



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 18/11/2013 to 18/11/2013

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
2013/11/18	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	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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2013/11/18	2025	06/02/2014			Bond Future	110.6469	110.6469	110.9247	110.9247	0.251	0.0000	0.0000	0
2013/11/18	2025	06/02/2014	110.99	Put	Bond Future	343.0900	0.3431	65.3100	0.0653	(80.964)	0	0	0
2013/11/18	2025	06/02/2014	111.01	Put	Bond Future	363.0900	0.3631	85.3100	0.0853	(76.504)	0	0	0
2013/11/18	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2025	06/02/2014	111.00	Put	Bond Future	353.0900	0.3531	75.3100	0.0753	(78.671)	0	0	0
2013/11/18	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2037	06/02/2014			Bond Future	9.0759	94.7336	9.1006	94.5076	0.272	0.0000	0.0000	1,652
2013/11/18	2037	06/02/2014	9.38	Call	Bond Future	2,720.0700	2.7201	2,494.0300	2.4940	(8.310)	0	0	0
2013/11/18	2037	06/02/2014	9.39	Call	Bond Future	2,807.3600	2.8074	2,581.3200	2.5813	(8.052)	0	0	0
2013/11/18	2037	06/02/2014	9.37	Call	Bond Future	2,632.6400	2.6326	2,406.6000	2.4066	(8.586)	0	0	0
2013/11/18	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2037	08/05/2014			Bond Future	9.1742	95.9805	9.1997	95.7511	0.279	0.0000	0.0000	0
2013/11/18	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2037	08/05/2014	9.38	Call	Bond Future	1,822.0200	1.8220	1,592.5900	1.5926	(12.592)	0	0	0
2013/11/18	2037	08/05/2014	9.39	Call	Bond Future	1,909.0800	1.9091	1,679.6500	1.6797	(12.018)	0	0	0
2013/11/18	2037	08/05/2014	9.37	Call	Bond Future	1,734.8200	1.7348	1,505.3900	1.5054	(13.225)	0	0	0
2013/11/18	2037	07/08/2014	9.06	Put	Bond Future	1,874.4500	1.8744	2,109.6100	2.1096	12.546	0	0	0
2013/11/18	2037	07/08/2014			Bond Future	9.2688	93.0603	9.2954	92.8251	0.288	0.0000	0.0000	0
2013/11/18	2037	07/08/2014	9.05	Put	Bond Future	1,965.7500	1.9657	2,200.9100	2.2009	11.963	0	0	0
2013/11/18	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2037	07/08/2014	9.04	Put	Bond Future	2,057.1900	2.0572	2,292.3500	2.2924	11.431	0	0	0
2013/11/18	2038	06/02/2014	107.00	Call	Bond Future	43.2100	0.0432	44.1900	0.0442	2.268	0	0	0
2013/11/18	2038	06/02/2014			Bond Future	107.0432	107.0432	107.0442	107.0442	0.001	0.0000	0.0000	24
2013/11/18	2038	06/02/2014	107.01	Call	Bond Future	33.2100	0.0332	34.1900	0.0342	2.951	0	0	0
2013/11/18	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2038	06/02/2014	106.99	Call	Bond Future	53.2100	0.0532	54.1900	0.0542	1.842	0	0	0
2013/11/18	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2050	06/02/2014			Bond Future	111.4588	111.4588	111.4601	111.4601	0.001	0.0000	0.0000	472
2013/11/18	2050	06/02/2014	110.00	Call	Bond Future	1,458.8000	1.4588	1,460.1400	1.4601	0.092	0	0	0
2013/11/18	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	2050	06/02/2014	110.01	Call	Bond Future	1,448.8000	1.4488	1,450.1400	1.4501	0.092	0	0	0
2013/11/18	2050	06/02/2014	109.99	Call	Bond Future	1,468.8000	1.4688	1,470.1400	1.4701	0.091	0	0	0
2013/11/18	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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2013/11/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	AL37	06/02/2014			Index Future	415.0280	415.0280	415.7190	415.7190	0.166	0.0000	0.0000	0
2013/11/18	AL37	08/05/2014			Index Future	420.4910	420.4910	421.1890	421.1890	0.166	0.0000	0.0000	0
2013/11/18	AL7T	06/02/2014			Index Future	490.0050	490.0050	490.8220	490.8220	0.167	0.0000	0.0000	1
2013/11/18	AL7T	08/05/2014			Index Future	496.4560	496.4560	497.2810	497.2810	0.166	0.0000	0.0000	0
2013/11/18	ALBI	06/02/2014			Index Future	441.1460	441.1460	441.3160	441.3160	0.039	0.0000	0.0000	784
2013/11/18	ALBI	08/05/2014			Index Future	446.9530	446.9530	447.1230	447.1230	0.038	0.0000	0.0000	85
2013/11/18	ALBI	07/08/2014			Index Future	453.1780	453.1780	453.3370	453.3370	0.035	0.0000	0.0000	0
2013/11/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	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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2013/11/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/18	EL28	06/02/2014			Bond Future	113.0522	113.0522	113.0536	113.0536	0.001	0.0000	0.0000	0
2013/11/18	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	EL28	06/02/2014	111.01	Call	Bond Future	2,042.1600	2.0422	2,043.6300	2.0436	0.072	0	0	0
2013/11/18	EL28	06/02/2014	110.99	Call	Bond Future	2,062.1600	2.0622	2,063.6300	2.0636	0.071	0	0	0
2013/11/18	EL28	06/02/2014	111.00	Call	Bond Future	2,052.1600	2.0522	2,053.6300	2.0536	0.072	0	0	0
2013/11/18	ES33	06/02/2014	9.54	Put	Bond Future	613.3400	0.6133	757.8600	0.7579	23.563	0	0	0
2013/11/18	ES33	06/02/2014			Bond Future	9.6216	84.5228	9.6410	84.3783	0.201	0.0000	0.0000	6,292
2013/11/18	ES33	06/02/2014	9.56	Put	Bond Future	462.3900	0.4624	606.9100	0.6069	31.255	0	0	0
2013/11/18	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	ES33	06/02/2014	9.55	Put	Bond Future	537.8100	0.5378	682.3300	0.6823	26.872	0	0	0
2013/11/18	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	ES33	08/05/2014	9.55	Put	Bond Future	1,397.5400	1.3975	1,544.3900	1.5444	10.508	0	0	0
2013/11/18	ES33	08/05/2014			Bond Future	9.7382	81.8534	9.7583	81.7065	0.206	0.0000	0.0000	0
