	4,048.1000	4.0481	(1.138)	0	0	0
2013/11/14	R204	06/02/2014	6.41	Put	Bond Future	4,020.3300		4.0203	3,973.8800	3.9739	(1.155)	0	0	0
2013/11/14	R204	06/02/2014	6.40	Put	Bond Future	4,057.4400		4.0574	4,010.9200	4.0109	(1.147)	0	0	0
2013/11/14	R204	08/05/2014			Bond Future	7.4430		105.2697	7.4303	105.3192	(0.171)	0.0000	0.0000	0
2013/11/14	R204	08/05/2014	6.05	Call	Bond Future	264.3700		0.2644	267.7400	0.2677	1.275	0	0	0
2013/11/14	R204	08/05/2014	6.06	Call	Bond Future	269.0300		0.2690	272.4700	0.2725	1.279	0	0	0
2013/11/14	R204	08/05/2014	6.04	Call	Bond Future	259.7600		0.2598	263.0800	0.2631	1.278	0	0	0
2013/11/14	R204	08/05/2014	6.05	Put	Bond Future	5,867.0100		5.8670	5,820.8200	5.8208	(0.787)	0	0	0
2013/11/14	R204	08/05/2014	6.04	Put	Bond Future	5,903.9500		5.9039	5,857.7100	5.8577	(0.783)	0	0	0
2013/11/14	R204	08/05/2014	6.06	Put	Bond Future	5,830.1300		5.8301	5,784.0100	5.7840	(0.791)	0	0	0
2013/11/14	R204	07/08/2014			Bond Future	7.5664		102.7060	7.5529	102.7560	(0.179)	0.0000	0.0000	0
2013/11/14	R204	07/08/2014	7.44	Put	Bond Future	2,541.1900		2.5412	2,510.8800	2.5109	(1.193)	0	0	0
2013/11/14	R204	07/08/2014	7.46	Put	Bond Future	2,502.4500		2.5025	2,472.3900	2.4724	(1.201)	0	0	0
2013/11/14	R204	07/08/2014	7.45	Put	Bond Future	2,521.7700		2.5218	2,491.5800	2.4916	(1.197)	0	0	0
2013/11/14	R204	07/08/2014	7.78	Call	Bond Future	2,723.2200		2.7232	2,747.3200	2.7473	0.885	0	0	0
2013/11/14	R204	07/08/2014	7.46	Call	Bond Future	2,108.6600		2.1087	2,128.6700	2.1287	0.949	0	0	0
2013/11/14	R204	07/08/2014	7.44	Call	Bond Future	2,073.1900		2.0732	2,092.9500	2.0929	0.953	0	0	0
2013/11/14	R204	07/08/2014	7.78	Put	Bond Future	1,938.5100		1.9385	1,912.5400	1.9125	(1.340)	0	0	530
2013/11/14	R204	07/08/2014	7.45	Call	Bond Future	2,090.8800		2.0909	2,110.7600	2.1108	0.951	0	0	0
2013/11/14	R204	06/11/2014	7.99	Put	Bond Future	2,181.5000		2.1815	2,156.1700	2.1562	(1.161)	0	0	1,270
2013/11/14	R204	06/11/2014			Bond Future	7.7093		104.1201	7.6948	104.1708	(0.189)	0.0000	0.0000	0

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2013/11/14	R204	06/11/2014	6.99	Put	Bond Future	4,075.1800	4.0752	4,039.3900	4.0394	(0.878)	0	0	0
2013/11/14	R204	06/11/2014	7.01	Put	Bond Future	4,029.1900	4.0292	3,993.5900	3.9936	(0.884)	0	0	0
2013/11/14	R204	06/11/2014	6.99	Call	Bond Future	1,527.1800	1.5272	1,542.1200	1.5421	0.978	0	0	0
2013/11/14	R204	06/11/2014	7.00	Put	Bond Future	4,052.1400	4.0521	4,016.4500	4.0164	(0.881)	0	0	0
2013/11/14	R204	06/11/2014	7.99	Call	Bond Future	3,154.8900	3.1549	3,180.2900	3.1803	0.805	0	0	0
