



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 17/05/2013 to 17/05/2013

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
2013/05/17	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	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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2013/05/17	2025	01/08/2013			Bond Future	119.7680	119.7680	119.7935	119.7935	0.021	0.0000	0.0000	0
2013/05/17	2025	01/08/2013	117.99	Call	Bond Future	1,778.0000	1.7780	1,803.5500	1.8035	1.437	0	0	0
2013/05/17	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	2025	01/08/2013	118.00	Call	Bond Future	1,768.0000	1.7680	1,793.5500	1.7935	1.445	0	0	0
2013/05/17	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	2025	01/08/2013	118.01	Call	Bond Future	1,758.0000	1.7580	1,783.5500	1.7835	1.453	0	0	0
2013/05/17	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	2038	01/08/2013			Bond Future	114.4075	114.4075	116.2150	116.2150	1.580	0.0000	0.0000	9
2013/05/17	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	1,224.9500	1.2250	100.000	0	0	0
2013/05/17	2038	01/08/2013	114.99	Put	Bond Future	582.5100	0.5825	0.0000	0.0000	(100.000)	0	0	0
2013/05/17	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	1,214.9500	1.2150	100.000	0	0	0
2013/05/17	2038	01/08/2013	115.00	Put	Bond Future	592.5100	0.5925	0.0000	0.0000	(100.000)	0	0	0
2013/05/17	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	1,204.9500	1.2050	100.000	0	0	0
2013/05/17	2038	01/08/2013	115.01	Put	Bond Future	602.5100	0.6025	0.0000	0.0000	(100.000)	0	0	0
2013/05/17	2050	01/08/2013			Bond Future	123.0819	123.0819	122.6420	122.6420	(0.357)	0.0000	0.0000	122
2013/05/17	2050	01/08/2013	118.99	Call	Bond Future	4,091.9100	4.0919	3,652.0100	3.6520	(10.750)	0	0	0
2013/05/17	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	2050	01/08/2013	119.00	Call	Bond Future	4,081.9100	4.0819	3,642.0100	3.6420	(10.777)	0	0	0
2013/05/17	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	2050	01/08/2013	119.01	Call	Bond Future	4,071.9100	4.0719	3,632.0100	3.6320	(10.803)	0	0	0
2013/05/17	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	AL37	01/08/2013			Index Future	426.2290	426.2290	426.1090	426.1090	(0.028)	0.0000	0.0000	75
2013/05/17	AL37	07/11/2013			Index Future	432.2460	432.2460	432.1250	432.1250	(0.028)	0.0000	0.0000	0
2013/05/17	AL7T	01/08/2013			Index Future	518.9830	518.9830	518.9000	518.9000	(0.016)	0.0000	0.0000	1
2013/05/17	AL7T	07/11/2013			Index Future	526.3100	526.3100	526.2270	526.2270	(0.016)	0.0000	0.0000	0
2013/05/17	ALBI	01/08/2013			Index Future	459.8410	459.8410	459.6810	459.6810	(0.035)	0.0000	0.0000	725
2013/05/17	ALBI	07/11/2013			Index Future	466.3330	466.3330	466.1710	466.1710	(0.035)	0.0000	0.0000	85
2013/05/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/05/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/05/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/17	EL28	01/08/2013			Bond Future	116.9126	116.9126	116.7216	116.7216	(0.163)	0.0000	0.0000	0
2013/05/17	EL28	01/08/2013	115.00	Call	Bond Future	1,912.6400	1.9126	1,721.5600	1.7216	(9.990)	0	0	0
2013/05/17	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	EL28	01/08/2013	115.01	Call	Bond Future	1,902.6400	1.9026	1,711.5600	1.7116	(10.043)	0	0	0
2013/05/17	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	EL28	01/08/2013	114.99	Call	Bond Future	1,922.6400	1.9226	1,731.5600	1.7316	(9.938)	0	0	0
2013/05/17	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	ES33	01/08/2013			Bond Future	8.4208	94.0684	8.4353	93.9385	0.172	0.0000	0.0000	292
2013/05/17	ES33	01/08/2013	9.00	Call	Bond Future	4,976.2500	4.9763	4,846.2900	4.8463	(2.612)	0	0	0
2013/05/17	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	ES33	01/08/2013	91.02	Call	Bond Future	83,017.1200	83.0171	82,887.1600	82.8872	(0.157)	0	0	0
2013/05/17	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	ES33	07/11/2013			Bond Future	8.5069	91.6152	8.5219	91.4834	0.176	0.0000	0.0000	0
2013/05/17	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	ES33	07/11/2013	8.49	Put	Bond Future	149.0300	0.1490	280.8100	0.2808	88.425	0	0	0
2013/05/17	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	ES33	07/11/2013	8.50	Put	Bond Future	60.7500	0.0608	192.5300	0.1925	216.922	0	0	0