2013/11/18	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	ES33	08/05/2014	9.54	Put	Bond Future	1,472.8300	1.4728	1,619.6800	1.6197	9.971	0	0	0
2013/11/18	ES33	08/05/2014	9.56	Put	Bond Future	1,322.3500	1.3224	1,469.2000	1.4692	11.105	0	0	0

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2013/11/18	GOVI	06/02/2014	439.99	Call	GOVI	5,330.0000	0.5330	8,100.0000	0.8100	51.970	0	0	0
2013/11/18	GOVI	06/02/2014			GOVI	440.5230	440.5230	440.8000	440.8000	0.063	0.0000	0.0000	371
2013/11/18	GOVI	06/02/2014	440.00	Call	GOVI	5,230.0000	0.5230	8,000.0000	0.8000	52.964	0	0	0
2013/11/18	GOVI	06/02/2014	440.01	Call	GOVI	5,130.0000	0.5130	7,900.0000	0.7900	53.996	0	0	0
2013/11/18	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	GOVI	08/05/2014	442.00	Call	GOVI	43,220.0000	4.3220	46,010.0000	4.6010	6.455	0	0	0
2013/11/18	GOVI	08/05/2014			GOVI	446.3220	446.3220	446.6010	446.6010	0.063	0.0000	0.0000	0
2013/11/18	GOVI	08/05/2014	442.01	Call	GOVI	43,120.0000	4.3120	45,910.0000	4.5910	6.470	0	0	0
2013/11/18	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	GOVI	08/05/2014	441.99	Call	GOVI	43,320.0000	4.3320	46,110.0000	4.6110	6.440	0	0	0
2013/11/18	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	GOVI	07/08/2014			GOVI	452.5370	452.5370	452.8070	452.8070	0.060	0.0000	0.0000	0
2013/11/18	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	GOVI	07/08/2014	459.99	Put	GOVI	74,530.0000	7.4530	71,830.0000	7.1830	(3.623)	0	0	0
2013/11/18	GOVI	07/08/2014	460.01	Put	GOVI	74,730.0000	7.4730	72,030.0000	7.2030	(3.613)	0	0	0
2013/11/18	GOVI	07/08/2014	460.00	Put	GOVI	74,630.0000	7.4630	71,930.0000	7.1930	(3.618)	0	0	0
2013/11/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/18	IGOV	06/02/2014			Index Future	200.8800	200.8800	201.0540	201.0540	0.087	0.0000	0.0000	1,328
2013/11/18	IGOV	08/05/2014			Index Future	203.5490	203.5490	203.7240	203.7240	0.086	0.0000	0.0000	7
2013/11/18	ILBI	06/02/2014			Index Future	542.1430	542.1430	543.9260	543.9260	0.329	0.0000	0.0000	186
2013/11/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/11/18	JBAF	20/11/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	100
2013/11/18	JBAF	18/12/2013			Jibar Tradeable Future	5.2100	94.7900	5.2200	94.7800	0.192	0.0000	0.0000	1,500
2013/11/18	JBAF	15/01/2014			Jibar Tradeable Future	5.2200	94.7800	5.2300	94.7700	0.192	0.0000	0.0000	1,000
2013/11/18	JBAF	19/02/2014			Jibar Tradeable Future	5.2400	94.7600	5.2500	94.7500	0.191	0.0000	0.0000	0
2013/11/18	JBAF	19/03/2014			Jibar Tradeable Future	5.2500	94.7500	5.2600	94.7400	0.190	0.0000	0.0000	400
2013/11/18	JBAF	16/04/2014			Jibar Tradeable Future	5.3900	94.6100	5.3400	94.6600	(0.928)	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
2013/11/18	JBAF	18/06/2014			Jibar Tradeable Future	5.6100	94.3900	5.5800	94.4200	(0.535)	0.0000	0.0000	4,000
2013/11/18	JBAF	17/09/2014			Jibar Tradeable Future	5.9900	94.0100	5.9400	94.0600	(0.835)	0.0000	0.0000	1,000
2013/11/18	JBAF	17/12/2014			Jibar Tradeable Future	6.2800	93.7200	6.2400	93.7600	(0.637)	0.0000	0.0000	0
2013/11/18	JBAF	18/03/2015			Jibar Tradeable Future	6.5800	93.4200	6.5500	93.4500	(0.456)	0.0000	0.0000	150
2013/11/18	JBAF	17/06/2015			Jibar Tradeable Future	6.8900	93.1100	6.8600	93.1400	(0.435)	0.0000	0.0000	2,200
2013/11/18	JBAF	16/09/2015			Jibar Tradeable Future	7.1800	92.8200	7.1500	92.8500	(0.418)	0.0000	0.0000	0
2013/11/18	R023	06/02/2014			Bond Future	7.8866	102.6327	7.8597	102.8041	(0.342)	0.0000	0.0000	11,259
2013/11/18	R023	06/02/2014	7.84	Put	Bond Future	296.4600	0.2965	125.1500	0.1252	(57.785)	0	0	0
2013/11/18	R023	06/02/2014	7.86	Put	Bond Future	169.1400	0.1691	0.0000	0.0000	(100.000)	0	0	0
2013/11/18	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R023	06/02/2014	7.85	Put	Bond Future	232.7800	0.2328	61.4700	0.0615	(73.593)	0	0	0
2013/11/18	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	2.1700	0.0022	100.000	0	0	0
2013/11/18	R023	08/05/2014			Bond Future	7.9863	100.0672	7.9583	100.2402	(0.350)	0.0000	0.0000	0
2013/11/18	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R023	08/05/2014	7.59	Put	Bond Future	2,487.4600	2.4875	2,314.4500	2,3144	(6.955)	0	0	0
2013/11/18	R023	08/05/2014	7.61	Put	Bond Future	2,360.0100	2.3600	2,187.0000	2,1870	(7.331)	0	0	0
2013/11/18	R023	08/05/2014	7.60	Put	Bond Future	2,423.7100	2.4237	2,250.7000	2,2507	(7.138)	0	0	0
2013/11/18	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R157	06/02/2014	5.64	Call	Bond Future	175.3700	0.1754	195.5500	0.1955	11.507	0	0	0
2013/11/18	R157	06/02/2014	5.65	Put	Bond Future	979.2300	0.9792	895.5000	0.8955	(8.551)	0	0	0
2013/11/18	R157	06/02/2014			Bond Future	6.1461	116.5109	6.0811	116.6152	(1.058)	0.0000	0.0000	32,109
2013/11/18	R157	06/02/2014	5.65	Call	Bond Future	179.5600	0.1796	200.1500	0.2002	11.467	0	0	0
2013/11/18	R157	06/02/2014	5.66	Call	Bond Future	183.8200	0.1838	204.8200	0.2048	11.424	0	0	0
2013/11/18	R157	06/02/2014	5.64	Put	Bond Future	991.2400	0.9912	907.1000	0.9071	(8.488)	0	0	0
2013/11/18	R157	06/02/2014	5.66	Put	Bond Future	967.3000	0.9673	883.9800	0.8840	(8.614)	0	0	0
2013/11/18	R157	08/05/2014	5.20	Call	Bond Future	143.2400	0.1432	158.4600	0.1585	10.626	0	0	0
2013/11/18	R157	08/05/2014			Bond Future	6.3132	111.2368	6.2354	111.3419	(1.233)	0.0000	0.0000	0