2013/11/14	R204	06/11/2014	7.00	Call	Bond Future	1,540.0900	1.5401	1,555.1300	1.5551	0.977	0	0	0
2013/11/14	R204	06/11/2014	7.01	Call	Bond Future	1,553.0900	1.5531	1,568.2200	1.5682	0.974	0	0	0
2013/11/14	R207	06/02/2014			Bond Future	7.5815	98.9733	7.5645	99.0526	(0.224)	0.0000	0.0000	18,702
2013/11/14	R207	06/02/2014	6.65	Call	Bond Future	272.6100	0.2726	278.5300	0.2785	2.172	0	0	0
2013/11/14	R207	06/02/2014	6.64	Put	Bond Future	4,774.7100	4.7747	4,701.2000	4.7012	(1.540)	0	0	0
2013/11/14	R207	06/02/2014	6.66	Put	Bond Future	4,689.1200	4.6891	4,615.9100	4.6159	(1.561)	0	0	0
2013/11/14	R207	06/02/2014	6.65	Put	Bond Future	4,731.8400	4.7318	4,658.4700	4.6585	(1.551)	0	0	0
2013/11/14	R207	06/02/2014	6.66	Call	Bond Future	279.0500	0.2791	285.1300	0.2851	2.179	0	0	0
2013/11/14	R207	06/02/2014	6.64	Call	Bond Future	266.2800	0.2663	272.0600	0.2721	2.171	0	0	0
2013/11/14	R207	08/05/2014	6.19	Put	Bond Future	7,364.6300	7.3646	7,290.2700	7.2903	(1.010)	0	0	0
2013/11/14	R207	08/05/2014	6.21	Put	Bond Future	7,277.2200	7.2772	7,203.0500	7.2030	(1.019)	0	0	0
2013/11/14	R207	08/05/2014			Bond Future	7.7074	100.2772	7.6894	100.3575	(0.233)	0.0000	0.0000	0
2013/11/14	R207	08/05/2014	6.20	Put	Bond Future	7,320.8800	7.3209	7,246.6100	7.2466	(1.014)	0	0	0
2013/11/14	R207	08/05/2014	6.20	Call	Bond Future	288.6100	0.2886	294.6900	0.2947	2.107	0	0	0
2013/11/14	R207	08/05/2014	6.21	Call	Bond Future	293.5900	0.2936	299.7700	0.2998	2.105	0	0	0
2013/11/14	R207	08/05/2014	6.19	Call	Bond Future	283.7000	0.2837	289.6900	0.2897	2.111	0	0	0
2013/11/14	R207	07/08/2014	7.69	Call	Bond Future	2,423.3400	2.4233	2,457.4300	2.4574	1.407	0	0	0
2013/11/14	R207	07/08/2014	7.70	Put	Bond Future	2,986.5000	2.9865	2,939.5300	2.9395	(1.573)	0	0	0
2013/11/14	R207	07/08/2014			Bond Future	7.8263	98.0350	7.8073	98.1163	(0.242)	0.0000	0.0000	0
2013/11/14	R207	07/08/2014	7.70	Call	Bond Future	2,443.5700	2.4436	2,477.8600	2.4779	1.403	0	0	0
2013/11/14	R207	07/08/2014	7.71	Call	Bond Future	2,463.9000	2.4639	2,498.3900	2.4984	1.400	0	0	0
2013/11/14	R207	07/08/2014	7.69	Put	Bond Future	3,009.4300	3.0094	2,962.2600	2.9623	(1.567)	0	0	0
2013/11/14	R207	07/08/2014	7.71	Put	Bond Future	2,963.6900	2.9637	2,916.9200	2.9169	(1.578)	0	0	0
2013/11/14	R207	06/11/2014	7.36	Put	Bond Future	4,556.7100	4.5567	4,502.6000	4.5026	(1.187)	0	0	0
2013/11/14	R207	06/11/2014			Bond Future	7.9548	99.3848	7.9347	99.4671	(0.252)	0.0000	0.0000	0
2013/11/14	R207	06/11/2014	7.35	Put	Bond Future	4,582.9800	4.5830	4,528.7000	4.5287	(1.184)	0	0	0
2013/11/14	R207	06/11/2014	7.36	Call	Bond Future	2,078.5200	2.0785	2,106.8000	2.1068	1.361	0	0	0