2013/05/17	ES33	07/11/2013	8.51	Call	Bond Future	27.4000	0.0274	0.0000	0.0000	(100.000)	0	0	0
2013/05/17	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	104.3800	0.1044	100.000	0	0	0
2013/05/17	GOVI	01/08/2013			GOVI	458.9990	458.9990	458.8440	458.8440	(0.034)	0.0000	0.0000	346
2013/05/17	GOVI	01/08/2013	445.99	Call	GOVI	130,090.0000	13.0090	128,540.0000	12.8540	(1.191)	0	0	0
2013/05/17	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	GOVI	01/08/2013	446.00	Call	GOVI	129,990.0000	12.9990	128,440.0000	12.8440	(1.192)	0	0	0
2013/05/17	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	GOVI	01/08/2013	446.01	Call	GOVI	129,890.0000	12.9890	128,340.0000	12.8340	(1.193)	0	0	0
2013/05/17	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	GOVI	07/11/2013			GOVI	465.4790	465.4790	465.3220	465.3220	(0.034)	0.0000	0.0000	0
2013/05/17	GOVI	07/11/2013	445.99	Call	GOVI	194,890.0000	19.4890	193,320.0000	19.3320	(0.806)	0	0	0
2013/05/17	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	GOVI	07/11/2013	446.00	Call	GOVI	194,790.0000	19.4790	193,220.0000	19.3220	(0.806)	0	0	0
2013/05/17	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	GOVI	07/11/2013	446.01	Call	GOVI	194,690.0000	19.4690	193,120.0000	19.3120	(0.806)	0	0	0
2013/05/17	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/17	IGOV	01/08/2013			Index Future	211.2860	211.2860	212.0440	212.0440	0.359	0.0000	0.0000	965
2013/05/17	IGOV	07/11/2013			Index Future	214.2970	214.2970	215.0650	215.0650	0.358	0.0000	0.0000	7
2013/05/17	ILBI	01/08/2013			Index Future	573.9580	573.9580	572.7420	572.7420	(0.212)	0.0000	0.0000	186
2013/05/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0

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2013/05/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/17	JBAF	19/06/2013			Jibar Tradeable Future	5.0100	94.9900	5.0100	94.9900	0.000	0.0000	0.0000	750
2013/05/17	JBAF	17/07/2013			Jibar Tradeable Future	5.0100	94.9900	5.0000	95.0000	(0.200)	0.0000	0.0000	0
2013/05/17	JBAF	21/08/2013			Jibar Tradeable Future	4.9100	95.0900	4.8900	95.1100	(0.407)	0.0000	0.0000	0
2013/05/17	JBAF	18/09/2013			Jibar Tradeable Future	4.8900	95.1100	4.8700	95.1300	(0.409)	0.0000	0.0000	2,200
2013/05/17	JBAF	16/10/2013			Jibar Tradeable Future	4.8200	95.1800	4.8100	95.1900	(0.207)	0.0000	0.0000	0
2013/05/17	JBAF	20/11/2013			Jibar Tradeable Future	4.8100	95.1900	4.8000	95.2000	(0.208)	0.0000	0.0000	0
2013/05/17	JBAF	18/12/2013			Jibar Tradeable Future	4.8100	95.1900	4.8000	95.2000	(0.208)	0.0000	0.0000	1,500
2013/05/17	JBAF	19/03/2014			Jibar Tradeable Future	4.8300	95.1700	4.8200	95.1800	(0.207)	0.0000	0.0000	0
2013/05/17	JBAF	18/06/2014			Jibar Tradeable Future	4.9100	95.0900	4.8900	95.1100	(0.407)	0.0000	0.0000	0
2013/05/17	JBAF	17/09/2014			Jibar Tradeable Future	5.0100	94.9900	5.0000	95.0000	(0.200)	0.0000	0.0000	0
2013/05/17	JBAF	17/12/2014			Jibar Tradeable Future	5.1400	94.8600	5.1200	94.8800	(0.389)	0.0000	0.0000	0
2013/05/17	JBAF	18/03/2015			Jibar Tradeable Future	5.2800	94.7200	5.2500	94.7500	(0.568)	0.0000	0.0000	0
2013/05/17	R023	01/08/2013			Bond Future	6.2496	114.0250	6.2493	114.0278	(0.006)	0.0000	0.0000	9,413
2013/05/17	R023	01/08/2013	7.29	Call	Bond Future	7,555.1300	7.5551	7,557.9400	7.5579	0.037	0	0	0
2013/05/17	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R023	01/08/2013	7.30	Call	Bond Future	7,624.5000	7.6245	7,627.3100	7.6273	0.037	0	0	0
2013/05/17	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R023	01/08/2013	7.31	Call	Bond Future	7,693.8100	7.6938	7,696.6200	7.6966	0.037	0	0	0
2013/05/17	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R023	07/11/2013			Bond Future	6.2888	111.7190	6.2884	111.7219	(0.006)	0.0000	0.0000	0
2013/05/17	R023	07/11/2013	6.49	Call	Bond Future	1,476.8400	1.4768	1,479.8000	1.4798	0.200	0	0	0
2013/05/17	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R023	07/11/2013	6.50	Call	Bond Future	1,549.5700	1.5496	1,552.5300	1.5525	0.191	0	0	0
2013/05/17	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R023	07/11/2013	6.51	Call	Bond Future	1,622.2500	1.6222	1,625.2100	1.6252	0.182	0	0	0