2013/11/18	R157	08/05/2014	5.21	Call	Bond Future	145.5600	0.1456	160.9900	0.1610	10.600	0	0	0
2013/11/18	R157	08/05/2014	5.19	Call	Bond Future	140.9500	0.1410	155.9600	0.1560	10.649	0	0	0
2013/11/18	R157	08/05/2014	5.20	Put	Bond Future	1,660.2300	1.6602	1,570.3600	1.5704	(5.413)	0	0	0
2013/11/18	R157	08/05/2014	5.19	Put	Bond Future	1,671.7000	1.6717	1,581.6200	1.5816	(5.389)	0	0	0
2013/11/18	R157	08/05/2014	5.21	Put	Bond Future	1,648.7900	1.6488	1,559.1300	1.5591	(5.438)	0	0	0
2013/11/18	R157	07/08/2014	6.76	Put	Bond Future	549.9100	0.5499	503.2300	0.5032	(8.489)	0	0	0
2013/11/18	R157	07/08/2014			Bond Future	6.4700	112.7876	6.3756	112.8912	(1.459)	0.0000	0.0000	0
2013/11/18	R157	07/08/2014	6.75	Put	Bond Future	554.2500	0.5542	507.3200	0.5073	(8.467)	0	0	0
2013/11/18	R157	07/08/2014	6.74	Call	Bond Future	854.6300	0.8546	911.0700	0.9111	6.604	0	0	0
2013/11/18	R157	07/08/2014	6.75	Call	Bond Future	860.8000	0.8608	917.5000	0.9175	6.587	0	0	0
2013/11/18	R157	07/08/2014	6.76	Call	Bond Future	867.3800	0.8674	924.3300	0.9243	6.566	0	0	0
2013/11/18	R157	07/08/2014	6.74	Put	Bond Future	559.0000	0.5590	511.8100	0.5118	(8.442)	0	0	0
2013/11/18	R157	06/11/2014	6.19	Put	Bond Future	930.9300	0.9309	864.4600	0.8645	(7.140)	0	0	0
2013/11/18	R157	06/11/2014			Bond Future	6.7583	107.5343	6.6323	107.6408	(1.864)	0.0000	0.0000	0
2013/11/18	R157	06/11/2014	6.21	Put	Bond Future	920.4700	0.9205	854.4100	0.8544	(7.177)	0	0	0
2013/11/18	R157	06/11/2014	6.20	Put	Bond Future	925.6900	0.9257	859.4200	0.8594	(7.159)	0	0	0
2013/11/18	R157	06/11/2014	6.21	Call	Bond Future	455.7900	0.4558	496.1900	0.4962	8.864	0	0	0

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2013/11/18	R157	06/11/2014	6.19	Call	Bond Future	449.2400	0.4492	489.2300	0.4892	8.902	0	0	0
2013/11/18	R157	06/11/2014	6.20	Call	Bond Future	452.5100	0.4525	492.7000	0.4927	8.882	0	0	0
2013/11/18	R186	06/02/2014	8.75	Put	Bond Future	1,122.1600	1.1222	1,076.8300	1.0768	(4.040)	0	0	250
2013/11/18	R186	06/02/2014			Bond Future	8.1646	119.8591	8.1637	119.8677	(0.012)	0.0000	0.0000	55,933
2013/11/18	R186	06/02/2014	7.75	Call	Bond Future	1,493.6400	1.4936	1,448.0800	1.4481	(3.050)	0	0	0
2013/11/18	R186	06/02/2014	7.74	Put	Bond Future	5,313.0700	5.3131	5,259.1800	5.2592	(1.014)	0	0	0
2013/11/18	R186	06/02/2014	7.76	Put	Bond Future	5,184.8200	5.1848	5,130.4000	5.1304	(1.050)	0	0	0
2013/11/18	R186	06/02/2014	7.75	Put	Bond Future	5,248.7200	5.2487	5,194.5600	5.1946	(1.032)	0	0	0
2013/11/18	R186	06/02/2014	8.75	Call	Bond Future	6,154.3200	6.1543	6,117.5900	6.1176	(0.597)	0	0	0
2013/11/18	R186	06/02/2014	7.76	Call	Bond Future	1,522.2500	1.5222	1,476.4300	1.4764	(3.010)	0	0	0
2013/11/18	R186	06/02/2014	7.74	Call	Bond Future	1,465.3900	1.4654	1,420.1000	1.4201	(3.091)	0	0	0
2013/11/18	R186	08/05/2014	7.50	Put	Bond Future	8,664.5100	8.6645	8,627.2300	8.6272	(0.430)	0	0	0
2013/11/18	R186	08/05/2014			Bond Future	8.2616	121.4368	8.2607	121.4450	(0.011)	0.0000	0.0000	640
2013/11/18	R186	08/05/2014	7.09	Put	Bond Future	11,793.4400	11.7934	11,762.4300	11.7624	(0.263)	0	0	0
2013/11/18	R186	08/05/2014	7.10	Call	Bond Future	1,022.2600	1.0223	999.2100	0.9992	(2.255)	0	0	0
2013/11/18	R186	08/05/2014	7.11	Call	Bond Future	1,037.9300	1.0379	1,014.7100	1.0147	(2.237)	0	0	0
2013/11/18	R186	08/05/2014	8.50	Call	Bond Future	5,465.0800	5.4651	5,432.7500	5.4327	(0.592)	0	0	0
2013/11/18	R186	08/05/2014	7.09	Call	Bond Future	1,006.7700	1.0068	983.9000	0.9839	(2.272)	0	0	0
2013/11/18	R186	08/05/2014	7.11	Put	Bond Future	11,629.2300	11.6292	11,597.8700	11.5979	(0.270)	0	0	0
2013/11/18	R186	08/05/2014	7.50	Call	Bond Future	1,802.6600	1.8027	1,773.5200	1.7735	(1.617)	0	0	1,933
2013/11/18	R186	08/05/2014	8.50	Put	Bond Future	3,425.9200	3.4259	3,385.4500	3.3855	(1.181)	0	0	1,933
2013/11/18	R186	08/05/2014	7.10	Put	Bond Future	11,711.1900	11.7112	11,680.0000	11.6800	(0.266)	0	0	0
2013/11/18	R186	07/08/2014	8.31	Call	Bond Future	5,095.6800	5.0957	5,068.4100	5.0684	(0.535)	0	0	0
2013/11/18	R186	07/08/2014			Bond Future	8.3513	117.8377	8.3508	117.8428	(0.007)	0.0000	0.0000	0
2013/11/18	R186	07/08/2014	8.92	Put	Bond Future	3,237.1100	3.2371	3,207.4600	3.2075	(0.916)	0	0	840
2013/11/18	R186	07/08/2014	8.29	Call	Bond Future	5,013.3700	5.0134	4,986.0800	4.9861	(0.544)	0	0	0
2013/11/18	R186	07/08/2014	8.30	Call	Bond Future	5,054.4300	5.0544	5,027.1600	5.0272	(0.540)	0	0	0
2013/11/18	R186	07/08/2014	8.29	Put	Bond Future	5,534.6000	5.5346	5,502.2300	5.5022	(0.585)	0	0	0
2013/11/18	R186	07/08/2014	8.92	Call	Bond Future	7,917.8000	7.9178	7,893.2300	7.8932	(0.310)	0	0	0
2013/11/18	R186	07/08/2014	8.31	Put	Bond Future	5,446.6300	5.4466	5,414.2800	5.4143	(0.594)	0	0	0
2013/11/18	R186	07/08/2014	8.30	Put	Bond Future	5,490.4800	5.4905	5,458.1300	5.4581	(0.589)	0	0	0
2013/11/18	R186	06/11/2014	8.14	Call	Bond Future	4,839.2600	4.8393	4,817.2100	4.8172	(0.456)	0	0	0
2013/11/18	R186	06/11/2014	8.15	Put	Bond Future	7,372.7500	7.3727	7,343.9900	7.3440	(0.390)	0	0	0
2013/11/18	R186	06/11/2014			Bond Future	8.4472	119.4623	8.4464	119.4690	(0.010)	0.0000	0.0000	0
2013/11/18	R186	06/11/2014	9.17	Call	Bond Future	9,343.4700	9.3435	9,324.3900	9.3244	(0.204)	0	0	0
2013/11/18	R186	06/11/2014	8.15	Call	Bond Future	4,876.0200	4.8760	4,853.9600	4.8540	(0.452)	0	0	0