2013/11/14	R207	06/11/2014	7.34	Call	Bond Future	2,046.4900	2.0465	2,074.4400	2.0744	1.366	0	0	0
2013/11/14	R207	06/11/2014	7.35	Call	Bond Future	2,062.4700	2.0625	2,090.5800	2.0906	1.363	0	0	0
2013/11/14	R207	06/11/2014	7.34	Put	Bond Future	4,609.3400	4.6093	4,554.9000	4.5549	(1.181)	0	0	0
2013/11/14	R208	06/02/2014	6.74	Put	Bond Future	5,699.3400	5.6993	5,640.6800	5.6407	(1.029)	0	0	0
2013/11/14	R208	06/02/2014			Bond Future	7.7500	97.0711	7.7384	97.1318	(0.150)	0.0000	0.0000	10,350
2013/11/14	R208	06/02/2014	6.75	Put	Bond Future	5,649.4700	5.6495	5,590.8800	5.5909	(1.037)	0	0	0
2013/11/14	R208	06/02/2014	6.76	Put	Bond Future	5,600.0500	5.6000	5,541.5400	5.5415	(1.045)	0	0	0
2013/11/14	R208	06/02/2014	6.74	Call	Bond Future	240.5700	0.2406	242.6000	0.2426	0.844	0	0	0
2013/11/14	R208	06/02/2014	6.75	Call	Bond Future	246.6100	0.2466	248.7100	0.2487	0.852	0	0	0
2013/11/14	R208	06/02/2014	6.76	Call	Bond Future	253.0600	0.2531	255.2400	0.2552	0.861	0	0	0
2013/11/14	R208	08/05/2014	6.31	Call	Bond Future	276.6400	0.2766	279.8000	0.2798	1.142	0	0	0
2013/11/14	R208	08/05/2014			Bond Future	7.8625	94.9540	7.8503	95.0155	(0.155)	0.0000	0.0000	0
2013/11/14	R208	08/05/2014	6.29	Call	Bond Future	266.8300	0.2668	269.8700	0.2699	1.139	0	0	0
2013/11/14	R208	08/05/2014	6.31	Put	Bond Future	8,532.3400	8.5323	8,473.9300	8.4739	(0.685)	0	0	0

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2013/11/14	R208	08/05/2014	6.30	Put	Bond Future	8,583.3900	8.5834	8,524.9200	8.5249	(0.681)	0	0	0
2013/11/14	R208	08/05/2014	6.29	Put	Bond Future	8,634.5300	8.6345	8,576.0000	8.5760	(0.678)	0	0	0
2013/11/14	R208	08/05/2014	6.30	Call	Bond Future	271.7000	0.2717	274.8000	0.2748	1.141	0	0	0
2013/11/14	R208	07/08/2014	8.28	Call	Bond Future	3,772.6100	3.7726	3,804.3500	3.8044	0.841	0	0	0
2013/11/14	R208	07/08/2014			Bond Future	7.9674	96.2782	7.9547	96.3404	(0.160)	0.0000	0.0000	0
2013/11/14	R208	07/08/2014	7.80	Call	Bond Future	2,550.7200	2.5507	2,574.6100	2.5746	0.937	0	0	0
2013/11/14	R208	07/08/2014	7.79	Put	Bond Future	3,399.2500	3.3993	3,360.7900	3.3608	(1.131)	0	0	0
2013/11/14	R208	07/08/2014	7.81	Put	Bond Future	3,346.0000	3.3460	3,307.8700	3.3079	(1.140)	0	0	0
2013/11/14	R208	07/08/2014	7.80	Put	Bond Future	3,372.5500	3.3725	3,334.2500	3.3343	(1.136)	0	0	0
2013/11/14	R208	07/08/2014	8.28	Put	Bond Future	2,261.3600	2.2614	2,230.9100	2.2309	(1.347)	0	0	630
2013/11/14	R208	07/08/2014	7.81	Call	Bond Future	2,573.5000	2.5735	2,597.5600	2.5976	0.935	0	0	0
2013/11/14	R208	07/08/2014	7.79	Call	Bond Future	2,528.0500	2.5281	2,551.7800	2.5518	0.939	0	0	0