2013/05/17	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R157	01/08/2013			Bond Future	5.0163	122.0457	5.0111	122.0571	(0.104)	0.0000	0.0000	7,989
2013/05/17	R157	01/08/2013	116.11	Call	Bond Future	92,590.0400	92.5900	92,601.4300	92.6014	0.012	0	0	0
2013/05/17	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R157	07/11/2013			Bond Future	4.9725	116.9623	4.9663	116.9740	(0.124)	0.0000	0.0000	0
2013/05/17	R157	07/11/2013	5.59	Call	Bond Future	1,229.4200	1.2294	1,239.2100	1.2392	0.796	0	0	0
2013/05/17	R157	07/11/2013	5.59	Put	Bond Future	58.9400	0.0589	56.9900	0.0570	(3.308)	0	0	0
2013/05/17	R157	07/11/2013	5.60	Call	Bond Future	1,246.1600	1.2462	1,256.0000	1.2560	0.790	0	0	0
2013/05/17	R157	07/11/2013	5.60	Put	Bond Future	56.8600	0.0569	54.9600	0.0550	(3.342)	0	0	0
2013/05/17	R157	07/11/2013	5.61	Call	Bond Future	1,262.9600	1.2630	1,272.8500	1.2728	0.783	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
2013/05/17	R157	07/11/2013	5.61	Put	Bond Future	54.8400	0.0548	52.9900	0.0530	(3.373)	0	0	0
2013/05/17	R157	06/02/2014			Bond Future	4.8991	118.5360	4.8923	118.5471	(0.138)	0.0000	0.0000	0
2013/05/17	R157	06/02/2014	5.66	Call	Bond Future	1,323.8800	1.3239	1,332.9900	1.3330	0.688	0	0	0
2013/05/17	R157	06/02/2014	5.66	Put	Bond Future	82.2600	0.0823	80.2400	0.0802	(2.456)	0	0	0
2013/05/17	R157	06/02/2014	5.64	Call	Bond Future	1,295.7100	1.2957	1,304.7500	1.3047	0.698	0	0	0
2013/05/17	R157	06/02/2014	5.64	Put	Bond Future	86.4800	0.0865	84.3900	0.0844	(2.417)	0	0	0
2013/05/17	R157	06/02/2014	5.65	Call	Bond Future	1,309.7700	1.3098	1,318.8500	1.3188	0.693	0	0	0
2013/05/17	R157	06/02/2014	5.65	Put	Bond Future	84.3400	0.0843	82.2900	0.0823	(2.431)	0	0	0
2013/05/17	R157	08/05/2014			Bond Future	4.7807	113.3329	4.7727	113.3440	(0.166)	0.0000	0.0000	0
2013/05/17	R157	08/05/2014	5.21	Call	Bond Future	592.9000	0.5929	603.9300	0.6039	1.860	0	0	0
2013/05/17	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R157	08/05/2014	5.19	Call	Bond Future	565.3800	0.5654	576.4100	0.5764	1.951	0	0	0
2013/05/17	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R157	08/05/2014	5.20	Call	Bond Future	579.1400	0.5791	590.1700	0.5902	1.905	0	0	0
2013/05/17	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R186	01/08/2013			Bond Future	6.8625	132.8103	6.8619	132.8162	(0.008)	0.0000	0.0000	54,717
2013/05/17	R186	01/08/2013	128.26	Call	Bond Future	123,537.9400	123.5379	123,543.8100	123.5438	0.005	0	0	0
2013/05/17	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R186	01/08/2013	6.80	Call	Bond Future	1,921.4400	1.9214	1,909.6900	1.9097	(0.612)	0	0	0
2013/05/17	R186	01/08/2013	6.80	Put	Bond Future	2,578.2000	2.5782	2,560.5800	2.5606	(0.683)	0	0	100
2013/05/17	R186	01/08/2013	7.00	Call	Bond Future	3,023.5400	3.0235	3,013.0200	3.0130	(0.348)	0	0	0
2013/05/17	R186	01/08/2013	7.00	Put	Bond Future	1,593.7800	1.5938	1,577.3900	1.5774	(1.028)	0	0	4,100
2013/05/17	R186	01/08/2013	7.25	Call	Bond Future	4,766.8200	4.7668	4,759.9900	4.7600	(0.143)	0	0	4,315
2013/05/17	R186	01/08/2013	7.25	Put	Bond Future	792.4100	0.7924	779.7100	0.7797	(1.603)	0	0	0
2013/05/17	R186	01/08/2013	6.75	Call	Bond Future	1,691.1000	1.6911	1,679.3600	1.6794	(0.694)	0	0	2,500
2013/05/17	R186	01/08/2013	6.75	Put	Bond Future	2,876.7000	2.8767	2,859.0900	2.8591	(0.612)	0	0	0
2013/05/17	R186	07/11/2013			Bond Future	6.9156	134.6853	6.9150	134.6914	(0.009)	0.0000	0.0000	540
2013/05/17	R186	07/11/2013	8.16	Call	Bond Future	12,364.4600	12.3645	12,365.5800	12.3656	0.009	0	0	0
2013/05/17	R186	07/11/2013	8.16	Put	Bond Future	416.6100	0.4166	411.5800	0.4116	(1.207)	0	0	0
2013/05/17	R186	07/11/2013	8.75	Call	Bond Future	17,182.0200	17.1820	17,186.3300	17.1863	0.025	0	0	0
2013/05/17	R186	07/11/2013	8.75	Put	Bond Future	99.3100	0.0993	97.4700	0.0975	(1.853)	0	0	1,030
2013/05/17	R186	07/11/2013	6.50	Call	Bond Future	1,911.5600	1.9116	1,904.1500	1.9041	(0.388)	0	0	5,290
2013/05/17	R186	07/11/2013	6.50	Put	Bond Future	6,271.7700	6.2718	6,258.2100	6.2582	(0.216)	0	0	0
2013/05/17	R186	07/11/2013	8.14	Call	Bond Future	12,203.5400	12.2035	12,204.5100	12.2045	0.008	0	0	0
2013/05/17	R186	07/11/2013	8.14	Put	Bond Future	435.4300	0.4354	430.2500	0.4302	(1.190)	0	0	0