2013/11/18	R186	06/11/2014	8.16	Call	Bond Future	4,912.4600	4.9125	4,890.3900	4.8904	(0.449)	0	0	0
2013/11/18	R186	06/11/2014	9.17	Put	Bond Future	3,569.9500	3.5700	3,544.1700	3.5442	(0.722)	0	0	2,010
2013/11/18	R186	06/11/2014	8.14	Put	Bond Future	7,421.3000	7.4213	7,392.5500	7.3925	(0.387)	0	0	0
2013/11/18	R186	06/11/2014	8.16	Put	Bond Future	7,323.9700	7.3240	7,295.2000	7.2952	(0.393)	0	0	0
2013/11/18	R197	06/02/2014			Bond Future	278.4609	278.4609	278.0044	278.0044	(0.164)	0.0000	0.0000	2,049
2013/11/18	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R197	06/02/2014	279.99	Put	Bond Future	1,529.1400	1.5291	1,985.6100	1.9856	29.851	0	0	0
2013/11/18	R197	06/02/2014	280.01	Put	Bond Future	1,549.1400	1.5491	2,005.6100	2.0056	29.466	0	0	0
2013/11/18	R197	06/02/2014	280.00	Put	Bond Future	1,539.1400	1.5391	1,995.6100	1.9956	29.657	0	0	0
2013/11/18	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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2013/11/18	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R201	06/02/2014	5.24	Put	Bond Future	36.1200	0.0361	19.5400	0.0195	(45.903)	0	0	0
2013/11/18	R201	06/02/2014			Bond Future	4.4441	104.8227	4.2689	104.9731	(3.941)	0.0000	0.0000	0
2013/11/18	R201	06/02/2014	5.26	Put	Bond Future	34.1500	0.0342	18.3500	0.0184	(46.266)	0	0	0
2013/11/18	R201	06/02/2014	5.24	Call	Bond Future	715.3800	0.7154	849.2300	0.8492	18.710	0	0	0
2013/11/18	R201	06/02/2014	5.25	Put	Bond Future	35.0700	0.0351	18.9000	0.0189	(46.108)	0	0	0
2013/11/18	R201	06/02/2014	5.25	Call	Bond Future	722.8200	0.7228	857.0800	0.8571	18.574	0	0	0
2013/11/18	R201	06/02/2014	5.26	Call	Bond Future	730.3900	0.7304	865.0200	0.8650	18.433	0	0	0
2013/11/18	R201	08/05/2014			Bond Future	4.0804	106.2025	3.8320	106.3543	(6.086)	0.0000	0.0000	0
2013/11/18	R201	08/05/2014	4.75	Call	Bond Future	517.6000	0.5176	632.3500	0.6323	22.170	0	0	0
2013/11/18	R201	08/05/2014	4.76	Call	Bond Future	522.0200	0.5220	637.2100	0.6372	22.066	0	0	0
2013/11/18	R201	08/05/2014	4.74	Call	Bond Future	513.1900	0.5132	627.5100	0.6275	22.276	0	0	0
2013/11/18	R201	08/05/2014	4.76	Put	Bond Future	108.5800	0.1086	71.9300	0.0719	(33.754)	0	0	0
2013/11/18	R201	08/05/2014	4.75	Put	Bond Future	110.2200	0.1102	73.1300	0.0731	(33.651)	0	0	0
2013/11/18	R201	08/05/2014	4.74	Put	Bond Future	111.8700	0.1119	74.3500	0.0743	(33.539)	0	0	0
2013/11/18	R201	07/08/2014	5.31	Put	Bond Future	14.7800	0.0148	7.4100	0.0074	(49.865)	0	0	0
2013/11/18	R201	07/08/2014			Bond Future	2.9735	103.2729	2.5616	103.4241	(13.850)	0.0000	0.0000	0
2013/11/18	R201	07/08/2014	5.30	Put	Bond Future	15.0100	0.0150	7.5400	0.0075	(49.767)	0	0	0
2013/11/18	R201	07/08/2014	5.31	Call	Bond Future	864.6200	0.8646	1,008.5000	1.0085	16.641	0	0	0
2013/11/18	R201	07/08/2014	5.29	Call	Bond Future	857.8700	0.8579	1,001.5400	1.0015	16.747	0	0	0
2013/11/18	R201	07/08/2014	5.30	Call	Bond Future	861.2500	0.8613	1,005.0300	1.0050	16.694	0	0	0
2013/11/18	R201	07/08/2014	5.29	Put	Bond Future	15.2400	0.0152	7.6600	0.0077	(49.738)	0	0	0
2013/11/18	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R202	06/02/2014			Bond Future	209.3405	209.3405	209.3417	209.3417	0.001	0.0000	0.0000	43,449
2013/11/18	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R202	06/02/2014	208.99	Call	Bond Future	350.4900	0.3505	351.7300	0.3517	0.354	0	0	0
2013/11/18	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R202	06/02/2014	209.00	Call	Bond Future	340.4900	0.3405	341.7300	0.3417	0.364	0	0	0
2013/11/18	R202	06/02/2014	209.01	Call	Bond Future	330.4900	0.3305	331.7300	0.3317	0.375	0	0	0
2013/11/18	R203	06/02/2014			Bond Future	6.9377	107.4918	6.8827	107.6684	(0.792)	0.0000	0.0000	8,517
2013/11/18	R203	06/02/2014	5.95	Put	Bond Future	3,323.2600	3.3233	3,155.9000	3.1559	(5.036)	0	0	0
2013/11/18	R203	06/02/2014	6.14	Put	Bond Future	2,760.3500	2.7604	2,599.5400	2.5995	(5.826)	0	0	0
2013/11/18	R203	06/02/2014	6.16	Put	Bond Future	2,703.2200	2.7032	2,543.2600	2.5433	(5.917)	0	0	0
2013/11/18	R203	06/02/2014	6.84	Put	Bond Future	1,111.5900	1.1116	1,000.1400	1.0001	(10.026)	0	0	0
2013/11/18	R203	06/02/2014	6.15	Put	Bond Future	2,731.7300	2.7317	2,571.3400	2.5713	(5.871)	0	0	0
2013/11/18	R203	06/02/2014	5.95	Call	Bond Future	93.8500	0.0938	103.0900	0.1031	9.845	0	0	16
2013/11/18	R203	06/02/2014	6.16	Call	Bond Future	170.6400	0.1706	187.2800	0.1873	9.752	0	0	0
2013/11/18	R203	06/02/2014	6.84	Call	Bond Future	797.6000	0.7976	862.7500	0.8628	8.168	0	0	13
2013/11/18	R203	06/02/2014	6.14	Call	Bond Future	161.6400	0.1616	177.4300	0.1774	9.769	0	0	0
2013/11/18	R203	06/02/2014	6.15	Call	Bond Future	166.0900	0.1661	182.3000	0.1823	9.760	0	0	0
2013/11/18	R203	08/05/2014	7.40	Put	Bond Future	944.9000	0.9449	867.0300	0.8670	(8.241)	0	0	0
2013/11/18	R203	08/05/2014	5.76	Call	Bond Future	198.8800	0.1989	215.4000	0.2154	8.307	0	0	0
2013/11/18	R203	08/05/2014	6.84	Call	Bond Future	1,036.8700	1.0369	1,102.6800	1.1027	6.347	0	0	13
2013/11/18	R203	08/05/2014	5.74	Call	Bond Future	191.7400	0.1917	207.7100	0.2077	8.329	0	0	0
2013/11/18	R203	08/05/2014			Bond Future	7.0756	104.7465	7.0161	104.9249	(0.841)	0.0000	0.0000	0

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2013/11/18	R203	08/05/2014	5.76	Put	Bond Future	4,230.0900		4.2301	4,068.3000	4.0683	(3.825)	0	0	0