2013/11/14	R208	06/11/2014	7.46	Call	Bond Future	2,072.4300	2.0724	2,091.8900	2.0919	0.939	0	0	0
2013/11/14	R208	06/11/2014			Bond Future	8.0855	94.2074	8.0721	94.2704	(0.165)	0.0000	0.0000	0
2013/11/14	R208	06/11/2014	7.44	Call	Bond Future	2,036.7500	2.0368	2,055.9500	2.0559	0.943	0	0	0
2013/11/14	R208	06/11/2014	7.45	Call	Bond Future	2,054.5400	2.0545	2,073.8700	2.0739	0.941	0	0	0
2013/11/14	R208	06/11/2014	8.50	Put	Bond Future	2,507.0500	2.5071	2,477.8000	2.4778	(1.167)	0	0	1,520
2013/11/14	R208	06/11/2014	7.44	Put	Bond Future	5,140.4700	5.1405	5,096.6300	5.0966	(0.853)	0	0	0
2013/11/14	R208	06/11/2014	7.46	Put	Bond Future	5,078.1100	5.0781	5,034.5300	5.0345	(0.858)	0	0	0
2013/11/14	R208	06/11/2014	8.50	Call	Bond Future	4,435.7700	4.4358	4,469.5600	4.4696	0.762	0	0	0
2013/11/14	R208	06/11/2014	7.45	Put	Bond Future	5,109.2300	5.1092	5,065.5200	5.0655	(0.856)	0	0	0
2013/11/14	R209	06/02/2014	8.56	Call	Bond Future	1,317.3700	1.3174	1,293.4200	1.2934	(1.818)	0	0	0
2013/11/14	R209	06/02/2014			Bond Future	9.0645	75.6022	9.0687	75.5714	0.046	0.0000	0.0000	23,202
2013/11/14	R209	06/02/2014	8.54	Call	Bond Future	1,271.8600	1.2719	1,248.3200	1.2483	(1.851)	0	0	0
2013/11/14	R209	06/02/2014	8.55	Call	Bond Future	1,294.4800	1.2945	1,270.7400	1.2707	(1.834)	0	0	0
2013/11/14	R209	06/02/2014	8.54	Put	Bond Future	5,355.6600	5.3557	5,362.9300	5.3629	0.136	0	0	0
2013/11/14	R209	06/02/2014	8.56	Put	Bond Future	5,239.0500	5.2390	5,245.9100	5.2459	0.131	0	0	0
2013/11/14	R209	06/02/2014	8.55	Put	Bond Future	5,297.1500	5.2972	5,304.2200	5.3042	0.133	0	0	0
2013/11/14	R209	08/05/2014			Bond Future	9.1566	73.4537	9.1608	73.4225	0.046	0.0000	0.0000	0
2013/11/14	R209	08/05/2014	7.85	Call	Bond Future	909.5100	0.9095	896.5600	0.8966	(1.424)	0	0	0
2013/11/14	R209	08/05/2014	7.86	Call	Bond Future	922.6900	0.9227	909.6100	0.9096	(1.418)	0	0	0
2013/11/14	R209	08/05/2014	7.84	Call	Bond Future	896.4800	0.8965	883.6400	0.8836	(1.432)	0	0	0
2013/11/14	R209	08/05/2014	7.85	Put	Bond Future	11,577.1800	11.5772	11,595.4200	11.5954	0.158	0	0	0
2013/11/14	R209	08/05/2014	7.84	Put	Bond Future	11,654.8100	11.6548	11,673.1600	11.6732	0.157	0	0	0
2013/11/14	R209	08/05/2014	7.86	Put	Bond Future	11,499.8400	11.4998	11,517.9500	11.5180	0.157	0	0	0
2013/11/14	R209	07/08/2014	9.04	Put	Bond Future	5,749.7300	5.7497	5,756.8900	5.7569	0.125	0	0	0
2013/11/14	R209	07/08/2014			Bond Future	9.2430	74.4782	9.2474	74.4465	0.048	0.0000	0.0000	0
2013/11/14	R209	07/08/2014	9.06	Put	Bond Future	5,666.1400	5.6661	5,673.1400	5.6731	0.124	0	0	0