2013/05/17	R186	07/11/2013	8.15	Call	Bond Future	12,283.9600	12.2840	12,285.0100	12.2850	0.009	0	0	0
2013/05/17	R186	07/11/2013	8.15	Put	Bond Future	425.9300	0.4259	420.8300	0.4208	(1.197)	0	0	0
2013/05/17	R186	06/02/2014			Bond Future	6.9632	131.2069	6.9627	131.2123	(0.008)	0.0000	0.0000	0
2013/05/17	R186	06/02/2014	7.76	Call	Bond Future	9,509.8700	9.5099	9,506.7600	9.5068	(0.033)	0	0	0
2013/05/17	R186	06/02/2014	7.76	Put	Bond Future	1,824.5800	1.8246	1,816.1400	1.8161	(0.463)	0	0	0
2013/05/17	R186	06/02/2014	7.74	Call	Bond Future	9,371.4300	9.3714	9,368.2300	9.3682	(0.034)	0	0	0
2013/05/17	R186	06/02/2014	7.74	Put	Bond Future	1,871.2500	1.8713	1,862.7200	1.8627	(0.456)	0	0	0
2013/05/17	R186	06/02/2014	7.75	Call	Bond Future	9,440.5700	9.4406	9,437.4200	9.4374	(0.033)	0	0	0
2013/05/17	R186	06/02/2014	7.75	Put	Bond Future	1,847.7900	1.8478	1,839.3100	1.8393	(0.459)	0	0	0
2013/05/17	R186	08/05/2014			Bond Future	7.0125	132.9848	7.0120	132.9899	(0.007)	0.0000	0.0000	0
2013/05/17	R186	08/05/2014	7.11	Call	Bond Future	956.6300	0.9566	961.7600	0.9618	0.536	0	0	0
2013/05/17	R186	08/05/2014	7.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/05/17	R186	08/05/2014	7.09	Call	Bond Future	761.2600	0.7613	766.3900	0.7664	0.674	0	0	0
2013/05/17	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R186	08/05/2014	7.10	Call	Bond Future	859.0000	0.8590	864.1300	0.8641	0.597	0	0	0
2013/05/17	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R197	01/08/2013			Bond Future	299.2752	299.2752	299.3376	299.3376	0.021	0.0000	0.0000	2,633
2013/05/17	R197	01/08/2013	294.99	Call	Bond Future	4,285.1700	4.2852	4,347.6400	4.3476	1.458	0	0	0
2013/05/17	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R197	01/08/2013	295.00	Call	Bond Future	4,275.1700	4.2752	4,337.6400	4.3376	1.461	0	0	0
2013/05/17	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R197	01/08/2013	295.01	Call	Bond Future	4,265.1700	4.2652	4,327.6400	4.3276	1.465	0	0	0
2013/05/17	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R201	01/08/2013			Bond Future	4.8731	106.1837	4.8621	106.1986	(0.225)	0.0000	0.0000	0
2013/05/17	R201	01/08/2013	107.45	Call	Bond Future	68,938.0000	68.9380	68,952.9200	68.9529	0.022	0	0	0
2013/05/17	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R201	07/11/2013			Bond Future	4.7628	107.6827	4.7489	107.6980	(0.291)	0.0000	0.0000	0
2013/05/17	R201	07/11/2013	4.79	Call	Bond Future	215.2000	0.2152	222.7400	0.2227	3.504	0	0	0
2013/05/17	R201	07/11/2013	4.79	Put	Bond Future	185.2500	0.1852	177.5100	0.1775	(4.178)	0	0	0
2013/05/17	R201	07/11/2013	4.80	Call	Bond Future	221.0000	0.2210	228.6700	0.2287	3.471	0	0	0
2013/05/17	R201	07/11/2013	4.80	Put	Bond Future	180.0500	0.1800	172.4400	0.1724	(4.227)	0	0	0
2013/05/17	R201	07/11/2013	4.81	Call	Bond Future	226.8900	0.2269	234.7000	0.2347	3.442	0	0	0
2013/05/17	R201	07/11/2013	4.81	Put	Bond Future	174.9400	0.1749	167.4700	0.1675	(4.270)	0	0	0
2013/05/17	R201	06/02/2014			Bond Future	4.5606	104.7228	4.5433	104.7376	(0.379)	0.0000	0.0000	0
2013/05/17	R201	06/02/2014	5.26	Call	Bond Future	639.9400	0.6399	652.3700	0.6524	1.942	0	0	0
2013/05/17	R201	06/02/2014	5.26	Put	Bond Future	43.5700	0.0436	41.2000	0.0412	(5.440)	0	0	0
2013/05/17	R201	06/02/2014	5.24	Call	Bond Future	625.3300	0.6253	637.6500	0.6377	1.970	0	0	0
2013/05/17	R201	06/02/2014	5.24	Put	Bond Future	45.9400	0.0459	43.4600	0.0435	(5.398)	0	0	0
2013/05/17	R201	06/02/2014	5.25	Call	Bond Future	632.7300	0.6327	645.1000	0.6451	1.955	0	0	0
2013/05/17	R201	06/02/2014	5.25	Put	Bond Future	44.8500	0.0449	42.4200	0.0424	(5.418)	0	0	0
2013/05/17	R201	08/05/2014			Bond Future	4.1798	106.1418	4.1556	106.1566	(0.579)	0.0000	0.0000	0
2013/05/17	R201	08/05/2014	4.76	Call	Bond Future	352.7600	0.3528	367.5400	0.3675	4.190	0	0	0
2013/05/17	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R201	08/05/2014	4.74	Call	Bond Future	340.6400	0.3406	355.4200	0.3554	4.339	0	0	0
2013/05/17	R201	08/05/2014	4.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R201	08/05/2014	4.75	Call	Bond Future	346.7000	0.3467	361.4800	0.3615	4.263	0	0	0
2013/05/17	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R202	01/08/2013			Bond Future	224.1856	224.1856	226.7110	226.7110	1.126	0.0000	0.0000	44,020