2013/11/18	R203	08/05/2014	6.84	Put	Bond Future	1,744.9800		1.7450	1,632.4800	1.6325	(6.447)	0	0	0
2013/11/18	R203	08/05/2014	5.75	Put	Bond Future	4,257.8700		4.2579	4,095.8100	4.0958	(3.806)	0	0	0
2013/11/18	R203	08/05/2014	5.74	Put	Bond Future	4,285.7100		4.2857	4,123.3700	4.1234	(3.788)	0	0	0
2013/11/18	R203	08/05/2014	7.40	Call	Bond Future	1,910.0200		1.9100	2,010.4600	2.0105	5.259	0	0	16
2013/11/18	R203	08/05/2014	5.75	Call	Bond Future	195.2800		0.1953	211.5300	0.2115	8.321	0	0	0
2013/11/18	R203	07/08/2014	7.30	Call	Bond Future	1,719.0400		1.7190	1,806.8400	1.8068	5.108	0	0	0
2013/11/18	R203	07/08/2014			Bond Future	7.2038		106.2063	7.1398	106.3843	(0.889)	0.0000	0.0000	0
2013/11/18	R203	07/08/2014	7.31	Call	Bond Future	1,734.1700		1.7342	1,822.4600	1.8225	5.091	0	0	0
2013/11/18	R203	07/08/2014	6.84	Put	Bond Future	2,131.5300		2.1315	2,018.4600	2.0185	(5.305)	0	0	0
2013/11/18	R203	07/08/2014	7.29	Put	Bond Future	1,464.9300		1.4649	1,374.1400	1.3741	(6.198)	0	0	0
2013/11/18	R203	07/08/2014	7.31	Put	Bond Future	1,439.7500		1.4397	1,349.9500	1.3500	(6.237)	0	0	0
2013/11/18	R203	07/08/2014	7.30	Put	Bond Future	1,452.3000		1.4523	1,362.0100	1.3620	(6.217)	0	0	0
2013/11/18	R203	07/08/2014	7.29	Call	Bond Future	1,703.9700		1.7040	1,791.2700	1.7913	5.123	0	0	0
2013/11/18	R203	07/08/2014	6.84	Call	Bond Future	1,114.6200		1.1146	1,179.6400	1.1796	5.833	0	0	30
2013/11/18	R203	06/11/2014	6.86	Call	Bond Future	1,132.9300		1.1329	1,197.9600	1.1980	5.740	0	0	0
2013/11/18	R203	06/11/2014			Bond Future	7.3674		103.5099	7.2964	103.6917	(0.963)	0.0000	0.0000	0
2013/11/18	R203	06/11/2014	6.84	Call	Bond Future	1,112.9100		1.1129	1,177.1100	1.1771	5.769	0	0	0
2013/11/18	R203	06/11/2014	6.85	Call	Bond Future	1,122.8900		1.1229	1,187.5100	1.1875	5.755	0	0	0
2013/11/18	R203	06/11/2014	6.84	Put	Bond Future	2,474.2800		2.4743	2,356.6300	2.3566	(4.755)	0	0	0
2013/11/18	R203	06/11/2014	6.86	Put	Bond Future	2,442.2600		2.4423	2,325.4400	2.3254	(4.783)	0	0	0
2013/11/18	R203	06/11/2014	6.85	Put	Bond Future	2,458.2400		2.4582	2,341.0100	2.3410	(4.769)	0	0	0
2013/11/18	R204	06/02/2014	6.39	Call	Bond Future	308.3100		0.3083	327.9300	0.3279	6.364	0	0	0
2013/11/18	R204	06/02/2014			Bond Future	7.1767		104.4553	7.1280	104.6563	(0.678)	0.0000	0.0000	28,279
2013/11/18	R204	06/02/2014	6.40	Call	Bond Future	315.4100		0.3154	335.5000	0.3355	6.369	0	0	0
2013/11/18	R204	06/02/2014	6.41	Call	Bond Future	322.6400		0.3226	343.2000	0.3432	6.372	0	0	0
2013/11/18	R204	06/02/2014	6.39	Put	Bond Future	3,615.9500		3.6160	3,434.6100	3.4346	(5.015)	0	0	0
2013/11/18	R204	06/02/2014	6.41	Put	Bond Future	3,544.6000		3.5446	3,364.2000	3.3642	(5.089)	0	0	0
2013/11/18	R204	06/02/2014	6.40	Put	Bond Future	3,580.2000		3.5802	3,399.3300	3.3993	(5.052)	0	0	0
2013/11/18	R204	08/05/2014			Bond Future	7.2995		105.8303	7.2477	106.0334	(0.709)	0.0000	0.0000	0
2013/11/18	R204	08/05/2014	6.05	Call	Bond Future	332.8800		0.3329	353.9500	0.3540	6.330	0	0	0
2013/11/18	R204	08/05/2014	6.06	Call	Bond Future	338.5400		0.3385	359.9300	0.3599	6.318	0	0	0
2013/11/18	R204	08/05/2014	6.04	Call	Bond Future	327.3000		0.3273	348.0400	0.3480	6.337	0	0	0
2013/11/18	R204	08/05/2014	6.05	Put	Bond Future	5,374.8600		5.3749	5,192.9000	5.1929	(3.385)	0	0	0
2013/11/18	R204	08/05/2014	6.04	Put	Bond Future	5,410.8300		5.4108	5,228.5400	5.2285	(3.369)	0	0	0
2013/11/18	R204	08/05/2014	6.06	Put	Bond Future	5,338.9800		5.3390	5,157.3400	5.1573	(3.402)	0	0	0
2013/11/18	R204	07/08/2014			Bond Future	7.4132		103.2734	7.3586	103.4766	(0.736)	0.0000	0.0000	0
2013/11/18	R204	07/08/2014	7.44	Put	Bond Future	2,247.9300		2.2479	2,138.4100	2.1384	(4.872)	0	0	0
2013/11/18	R204	07/08/2014	7.46	Put	Bond Future	2,212.1100		2.2121	2,103.6200	2.1036	(4.904)	0	0	0
2013/11/18	R204	07/08/2014	7.45	Put	Bond Future	2,229.9700		2.2300	2,120.9600	2.1210	(4.888)	0	0	0
2013/11/18	R204	07/08/2014	7.78	Call	Bond Future	3,046.2300		3.0462	3,157.5100	3.1575	3.653	0	0	0
2013/11/18	R204	07/08/2014	7.46	Call	Bond Future	2,385.7600		2.3858	2,480.4200	2.4804	3.968	0	0	0
2013/11/18	R204	07/08/2014	7.44	Call	Bond Future	2,347.3700		2.3474	2,441.0000	2.4410	3.989	0	0	0
2013/11/18	R204	07/08/2014	7.78	Put	Bond Future	1,694.0800		1.6941	1,602.2100	1.6022	(5.423)	0	0	530
2013/11/18	R204	07/08/2014	7.45	Call	Bond Future	2,366.5200		2.3665	2,460.6600	2.4607	3.978	0	0	0
2013/11/18	R204	06/11/2014	7.99	Put	Bond Future	1,936.4900		1.9365	1,845.0900	1.8451	(4.720)	0	0	1,270
2013/11/18	R204	06/11/2014			Bond Future	7.5445		104.6972	7.4855	104.9045	(0.781)	0.0000	0.0000	0

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2013/11/18	R204	06/11/2014	6.99	Put	Bond Future	3,708.4200	3.7084	3,573.3400	3.5733	(3.643)	0	0	0
2013/11/18	R204	06/11/2014	7.01	Put	Bond Future	3,664.8500	3.6649	3,530.6200	3.5306	(3.663)	0	0	0
2013/11/18	R204	06/11/2014	6.99	Call	Bond Future	1,737.5500	1.7375	1,809.7200	1.8097	4.154	0	0	0
2013/11/18	R204	06/11/2014	7.00	Put	Bond Future	3,686.5900	3.6866	3,551.9400	3.5519	(3.652)	0	0	0
2013/11/18	R204	06/11/2014	7.99	Call	Bond Future	3,487.0100	3.4870	3,602.8600	3.6029	3.322	0	0	0
2013/11/18	R204	06/11/2014	7.00	Call	Bond Future	1,751.6700	1.7517	1,824.2700	1.8243	4.145	0	0	0
2013/11/18	R204	06/11/2014	7.01	Call	Bond Future	1,765.8800	1.7659	1,838.9000	1.8389	4.135	0	0	0