2013/11/14	R209	07/08/2014	9.05	Put	Bond Future	5,707.8100	5.7078	5,714.8900	5.7149	0.124	0	0	0
2013/11/14	R209	07/08/2014	9.05	Call	Bond Future	4,291.3700	4.2914	4,266.6500	4.2667	(0.576)	0	0	0
2013/11/14	R209	07/08/2014	9.06	Call	Bond Future	4,324.1600	4.3242	4,299.3600	4.2994	(0.574)	0	0	0
2013/11/14	R209	07/08/2014	9.04	Call	Bond Future	4,258.7100	4.2587	4,234.0700	4.2341	(0.579)	0	0	0
2013/11/14	R209	06/11/2014			Bond Future	9.3348	72.3588	9.3394	72.3266	0.049	0.0000	0.0000	0
2013/11/14	R209	06/11/2014	8.99	Put	Bond Future	7,067.1900	7.0672	7,076.4800	7.0765	0.131	0	0	0
2013/11/14	R209	06/11/2014	9.01	Put	Bond Future	6,979.2700	6.9793	6,988.4100	6.9884	0.131	0	0	0
2013/11/14	R209	06/11/2014	9.00	Put	Bond Future	7,023.1200	7.0231	7,032.3400	7.0323	0.131	0	0	0
2013/11/14	R209	06/11/2014	8.99	Call	Bond Future	4,547.0700	4.5471	4,524.1400	4.5241	(0.504)	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
2013/11/14	R209	06/11/2014	9.00	Call	Bond Future	4,578.0000	4.5780	4,555.0000	4.5550	(0.502)	0	0	0
2013/11/14	R209	06/11/2014	9.01	Call	Bond Future	4,609.0400	4.6090	4,585.9600	4.5860	(0.501)	0	0	0
2013/11/14	R210	06/02/2014	161.51	Put	Bond Future	1,703.8800	1.7039	1,702.3700	1.7024	(0.089)	0	0	0
2013/11/14	R210	06/02/2014			Bond Future	159.8061	159.8061	159.8076	159.8076	0.001	0.0000	0.0000	1,319
2013/11/14	R210	06/02/2014	161.50	Put	Bond Future	1,693.8800	1.6939	1,692.3700	1.6924	(0.089)	0	0	0
2013/11/14	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R210	06/02/2014	161.49	Put	Bond Future	1,683.8800	1.6839	1,682.3700	1.6824	(0.090)	0	0	0
2013/11/14	R211	06/02/2014	129.00	Call	Bond Future	8.2000	0.0082	2.9600	0.0030	(63.902)	0	0	0
2013/11/14	R211	06/02/2014			Bond Future	129.0082	129.0082	129.0030	129.0030	(0.004)	0.0000	0.0000	522
2013/11/14	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R211	06/02/2014	129.01	Put	Bond Future	1.8000	0.0018	7.0400	0.0070	291.111	0	0	0
2013/11/14	R211	06/02/2014	128.99	Call	Bond Future	18.2000	0.0182	12.9600	0.0130	(28.791)	0	0	0
2013/11/14	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R212	06/02/2014			Bond Future	131.1680	131.1680	131.1672	131.1672	(0.001)	0.0000	0.0000	21,791
2013/11/14	R212	06/02/2014	132.99	Put	Bond Future	1,822.0100	1.8220	1,822.7600	1.8228	0.041	0	0	0
2013/11/14	R212	06/02/2014	133.01	Put	Bond Future	1,842.0100	1.8420	1,842.7600	1.8428	0.041	0	0	0
2013/11/14	R212	06/02/2014	133.00	Put	Bond Future	1,832.0100	1.8320	1,832.7600	1.8328	0.041	0	0	0
2013/11/14	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R213	06/02/2014			Bond Future	8.9121	86.5623	8.9111	86.5706	(0.012)	0.0000	0.0000	21,021