2013/05/17	R202	01/08/2013	222.99	Call	Bond Future	1,195.6500	1.1956	3,720.9700	3.7210	211.209	0	0	0
2013/05/17	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R202	01/08/2013	223.00	Call	Bond Future	1,185.6500	1.1856	3,710.9700	3.7110	212.990	0	0	0
2013/05/17	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R202	01/08/2013	223.01	Call	Bond Future	1,175.6500	1.1756	3,700.9700	3.7010	214.802	0	0	0
2013/05/17	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R203	01/08/2013			Bond Future	5.4832	113.2746	5.4884	113.2548	0.094	0.0000	0.0000	9,032
2013/05/17	R203	01/08/2013	109.11	Call	Bond Future	100,061.4200	100.0614	100,041.5700	100.0416	(0.020)	0	0	0

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2013/05/17	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R203	07/11/2013			Bond Future	5.4996	110.7143	5.5051	110.6944	0.100	0.0000	0.0000	0
2013/05/17	R203	07/11/2013	5.71	Call	Bond Future	1,392.7200	1.3927	1,377.6000	1.3776	(1.086)	0	0	15
2013/05/17	R203	07/11/2013	5.71	Put	Bond Future	635.5900	0.6356	640.4200	0.6404	0.760	0	0	0
2013/05/17	R203	07/11/2013	5.99	Call	Bond Future	2,096.9200	2.0969	2,079.4800	2.0795	(0.832)	0	0	0
2013/05/17	R203	07/11/2013	5.99	Put	Bond Future	342.0200	0.3420	344.5300	0.3445	0.734	0	0	0
2013/05/17	R203	07/11/2013	6.00	Call	Bond Future	2,124.3600	2.1244	2,106.8600	2.1069	(0.824)	0	0	0
2013/05/17	R203	07/11/2013	6.00	Put	Bond Future	334.0300	0.3340	336.4800	0.3365	0.733	0	0	0
2013/05/17	R203	07/11/2013	6.01	Call	Bond Future	2,151.9400	2.1519	2,134.3700	2.1344	(0.816)	0	0	0
2013/05/17	R203	07/11/2013	6.01	Put	Bond Future	326.2000	0.3262	328.5800	0.3286	0.730	0	0	0
2013/05/17	R203	07/11/2013	571.00	Call	Bond Future	108,484.8100	108.4848	108,464.8600	108.4649	(0.018)	0	0	0
2013/05/17	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R203	06/02/2014			Bond Future	5.5087	112.2038	5.5149	112.1828	0.112	0.0000	0.0000	0
2013/05/17	R203	06/02/2014	6.16	Call	Bond Future	2,604.6300	2.6046	2,586.8100	2.5868	(0.684)	0	0	0
2013/05/17	R203	06/02/2014	6.16	Put	Bond Future	425.2600	0.4253	428.3800	0.4284	0.734	0	0	0
2013/05/17	R203	06/02/2014	5.95	Call	Bond Future	2,090.4300	2.0904	2,073.9300	2.0739	(0.789)	0	0	16
2013/05/17	R203	06/02/2014	5.95	Put	Bond Future	607.8900	0.6079	612.3300	0.6123	0.730	0	0	0
2013/05/17	R203	06/02/2014	6.14	Call	Bond Future	2,553.5200	2.5535	2,535.8200	2.5358	(0.693)	0	0	0
2013/05/17	R203	06/02/2014	6.14	Put	Bond Future	440.2800	0.4403	443.5200	0.4435	0.736	0	0	0
2013/05/17	R203	06/02/2014	6.15	Call	Bond Future	2,579.0300	2.5790	2,561.2700	2.5613	(0.689)	0	0	0
2013/05/17	R203	06/02/2014	6.15	Put	Bond Future	432.7200	0.4327	435.9000	0.4359	0.735	0	0	0
2013/05/17	R203	08/05/2014			Bond Future	5.5108	109.5629	5.5176	109.5414	0.123	0.0000	0.0000	0
2013/05/17	R203	08/05/2014	5.76	Call	Bond Future	785.1700	0.7852	763.6800	0.7637	(2.737)	0	0	0
2013/05/17	R203	08/05/2014	5.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R203	08/05/2014	5.74	Call	Bond Future	722.4100	0.7224	700.9200	0.7009	(2.975)	0	0	0
2013/05/17	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R203	08/05/2014	5.75	Call	Bond Future	753.7900	0.7538	732.3000	0.7323	(2.851)	0	0	0
2013/05/17	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R204	01/08/2013			Bond Future	5.6711	111.6550	5.6813	111.6053	0.180	0.0000	0.0000	13,573
2013/05/17	R204	01/08/2013	110.75	Call	Bond Future	102,771.4800	102.7715	102,721.8200	102.7218	(0.048)	0	0	0
2013/05/17	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R204	07/11/2013			Bond Future	5.6944	113.2313	5.7052	113.1811	0.190	0.0000	0.0000	0
2013/05/17	R204	07/11/2013	6.29	Call	Bond Future	3,128.6700	3.1287	3,086.1300	3.0861	(1.360)	0	0	0
2013/05/17	R204	07/11/2013	6.29	Put	Bond Future	405.3900	0.4054	413.0300	0.4130	1.885	0	0	0
2013/05/17	R204	07/11/2013	6.30	Call	Bond Future	3,164.5300	3.1645	3,121.8300	3.1218	(1.349)	0	0	0
2013/05/17	R204	07/11/2013	6.30	Put	Bond Future	396.2300	0.3962	403.7100	0.4037	1.888	0	0	0
2013/05/17	R204	07/11/2013	6.31	Call	Bond Future	3,200.5300	3.2005	3,157.6800	3.1577	(1.339)	0	0	0
2013/05/17	R204	07/11/2013	6.31	Put	Bond Future	387.2300	0.3872	394.5600	0.3946	1.893	0	0	0
2013/05/17	R204	07/11/2013	7.00	Call	Bond Future	5,923.4600	5.9235	5,874.5000	5.8745	(0.827)	0	0	0