2013/11/18	R207	06/02/2014			Bond Future	7.4531	99.5737	7.4258	99.7018	(0.366)	0.0000	0.0000	18,702
2013/11/18	R207	06/02/2014	6.65	Call	Bond Future	354.3900	0.3544	358.3000	0.3583	1.103	0	0	0
2013/11/18	R207	06/02/2014	6.64	Put	Bond Future	4,254.5500	4.2545	4,130.1700	4.1302	(2.923)	0	0	0
2013/11/18	R207	06/02/2014	6.66	Put	Bond Future	4,172.1300	4.1721	4,048.1300	4.0481	(2.972)	0	0	0
2013/11/18	R207	06/02/2014	6.65	Put	Bond Future	4,213.2500	4.2132	4,089.0600	4.0891	(2.948)	0	0	0
2013/11/18	R207	06/02/2014	6.66	Call	Bond Future	362.4300	0.3624	366.5300	0.3665	1.131	0	0	0
2013/11/18	R207	06/02/2014	6.64	Call	Bond Future	346.4900	0.3465	350.2100	0.3502	1.074	0	0	0
2013/11/18	R207	08/05/2014	6.19	Put	Bond Future	6,824.2400	6.8242	6,701.9500	6.7020	(1.792)	0	0	0
2013/11/18	R207	08/05/2014	6.21	Put	Bond Future	6,738.7600	6.7388	6,616.7500	6.6167	(1.811)	0	0	0
2013/11/18	R207	08/05/2014			Bond Future	7.5721	100.8844	7.5434	101.0136	(0.379)	0.0000	0.0000	0
2013/11/18	R207	08/05/2014	6.20	Put	Bond Future	6,781.4500	6.7814	6,659.3000	6.6593	(1.801)	0	0	0
2013/11/18	R207	08/05/2014	6.20	Call	Bond Future	356.3600	0.3564	363.4800	0.3635	1.998	0	0	0
2013/11/18	R207	08/05/2014	6.21	Call	Bond Future	362.3100	0.3623	369.5700	0.3696	2.004	0	0	0
2013/11/18	R207	08/05/2014	6.19	Call	Bond Future	350.4900	0.3505	357.4700	0.3575	1.991	0	0	0
2013/11/18	R207	07/08/2014	7.69	Call	Bond Future	2,718.8800	2.7189	2,770.2200	2.7702	1.888	0	0	0
2013/11/18	R207	07/08/2014	7.70	Put	Bond Future	2,668.9700	2.6690	2,592.1700	2.5922	(2.878)	0	0	0
2013/11/18	R207	07/08/2014			Bond Future	7.6834	98.6496	7.6537	98.7781	(0.387)	0.0000	0.0000	0
2013/11/18	R207	07/08/2014	7.70	Call	Bond Future	2,740.6700	2.7407	2,792.3300	2.7923	1.885	0	0	0
2013/11/18	R207	07/08/2014	7.71	Call	Bond Future	2,762.5500	2.7625	2,814.5400	2.8145	1.882	0	0	0
2013/11/18	R207	07/08/2014	7.69	Put	Bond Future	2,690.3400	2.6903	2,613.2200	2.6132	(2.867)	0	0	0
2013/11/18	R207	07/08/2014	7.71	Put	Bond Future	2,647.7100	2.6477	2,571.2400	2.5712	(2.888)	0	0	0
2013/11/18	R207	06/11/2014	7.36	Put	Bond Future	4,178.0100	4.1780	4,089.5200	4.0895	(2.118)	0	0	0
2013/11/18	R207	06/11/2014			Bond Future	7.8031	100.0097	7.7713	100.1412	(0.407)	0.0000	0.0000	0
2013/11/18	R207	06/11/2014	7.35	Put	Bond Future	4,202.9900	4.2030	4,114.2400	4.1142	(2.112)	0	0	0
2013/11/18	R207	06/11/2014	7.36	Call	Bond Future	2,324.7700	2.3248	2,367.7600	2.3678	1.849	0	0	0
2013/11/18	R207	06/11/2014	7.34	Call	Bond Future	2,290.1700	2.2902	2,332.6400	2.3326	1.854	0	0	0
2013/11/18	R207	06/11/2014	7.35	Call	Bond Future	2,307.4300	2.3074	2,350.1600	2.3502	1.852	0	0	0
2013/11/18	R207	06/11/2014	7.34	Put	Bond Future	4,228.0700	4.2281	4,139.0600	4.1391	(2.105)	0	0	0
2013/11/18	R208	06/02/2014	6.74	Put	Bond Future	5,083.4700	5.0835	4,943.6300	4.9436	(2.751)	0	0	0
2013/11/18	R208	06/02/2014			Bond Future	7.6174	97.7668	7.5903	97.9095	(0.355)	0.0000	0.0000	10,350
2013/11/18	R208	06/02/2014	6.75	Put	Bond Future	5,035.2700	5.0353	4,895.6100	4.8956	(2.774)	0	0	0
2013/11/18	R208	06/02/2014	6.76	Put	Bond Future	4,987.5900	4.9876	4,848.1000	4.8481	(2.797)	0	0	0
2013/11/18	R208	06/02/2014	6.74	Call	Bond Future	320.4100	0.3204	323.2600	0.3233	0.889	0	0	0
2013/11/18	R208	06/02/2014	6.75	Call	Bond Future	328.1200	0.3281	331.1500	0.3312	0.923	0	0	0
2013/11/18	R208	06/02/2014	6.76	Call	Bond Future	336.3100	0.3363	339.5100	0.3395	0.952	0	0	0
2013/11/18	R208	08/05/2014	6.31	Call	Bond Future	347.4100	0.3474	354.3700	0.3544	2.003	0	0	0
2013/11/18	R208	08/05/2014			Bond Future	7.7238	95.6578	7.6955	95.8018	(0.366)	0.0000	0.0000	0
2013/11/18	R208	08/05/2014	6.29	Call	Bond Future	335.4800	0.3355	342.1600	0.3422	1.991	0	0	0
2013/11/18	R208	08/05/2014	6.31	Put	Bond Future	7,899.2800	7.8993	7,762.2000	7.7622	(1.735)	0	0	0

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2013/11/18	R208	08/05/2014	6.30	Put	Bond Future	7,949.2600		7.9493	7,812.0400	7.8120	(1.726)	0	0	0
2013/11/18	R208	08/05/2014	6.29	Put	Bond Future	7,999.3500		7.9993	7,861.9900	7.8620	(1.717)	0	0	0
2013/11/18	R208	08/05/2014	6.30	Call	Bond Future	341.4000		0.3414	348.2200	0.3482	1.998	0	0	0
2013/11/18	R208	07/08/2014	8.28	Call	Bond Future	4,199.6600		4.1997	4,275.0700	4.2751	1.796	0	0	0
2013/11/18	R208	07/08/2014			Bond Future	7.8221		96.9908	7.7930	97.1344	(0.372)	0.0000	0.0000	0
2013/11/18	R208	07/08/2014	7.80	Call	Bond Future	2,888.9200		2.8889	2,945.8900	2.9459	1.972	0	0	0
2013/11/18	R208	07/08/2014	7.79	Put	Bond Future	3,022.9100		3.0229	2,935.9000	2.9359	(2.878)	0	0	0
2013/11/18	R208	07/08/2014	7.81	Put	Bond Future	2,973.4600		2.9735	2,887.2200	2.8872	(2.900)	0	0	0
2013/11/18	R208	07/08/2014	7.80	Put	Bond Future	2,998.1100		2.9981	2,911.4800	2.9115	(2.889)	0	0	0
2013/11/18	R208	07/08/2014	8.28	Put	Bond Future	1,975.7700		1.9758	1,907.5800	1.9076	(3.451)	0	0	630
2013/11/18	R208	07/08/2014	7.81	Call	Bond Future	2,913.6000		2.9136	2,970.9600	2.9710	1.969	0	0	0
2013/11/18	R208	07/08/2014	7.79	Call	Bond Future	2,864.3500		2.8644	2,920.9400	2.9209	1.976	0	0	0
2013/11/18	R208	06/11/2014	7.46	Call	Bond Future	2,348.7200		2.3487	2,395.6800	2.3957	1.999	0	0	0
2013/11/18	R208	06/11/2014			Bond Future	7.9326		94.9316	7.9018	95.0783	(0.388)	0.0000	0.0000	0