2013/11/14	R213	06/02/2014	8.29	Put	Bond Future	6,002.9200	6.0029	5,983.3200	5.9833	(0.327)	0	0	0
2013/11/14	R213	06/02/2014	8.31	Put	Bond Future	5,878.1400	5.8781	5,858.4000	5.8584	(0.336)	0	0	0
2013/11/14	R213	06/02/2014	8.29	Call	Bond Future	1,064.5100	1.0645	1,053.2000	1.0532	(1.062)	0	0	0
2013/11/14	R213	06/02/2014	8.30	Put	Bond Future	5,940.3500	5.9403	5,920.6700	5.9207	(0.331)	0	0	0
2013/11/14	R213	06/02/2014	8.30	Call	Bond Future	1,084.6200	1.0846	1,073.2300	1.0732	(1.050)	0	0	0
2013/11/14	R213	06/02/2014	8.31	Call	Bond Future	1,104.9800	1.1050	1,093.5300	1.0935	(1.036)	0	0	0
2013/11/14	R213	08/05/2014	7.65	Put	Bond Future	12,013.4100	12.0134	11,998.9800	11.9990	(0.120)	0	0	0
2013/11/14	R213	08/05/2014			Bond Future	9.0088	84.1651	9.0077	84.1737	(0.013)	0.0000	0.0000	0
2013/11/14	R213	08/05/2014	7.64	Put	Bond Future	12,090.6300	12.0906	12,076.2300	12.0762	(0.119)	0	0	0
2013/11/14	R213	08/05/2014	7.66	Put	Bond Future	11,936.4500	11.9364	11,921.9800	11.9220	(0.121)	0	0	0
2013/11/14	R213	08/05/2014	7.65	Call	Bond Future	876.0800	0.8761	870.1700	0.8702	(0.675)	0	0	0
2013/11/14	R213	08/05/2014	7.64	Call	Bond Future	863.6000	0.8636	857.7200	0.8577	(0.681)	0	0	0
2013/11/14	R213	08/05/2014	7.66	Call	Bond Future	888.7000	0.8887	882.7500	0.8828	(0.670)	0	0	0
2013/11/14	R213	07/08/2014	8.86	Call	Bond Future	4,267.1500	4.2671	4,261.6800	4.2617	(0.128)	0	0	0
2013/11/14	R213	07/08/2014			Bond Future	9.1008	85.3389	9.0997	85.3473	(0.013)	0.0000	0.0000	0
2013/11/14	R213	07/08/2014	8.84	Call	Bond Future	4,202.1200	4.2021	4,196.6200	4.1966	(0.131)	0	0	0
2013/11/14	R213	07/08/2014	8.85	Call	Bond Future	4,234.5700	4.2346	4,229.0800	4.2291	(0.130)	0	0	0
2013/11/14	R213	07/08/2014	8.84	Put	Bond Future	6,152.6900	6.1527	6,138.7300	6.1387	(0.227)	0	0	0
2013/11/14	R213	07/08/2014	8.86	Put	Bond Future	6,065.7900	6.0658	6,051.8600	6.0519	(0.230)	0	0	0
2013/11/14	R213	07/08/2014	8.85	Put	Bond Future	6,109.1300	6.1091	6,095.1800	6.0952	(0.228)	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
2013/11/14	R213	06/11/2014	8.84	Call	Bond Future	4,624.8300	4.6248	4,620.7400	4.6207	(0.088)	0	0	0
2013/11/14	R213	06/11/2014	8.85	Put	Bond Future	7,245.7100	7.2457	7,233.1000	7.2331	(0.174)	0	0	0
2013/11/14	R213	06/11/2014			Bond Future	9.2005	82.9757	9.1993	82.9842	(0.013)	0.0000	0.0000	0
2013/11/14	R213	06/11/2014	8.85	Call	Bond Future	4,656.0200	4.6560	4,651.9400	4.6519	(0.088)	0	0	0
2013/11/14	R213	06/11/2014	8.86	Call	Bond Future	4,687.3100	4.6873	4,683.2500	4.6832	(0.087)	0	0	0
2013/11/14	R213	06/11/2014	8.84	Put	Bond Future	7,290.1300	7.2901	7,277.5100	7.2775	(0.173)	0	0	0