2013/05/17	R204	07/11/2013	7.00	Put	Bond Future	60.4500	0.0604	61.6700	0.0617	2.018	0	0	1,270
2013/05/17	R204	06/02/2014			Bond Future	5.7107	110.7238	5.7223	110.6723	0.204	0.0000	0.0000	0
2013/05/17	R204	06/02/2014	6.40	Call	Bond Future	3,581.9000	3.5819	3,539.8600	3.5399	(1.174)	0	0	0
2013/05/17	R204	06/02/2014	6.40	Put	Bond Future	578.2000	0.5782	587.7300	0.5877	1.648	0	0	0
2013/05/17	R204	06/02/2014	6.41	Call	Bond Future	3,615.2900	3.6153	3,573.1100	3.5731	(1.167)	0	0	0
2013/05/17	R204	06/02/2014	6.41	Put	Bond Future	568.7600	0.5688	578.1500	0.5781	1.651	0	0	0
2013/05/17	R204	06/02/2014	6.39	Call	Bond Future	3,548.6300	3.5486	3,506.7300	3.5067	(1.181)	0	0	0
2013/05/17	R204	06/02/2014	6.39	Put	Bond Future	587.7800	0.5878	597.4500	0.5974	1.645	0	0	0



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2013/05/17	R204	08/05/2014			Bond Future	5.7271	112.2242	5.7396	112.1716	0.218	0.0000	0.0000	0
2013/05/17	R204	08/05/2014	6.05	Call	Bond Future	1,351.8500	1.3519	1,299.2700	1.2993	(3.889)	0	0	0
2013/05/17	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R204	08/05/2014	6.06	Call	Bond Future	1,393.3900	1.3934	1,340.8100	1.3408	(3.774)	0	0	0
2013/05/17	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R204	08/05/2014	6.04	Call	Bond Future	1,310.3000	1.3103	1,257.7200	1.2577	(4.013)	0	0	0
2013/05/17	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R206	01/08/2013			Bond Future	4.9572	101.5165	4.9433	101.5226	(0.279)	0.0000	0.0000	0
2013/05/17	R206	01/08/2013	103.94	Call	Bond Future	30,518.3600	30.5184	30,524.4500	30.5245	0.020	0	0	0
2013/05/17	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R206	07/11/2013			Bond Future	4.4337	102.9497	4.3983	102.9560	(0.798)	0.0000	0.0000	0
2013/05/17	R206	07/11/2013	4.29	Call	Bond Future	17.4000	0.0174	19.7100	0.0197	13.276	0	0	0
2013/05/17	R206	07/11/2013	4.29	Put	Bond Future	43.1500	0.0432	39.1200	0.0391	(9.340)	0	0	0
2013/05/17	R206	07/11/2013	4.30	Call	Bond Future	18.0600	0.0181	20.4200	0.0204	13.068	0	0	0
2013/05/17	R206	07/11/2013	4.30	Put	Bond Future	42.0100	0.0420	38.0300	0.0380	(9.474)	0	0	0
2013/05/17	R206	07/11/2013	4.31	Call	Bond Future	18.7200	0.0187	21.1500	0.0212	12.981	0	0	0
2013/05/17	R206	07/11/2013	4.31	Put	Bond Future	40.8800	0.0409	36.9700	0.0370	(9.565)	0	0	0
2013/05/17	R207	01/08/2013			Bond Future	5.9033	107.5566	5.9082	107.5299	0.082	0.0000	0.0000	7,664
2013/05/17	R207	01/08/2013	106.18	Call	Bond Future	99,985.3800	99.9854	99,958.6700	99.9587	(0.027)	0	0	0
2013/05/17	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R207	07/11/2013			Bond Future	5.9336	109.0750	5.9386	109.0481	0.085	0.0000	0.0000	0
2013/05/17	R207	07/11/2013	6.69	Call	Bond Future	4,289.2800	4.2893	4,263.8100	4.2638	(0.594)	0	0	0
2013/05/17	R207	07/11/2013	6.69	Put	Bond Future	359.6000	0.3596	361.0700	0.3611	0.409	0	0	0
2013/05/17	R207	07/11/2013	6.70	Call	Bond Future	4,331.7900	4.3318	4,306.2700	4.3063	(0.589)	0	0	0
2013/05/17	R207	07/11/2013	6.70	Put	Bond Future	351.3500	0.3513	352.7700	0.3528	0.404	0	0	0
2013/05/17	R207	07/11/2013	6.71	Call	Bond Future	4,374.4200	4.3744	4,348.8500	4.3488	(0.585)	0	0	0
2013/05/17	R207	07/11/2013	6.71	Put	Bond Future	343.2600	0.3433	344.6300	0.3446	0.399	0	0	0
2013/05/17	R207	06/02/2014			Bond Future	5.9585	106.9028	5.9640	106.8749	0.092	0.0000	0.0000	0
2013/05/17	R207	06/02/2014	6.66	Call	Bond Future	4,236.5700	4.2366	4,212.2300	4.2122	(0.575)	0	0	0
2013/05/17	R207	06/02/2014	6.66	Put	Bond Future	717.0900	0.7171	720.7100	0.7207	0.505	0	0	0
2013/05/17	R207	06/02/2014	6.64	Call	Bond Future	4,160.7800	4.1608	4,136.5600	4.1366	(0.582)	0	0	0
2013/05/17	R207	06/02/2014	6.64	Put	Bond Future	739.6600	0.7397	743.4000	0.7434	0.506	0	0	0
2013/05/17	R207	06/02/2014	6.65	Call	Bond Future	4,198.6200	4.1986	4,174.3400	4.1743	(0.578)	0	0	0
2013/05/17	R207	06/02/2014	6.65	Put	Bond Future	728.3000	0.7283	731.9800	0.7320	0.505	0	0	0
2013/05/17	R207	08/05/2014			Bond Future	5.9871	108.3514	5.9929	108.3228	0.097	0.0000	0.0000	0
2013/05/17	R207	08/05/2014	6.21	Call	Bond Future	1,090.6000	1.0906	1,061.9900	1.0620	(2.623)	0	0	0
2013/05/17	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R207	08/05/2014	6.19	Call	Bond Future	993.3000	0.9933	964.6900	0.9647	(2.880)	0	0	0