2013/11/18	R208	06/11/2014	7.44	Call	Bond Future	2,309.8200		2.3098	2,356.1600	2.3562	2.006	0	0	0
2013/11/18	R208	06/11/2014	7.45	Call	Bond Future	2,329.2200		2.3292	2,375.8700	2.3759	2.003	0	0	0
2013/11/18	R208	06/11/2014	8.50	Put	Bond Future	2,225.3800		2.2254	2,159.4400	2.1594	(2.963)	0	0	1,520
2013/11/18	R208	06/11/2014	7.44	Put	Bond Future	4,689.3300		4.6893	4,588.9500	4.5889	(2.141)	0	0	0
2013/11/18	R208	06/11/2014	7.46	Put	Bond Future	4,630.1900		4.6302	4,530.4300	4.5304	(2.155)	0	0	0
2013/11/18	R208	06/11/2014	8.50	Call	Bond Future	4,878.3100		4.8783	4,959.0900	4.9591	1.656	0	0	0
2013/11/18	R208	06/11/2014	7.45	Put	Bond Future	4,659.7000		4.6597	4,559.6300	4.5596	(2.148)	0	0	0
2013/11/18	R209	06/02/2014	8.56	Call	Bond Future	1,586.2600		1.5863	1,487.4300	1.4874	(6.230)	0	0	0
2013/11/18	R209	06/02/2014			Bond Future	8.9444		76.5072	8.9640	76.3581	0.219	0.0000	0.0000	23,202
2013/11/18	R209	06/02/2014	8.54	Call	Bond Future	1,533.7400		1.5337	1,436.6100	1.4366	(6.333)	0	0	0
2013/11/18	R209	06/02/2014	8.55	Call	Bond Future	1,559.8600		1.5599	1,461.8800	1.4619	(6.281)	0	0	0
2013/11/18	R209	06/02/2014	8.54	Put	Bond Future	4,712.5300		4.7125	4,764.4200	4.7644	1.101	0	0	0
2013/11/18	R209	06/02/2014	8.56	Put	Bond Future	4,602.9300		4.6029	4,653.1200	4.6531	1.090	0	0	0
2013/11/18	R209	06/02/2014	8.55	Put	Bond Future	4,657.5200		4.6575	4,708.5600	4.7086	1.096	0	0	0
2013/11/18	R209	08/05/2014			Bond Future	9.0330		74.3698	9.0533	74.2185	0.224	0.0000	0.0000	0
2013/11/18	R209	08/05/2014	7.85	Call	Bond Future	1,067.4200		1.0674	1,013.1600	1.0132	(5.083)	0	0	0
2013/11/18	R209	08/05/2014	7.86	Call	Bond Future	1,082.4500		1.0825	1,027.6900	1.0277	(5.059)	0	0	0
2013/11/18	R209	08/05/2014	7.84	Call	Bond Future	1,052.5500		1.0525	998.7800	0.9988	(5.109)	0	0	0
2013/11/18	R209	08/05/2014	7.85	Put	Bond Future	10,819.0100		10.8190	10,916.1100	10.9161	0.897	0	0	0
2013/11/18	R209	08/05/2014	7.84	Put	Bond Future	10,894.8000		10.8948	10,992.3900	10.9924	0.896	0	0	0
2013/11/18	R209	08/05/2014	7.86	Put	Bond Future	10,743.5200		10.7435	10,840.1200	10.8401	0.899	0	0	0
2013/11/18	R209	07/08/2014	9.04	Put	Bond Future	5,267.2400		5.2672	5,314.8800	5.3149	0.904	0	0	0
2013/11/18	R209	07/08/2014			Bond Future	9.1159		75.4064	9.1370	75.2510	0.232	0.0000	0.0000	0
2013/11/18	R209	07/08/2014	9.06	Put	Bond Future	5,188.0700		5.1881	5,234.9700	5.2350	0.904	0	0	0
2013/11/18	R209	07/08/2014	9.05	Put	Bond Future	5,227.5400		5.2275	5,274.8000	5.2748	0.904	0	0	0
2013/11/18	R209	07/08/2014	9.05	Call	Bond Future	4,739.2400		4.7392	4,631.0700	4.6311	(2.282)	0	0	0
2013/11/18	R209	07/08/2014	9.06	Call	Bond Future	4,774.2300		4.7742	4,665.7000	4.6657	(2.273)	0	0	0
2013/11/18	R209	07/08/2014	9.04	Call	Bond Future	4,704.3600		4.7044	4,596.5700	4.5966	(2.291)	0	0	0
2013/11/18	R209	06/11/2014			Bond Future	9.2037		73.3011	9.2253	73.1445	0.235	0.0000	0.0000	0
2013/11/18	R209	06/11/2014	8.99	Put	Bond Future	6,563.3000		6.5633	6,618.7600	6.6188	0.845	0	0	0
2013/11/18	R209	06/11/2014	9.01	Put	Bond Future	6,479.2700		6.4793	6,534.0700	6.5341	0.846	0	0	0
2013/11/18	R209	06/11/2014	9.00	Put	Bond Future	6,521.1800		6.5212	6,576.3100	6.5763	0.845	0	0	0
2013/11/18	R209	06/11/2014	8.99	Call	Bond Future	4,985.4400		4.9854	4,884.2700	4.8843	(2.029)	0	0	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
2013/11/18	R209	06/11/2014	9.00	Call	Bond Future	5,018.3200		5.0183	4,916.8200	4.9168	(2.023)	0	0	0
2013/11/18	R209	06/11/2014	9.01	Call	Bond Future	5,051.3000		5.0513	4,949.4700	4.9495	(2.016)	0	0	0
2013/11/18	R210	06/02/2014	161.51	Put	Bond Future	545.8500		0.5459	0.0000	0.0000	(100.000)	0	0	0
2013/11/18	R210	06/02/2014			Bond Future	160.9642		160.9642	162.3238	162.3238	0.845	0.0000	0.0000	1,319
2013/11/18	R210	06/02/2014	161.50	Put	Bond Future	535.8500		0.5359	0.0000	0.0000	(100.000)	0	0	0
2013/11/18	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	813.8000	0.8138	100.000	0	0	0
2013/11/18	R210	06/02/2014	161.49	Call	Bond Future	0.0000		0.0000	833.8000	0.8338	100.000	0	0	0
2013/11/18	R210	06/02/2014	161.50	Call	Bond Future	0.0000		0.0000	823.8000	0.8238	100.000	0	0	0
2013/11/18	R210	06/02/2014	161.49	Put	Bond Future	525.8500		0.5259	0.0000	0.0000	(100.000)	0	0	0
2013/11/18	R211	06/02/2014	129.00	Call	Bond Future	0.0000		0.0000	71.7600	0.0718	100.000	0	0	0
2013/11/18	R211	06/02/2014			Bond Future	128.9977		128.9977	129.0718	129.0718	0.057	0.0000	0.0000	522
2013/11/18	R211	06/02/2014	129.01	Call	Bond Future	0.0000		0.0000	61.7600	0.0618	100.000	0	0	0
2013/11/18	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R211	06/02/2014	129.01	Put	Bond Future	12.3200		0.0123	0.0000	0.0000	(100.000)	0	0	0
2013/11/18	R211	06/02/2014	128.99	Call	Bond Future	7.6800		0.0077	81.7600	0.0818	964.583	0	0	0
2013/11/18	R211	06/02/2014	129.00	Put	Bond Future	2.3200		0.0023	0.0000	0.0000	(100.000)	0	0	0
2013/11/18	R212	06/02/2014			Bond Future	131.6539		131.6539	131.6523	131.6523	(0.001)	0.0000	0.0000	21,791
2013/11/18	R212	06/02/2014	132.99	Put	Bond Future	1,336.1200		1.3361	1,337.7300	1.3377	0.120	0	0	0
2013/11/18	R212	06/02/2014	133.01	Put	Bond Future	1,356.1200		1.3561	1,357.7300	1.3577	0.119	0	0	0
2013/11/18	R212	06/02/2014	133.00	Put	Bond Future	1,346.1200		1.3461	1,347.7300	1.3477	0.120	0	0	0