2013/11/14	R213	06/11/2014	8.86	Put	Bond Future	7,201.4800	7.2015	7,188.8900	7.1889	(0.175)	0	0	0
2013/11/14	R214	06/02/2014			Bond Future	9.2174	76.0342	9.2163	76.0421	(0.011)	0.0000	0.0000	2,927
2013/11/14	R214	06/02/2014	8.99	Put	Bond Future	3,998.7800	3.9988	3,976.8400	3.9768	(0.549)	0	0	0
2013/11/14	R214	06/02/2014	9.01	Put	Bond Future	3,903.6600	3.9037	3,881.7200	3.8817	(0.562)	0	0	0
2013/11/14	R214	06/02/2014	8.99	Call	Bond Future	2,224.3900	2.2244	2,210.4100	2.2104	(0.628)	0	0	0
2013/11/14	R214	06/02/2014	9.00	Put	Bond Future	3,951.0200	3.9510	3,929.0800	3.9291	(0.555)	0	0	0
2013/11/14	R214	06/02/2014	9.00	Call	Bond Future	2,256.1900	2.2562	2,242.2100	2.2422	(0.620)	0	0	0
2013/11/14	R214	06/02/2014	9.01	Call	Bond Future	2,288.2400	2.2882	2,274.2600	2.2743	(0.611)	0	0	0
2013/11/14	R214	08/05/2014			Bond Future	9.3087	73.7510	9.3076	73.7591	(0.012)	0.0000	0.0000	0
2013/11/14	R214	08/05/2014	9.00	Call	Bond Future	3,258.1900	3.2582	3,249.7200	3.2497	(0.260)	0	0	0
2013/11/14	R214	08/05/2014	8.99	Put	Bond Future	5,692.1000	5.6921	5,675.5100	5.6755	(0.291)	0	0	0
2013/11/14	R214	08/05/2014	9.01	Put	Bond Future	5,596.5000	5.5965	5,579.9200	5.5799	(0.296)	0	0	0
2013/11/14	R214	08/05/2014	9.00	Put	Bond Future	5,644.1500	5.6441	5,627.5600	5.6276	(0.294)	0	0	0
2013/11/14	R214	08/05/2014	9.01	Call	Bond Future	3,289.8900	3.2899	3,281.4300	3.2814	(0.257)	0	0	0
2013/11/14	R214	08/05/2014	8.99	Call	Bond Future	3,226.6600	3.2267	3,218.1900	3.2182	(0.263)	0	0	0
2013/11/14	R248	06/02/2014	9.11	Put	Bond Future	1,687.5600	1.6876	1,626.6800	1.6267	(3.608)	0	0	0
2013/11/14	R248	06/02/2014			Bond Future	9.2798	98.5068	9.2736	98.5677	(0.067)	0.0000	0.0000	10,220
2013/11/14	R248	06/02/2014	9.10	Put	Bond Future	1,788.6400	1.7886	1,727.7600	1.7278	(3.404)	0	0	0
2013/11/14	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R248	06/02/2014	9.09	Put	Bond Future	1,889.9100	1.8899	1,829.0300	1.8290	(3.221)	0	0	0
2013/11/14	R248	08/05/2014	9.04	Put	Bond Future	3,307.2900	3.3073	3,245.5800	3.2456	(1.866)	0	0	0
2013/11/14	R248	08/05/2014			Bond Future	9.3737	95.3826	9.3673	95.4443	(0.068)	0.0000	0.0000	0
2013/11/14	R248	08/05/2014	9.06	Put	Bond Future	3,103.2200	3.1032	3,041.5100	3.0415	(1.989)	0	0	0
2013/11/14	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	R248	08/05/2014	9.05	Put	Bond Future	3,205.1600	3.2052	3,143.4500	3.1435	(1.925)	0	0	0
2013/11/14	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/14	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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