2013/05/17	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R207	08/05/2014	6.20	Call	Bond Future	1,041.9600	1.0420	1,013.3500	1.0133	(2.746)	0	0	0
2013/05/17	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R208	01/08/2013			Bond Future	5.9963	106.9208	6.0012	106.8905	0.081	0.0000	0.0000	9,193
2013/05/17	R208	01/08/2013	101.40	Call	Bond Future	97,876.3000	97.8763	97,846.0700	97.8461	(0.031)	0	0	0
2013/05/17	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R208	07/11/2013			Bond Future	6.0289	105.0343	6.0339	105.0038	0.084	0.0000	0.0000	0

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2013/05/17	R208	07/11/2013	6.79	Call	Bond Future	4,914.8900	4.9149	4,886.0200	4.8860	(0.587)	0	0	0
2013/05/17	R208	07/11/2013	6.79	Put	Bond Future	438.5600	0.4386	440.1900	0.4402	0.372	0	0	0
2013/05/17	R208	07/11/2013	6.80	Call	Bond Future	4,962.5400	4.9625	4,933.6200	4.9336	(0.583)	0	0	0
2013/05/17	R208	07/11/2013	6.80	Put	Bond Future	428.9800	0.4290	430.5600	0.4306	0.368	0	0	0
2013/05/17	R208	07/11/2013	6.81	Call	Bond Future	5,010.3200	5.0103	4,981.3400	4.9813	(0.578)	0	0	0
2013/05/17	R208	07/11/2013	6.81	Put	Bond Future	419.5800	0.4196	421.1000	0.4211	0.362	0	0	0
2013/05/17	R208	07/11/2013	7.50	Call	Bond Future	8,507.8800	8.5079	8,477.3700	8.4774	(0.359)	0	0	0
2013/05/17	R208	07/11/2013	7.50	Put	Bond Future	66.8100	0.0668	66.8000	0.0668	(0.015)	0	0	1,520
2013/05/17	R208	06/02/2014			Bond Future	6.0559	106.4473	6.0613	106.4157	0.089	0.0000	0.0000	0
2013/05/17	R208	06/02/2014	6.75	Call	Bond Future	4,864.0200	4.8640	4,836.5600	4.8366	(0.565)	0	0	0
2013/05/17	R208	06/02/2014	6.75	Put	Bond Future	890.6800	0.8907	894.8000	0.8948	0.463	0	0	0
2013/05/17	R208	06/02/2014	6.76	Call	Bond Future	4,906.5500	4.9065	4,879.0200	4.8790	(0.561)	0	0	0
2013/05/17	R208	06/02/2014	6.76	Put	Bond Future	877.3400	0.8773	881.3900	0.8814	0.462	0	0	0
2013/05/17	R208	06/02/2014	6.74	Call	Bond Future	4,821.6200	4.8216	4,794.2300	4.7942	(0.568)	0	0	0
2013/05/17	R208	06/02/2014	6.74	Put	Bond Future	904.1900	0.9042	908.3800	0.9084	0.463	0	0	0
2013/05/17	R208	08/05/2014			Bond Future	6.0824	104.4931	6.0881	104.4608	0.093	0.0000	0.0000	0
2013/05/17	R208	08/05/2014	6.30	Call	Bond Future	1,227.4800	1.2275	1,195.2100	1.1952	(2.629)	0	0	0
2013/05/17	R208	08/05/2014	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R208	08/05/2014	6.31	Call	Bond Future	1,283.4700	1.2835	1,251.2000	1.2512	(2.514)	0	0	0
2013/05/17	R208	08/05/2014	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R208	08/05/2014	6.29	Call	Bond Future	1,171.4700	1.1715	1,139.2000	1.1392	(2.755)	0	0	0
2013/05/17	R208	08/05/2014	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R209	01/08/2013			Bond Future	7.8490	85.3634	7.8637	85.2291	0.187	0.0000	0.0000	9,942
2013/05/17	R209	01/08/2013	8.00	Call	Bond Future	0.0000	0.0000	2,870.2600	2.8703	100.000	0	0	2,000
2013/05/17	R209	01/08/2013	8.00	Put	Bond Future	0.0000	0.0000	1,640.1100	1.6401	100.000	0	0	0
2013/05/17	R209	01/08/2013	79.36	Call	Bond Future	75,414.3300	75.4143	75,280.0000	75.2800	(0.178)	0	0	0
2013/05/17	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R209	07/11/2013			Bond Future	7.9116	83.4242	7.9267	83.2881	0.191	0.0000	0.0000	0
2013/05/17	R209	07/11/2013	8.79	Call	Bond Future	8,487.7400	8.4877	8,370.8700	8.3709	(1.377)	0	0	0
2013/05/17	R209	07/11/2013	8.79	Put	Bond Future	1,107.1400	1.1071	1,126.2800	1.1263	1.729	0	0	0
2013/05/17	R209	07/11/2013	8.80	Call	Bond Future	8,548.0400	8.5480	8,430.9000	8.4309	(1.370)	0	0	0
2013/05/17	R209	07/11/2013	8.80	Put	Bond Future	1,089.3600	1.0894	1,108.2300	1.1082	1.732	0	0	0
2013/05/17	R209	07/11/2013	8.81	Call	Bond Future	8,608.4600	8.6085	8,491.0500	8.4911	(1.364)	0	0	0
2013/05/17	R209	07/11/2013	8.81	Put	Bond Future	1,071.8200	1.0718	1,090.4200	1.0904	1.735	0	0	0
2013/05/17	R209	07/11/2013	9.50	Call	Bond Future	12,937.7100	12.9377	12,807.5800	12.8076	(1.006)	0	0	0
2013/05/17	R209	07/11/2013	9.50	Put	Bond Future	313.7100	0.3137	319.5900	0.3196	1.874	0	0	980
2013/05/17	R209	06/02/2014			Bond Future	7.9687	84.5465	7.9843	84.4081	0.195	0.0000	0.0000	0
2013/05/17	R209	06/02/2014	8.54	Call	Bond Future	7,484.9000	7.4849	7,382.0600	7.3821	(1.374)	0	0	0