2013/11/18	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R213	06/02/2014			Bond Future	8.7865		87.5269	8.7855	87.5345	(0.011)	0.0000	0.0000	21,021
2013/11/18	R213	06/02/2014	8.29	Put	Bond Future	5,282.1200		5.2821	5,232.0200	5.2320	(0.948)	0	0	0
2013/11/18	R213	06/02/2014	8.31	Put	Bond Future	5,164.4000		5.1644	5,113.8100	5.1138	(0.980)	0	0	0
2013/11/18	R213	06/02/2014	8.29	Call	Bond Future	1,308.2600		1.3083	1,265.8200	1.2658	(3.244)	0	0	0
2013/11/18	R213	06/02/2014	8.30	Put	Bond Future	5,223.0600		5.2231	5,172.7200	5.1727	(0.964)	0	0	0
2013/11/18	R213	06/02/2014	8.30	Call	Bond Future	1,331.8800		1.3319	1,289.2000	1.2892	(3.204)	0	0	0
2013/11/18	R213	06/02/2014	8.31	Call	Bond Future	1,355.7900		1.3558	1,312.8600	1.3129	(3.166)	0	0	0
2013/11/18	R213	08/05/2014	7.65	Put	Bond Future	11,197.8000		11.1978	11,167.5300	11.1675	(0.270)	0	0	0
2013/11/18	R213	08/05/2014			Bond Future	8.8794		85.1416	8.8784	85.1489	(0.011)	0.0000	0.0000	0
2013/11/18	R213	08/05/2014	7.64	Put	Bond Future	11,273.1400		11.2731	11,243.0300	11.2430	(0.267)	0	0	0
2013/11/18	R213	08/05/2014	7.66	Put	Bond Future	11,122.7200		11.1227	11,092.3000	11.0923	(0.273)	0	0	0
2013/11/18	R213	08/05/2014	7.65	Call	Bond Future	1,036.8800		1.0369	1,013.9200	1.0139	(2.214)	0	0	0
2013/11/18	R213	08/05/2014	7.64	Call	Bond Future	1,022.5200		1.0225	999.7200	0.9997	(2.230)	0	0	0
2013/11/18	R213	08/05/2014	7.66	Call	Bond Future	1,051.3800		1.0514	1,028.2700	1.0283	(2.198)	0	0	0
2013/11/18	R213	07/08/2014	8.86	Call	Bond Future	4,731.8700		4.7319	4,705.4800	4.7055	(0.558)	0	0	0
2013/11/18	R213	07/08/2014			Bond Future	8.9675		86.3280	8.9668	86.3331	(0.008)	0.0000	0.0000	0
2013/11/18	R213	07/08/2014	8.84	Call	Bond Future	4,662.1900		4.6622	4,635.7900	4.6358	(0.566)	0	0	0
2013/11/18	R213	07/08/2014	8.85	Call	Bond Future	4,696.9600		4.6970	4,670.5700	4.6706	(0.562)	0	0	0
2013/11/18	R213	07/08/2014	8.84	Put	Bond Future	5,623.6500		5.6237	5,592.0900	5.5921	(0.561)	0	0	0
2013/11/18	R213	07/08/2014	8.86	Put	Bond Future	5,541.4000		5.5414	5,509.8500	5.5099	(0.569)	0	0	0
2013/11/18	R213	07/08/2014	8.85	Put	Bond Future	5,582.4100		5.5824	5,550.8600	5.5509	(0.565)	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
2013/11/18	R213	06/11/2014	8.84	Call	Bond Future	5,086.8500	5.0869	5,065.3400	5.0653	(0.423)	0	0	0
2013/11/18	R213	06/11/2014	8.85	Put	Bond Future	6,705.4900	6.7055	6,677.6500	6.6776	(0.415)	0	0	0
2013/11/18	R213	06/11/2014			Bond Future	9.0627	83.9800	9.0618	83.9863	(0.009)	0.0000	0.0000	0
2013/11/18	R213	06/11/2014	8.85	Call	Bond Future	5,120.0800	5.1201	5,098.5700	5.0986	(0.420)	0	0	0
2013/11/18	R213	06/11/2014	8.86	Call	Bond Future	5,153.4100	5.1534	5,131.9100	5.1319	(0.417)	0	0	0
2013/11/18	R213	06/11/2014	8.84	Put	Bond Future	6,747.8700	6.7479	6,720.0300	6.7200	(0.413)	0	0	0
2013/11/18	R213	06/11/2014	8.86	Put	Bond Future	6,663.3000	6.6633	6,635.4700	6.6355	(0.418)	0	0	0
2013/11/18	R214	06/02/2014			Bond Future	9.0971	76.9642	9.1372	76.6516	0.441	0.0000	0.0000	2,927
2013/11/18	R214	06/02/2014	8.99	Put	Bond Future	3,452.6600	3.4527	3,565.2600	3.5653	3.261	0	0	0
2013/11/18	R214	06/02/2014	9.01	Put	Bond Future	3,365.1500	3.3651	3,475.0000	3.4750	3.264	0	0	0
2013/11/18	R214	06/02/2014	8.99	Call	Bond Future	2,608.2500	2.6082	2,408.2800	2.4083	(7.667)	0	0	0
2013/11/18	R214	06/02/2014	9.00	Put	Bond Future	3,408.7000	3.4087	3,519.9200	3.5199	3.263	0	0	0
2013/11/18	R214	06/02/2014	9.00	Call	Bond Future	2,643.8500	2.6438	2,442.5000	2.4425	(7.616)	0	0	0
2013/11/18	R214	06/02/2014	9.01	Call	Bond Future	2,679.7100	2.6797	2,476.9900	2.4770	(7.565)	0	0	0
2013/11/18	R214	08/05/2014			Bond Future	9.1849	74.6925	9.2263	74.3753	0.451	0.0000	0.0000	0
2013/11/18	R214	08/05/2014	9.00	Call	Bond Future	3,665.9100	3.6659	3,479.7300	3.4797	(5.079)	0	0	0
2013/11/18	R214	08/05/2014	8.99	Put	Bond Future	5,155.6700	5.1557	5,287.6300	5.2876	2.560	0	0	0
2013/11/18	R214	08/05/2014	9.01	Put	Bond Future	5,065.4300	5.0654	5,195.4900	5.1955	2.568	0	0	0
2013/11/18	R214	08/05/2014	9.00	Put	Bond Future	5,110.4000	5.1104	5,241.4100	5.2414	2.564	0	0	0
2013/11/18	R214	08/05/2014	9.01	Call	Bond Future	3,700.2900	3.7003	3,513.1600	3.5132	(5.057)	0	0	0
2013/11/18	R214	08/05/2014	8.99	Call	Bond Future	3,631.7000	3.6317	3,446.4700	3.4465	(5.100)	0	0	0
2013/11/18	R248	06/02/2014	9.11	Put	Bond Future	495.1500	0.4952	1,048.7800	1.0488	111.811	0	0	0
2013/11/18	R248	06/02/2014			Bond Future	9.1593	99.6992	9.2149	99.1456	0.607	0.0000	0.0000	10,220
2013/11/18	R248	06/02/2014	9.10	Put	Bond Future	596.2300	0.5962	1,149.8600	1.1499	92.855	0	0	0
2013/11/18	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R248	06/02/2014	9.09	Put	Bond Future	697.5000	0.6975	1,251.1300	1.2511	79.373	0	0	0
2013/11/18	R248	08/05/2014	9.04	Put	Bond Future	2,100.2400	2.1002	2,661.6300	2.6616	26.730	0	0	0
2013/11/18	R248	08/05/2014			Bond Future	9.2495	96.5897	9.3069	96.0283	0.621	0.0000	0.0000	0
2013/11/18	R248	08/05/2014	9.06	Put	Bond Future	1,896.1700	1.8962	2,457.5600	2.4576	29.607	0	0	0
2013/11/18	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	R248	08/05/2014	9.05	Put	Bond Future	1,998.1100	1.9981	2,559.5000	2.5595	28.096	0	0	0
2013/11/18	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/18	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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