2013/05/17	R209	06/02/2014	8.54	Put	Bond Future	2,624.4100	2.6244	2,659.9700	2.6600	1.355	0	0	0
2013/05/17	R209	06/02/2014	8.55	Call	Bond Future	7,538.5600	7.5386	7,435.4000	7.4354	(1.368)	0	0	0
2013/05/17	R209	06/02/2014	8.55	Put	Bond Future	2,596.9400	2.5969	2,632.1800	2.6322	1.357	0	0	0
2013/05/17	R209	06/02/2014	8.56	Call	Bond Future	7,592.3300	7.5923	7,488.8600	7.4889	(1.363)	0	0	0
2013/05/17	R209	06/02/2014	8.56	Put	Bond Future	2,569.7200	2.5697	2,604.6500	2.6046	1.359	0	0	0
2013/05/17	R209	08/05/2014			Bond Future	8.0263	82.5471	8.0423	82.4066	0.199	0.0000	0.0000	0
2013/05/17	R209	08/05/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R209	08/05/2014	7.84	Put	Bond Future	1,664.9900	1.6650	1,805.4500	1.8054	8.436	0	0	0
2013/05/17	R209	08/05/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/05/17	R209	08/05/2014	7.85	Put	Bond Future	1,574.3300		1.5743	1,714.7900	1.7148	8.922	0	0	0
2013/05/17	R209	08/05/2014	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R209	08/05/2014	7.86	Put	Bond Future	1,483.8100		1.4838	1,624.2700	1.6243	9.466	0	0	0
2013/05/17	R210	01/08/2013			Bond Future	175.8954		175.8954	175.9339	175.9339	0.022	0.0000	0.0000	1,237
2013/05/17	R210	01/08/2013	172.99	Call	Bond Future	2,905.4400		2.9054	2,943.9100	2.9439	1.324	0	0	0
2013/05/17	R210	01/08/2013	172.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R210	01/08/2013	173.00	Call	Bond Future	2,895.4400		2.8954	2,933.9100	2.9339	1.329	0	0	0
2013/05/17	R210	01/08/2013	173.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R210	01/08/2013	173.01	Call	Bond Future	2,885.4400		2.8854	2,923.9100	2.9239	1.333	0	0	0
2013/05/17	R210	01/08/2013	173.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R211	01/08/2013			Bond Future	130.5852		130.5852	130.6078	130.6078	0.017	0.0000	0.0000	522
2013/05/17	R211	01/08/2013	129.99	Call	Bond Future	595.1600		0.5952	617.7700	0.6178	3.799	0	0	0
2013/05/17	R211	01/08/2013	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R211	01/08/2013	130.00	Call	Bond Future	585.1600		0.5852	607.7700	0.6078	3.864	0	0	0
2013/05/17	R211	01/08/2013	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R211	01/08/2013	130.01	Call	Bond Future	575.1600		0.5752	597.7700	0.5978	3.931	0	0	0
2013/05/17	R211	01/08/2013	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R212	01/08/2013			Bond Future	139.3322		139.3322	139.6364	139.6364	0.218	0.0000	0.0000	21,791
2013/05/17	R212	01/08/2013	137.99	Call	Bond Future	1,342.2000		1.3422	1,646.4200	1.6464	22.666	0	0	0
2013/05/17	R212	01/08/2013	137.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R212	01/08/2013	138.00	Call	Bond Future	1,332.2000		1.3322	1,636.4200	1.6364	22.836	0	0	0
2013/05/17	R212	01/08/2013	138.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R212	01/08/2013	138.01	Call	Bond Future	1,322.2000		1.3222	1,626.4200	1.6264	23.009	0	0	0
2013/05/17	R212	01/08/2013	138.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R213	01/08/2013			Bond Future	7.5532		97.6843	7.5576	97.6427	0.059	0.0000	0.0000	6,824
2013/05/17	R213	01/08/2013	91.25	Call	Bond Future	87,069.2600		87.0693	87,027.6400	87.0276	(0.048)	0	0	0
2013/05/17	R213	01/08/2013	91.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R213	07/11/2013			Bond Future	7.6161		95.5266	7.6207	95.4845	0.061	0.0000	0.0000	0
2013/05/17	R213	07/11/2013	8.59	Call	Bond Future	9,152.7200		9.1527	9,110.9600	9.1110	(0.456)	0	0	0
2013/05/17	R213	07/11/2013	8.59	Put	Bond Future	830.8100		0.8308	831.1100	0.8311	0.036	0	0	0
2013/05/17	R213	07/11/2013	8.60	Call	Bond Future	9,217.7500		9.2177	9,175.9500	9.1760	(0.453)	0	0	0
2013/05/17	R213	07/11/2013	8.60	Put	Bond Future	815.9800		0.8160	816.2400	0.8162	0.032	0	0	0
2013/05/17	R213	07/11/2013	8.61	Call	Bond Future	9,282.8800		9.2829	9,241.0500	9.2411	(0.451)	0	0	0
2013/05/17	R213	07/11/2013	8.61	Put	Bond Future	801.3700		0.8014	801.6000	0.8016	0.029	0	0	0
2013/05/17	R213	06/02/2014			Bond Future	7.6744		96.8117	7.6793	96.7684	0.063	0.0000	0.0000	0
2013/05/17	R213	06/02/2014	8.31	Call	Bond Future	7,801.7900		7.8018	7,763.6100	7.7636	(0.489)	0	0	0
2013/05/17	R213	06/02/2014	8.31	Put	Bond Future	2,325.5800		2.3256	2,330.7300	2.3307	0.221	0	0	0
2013/05/17	R213	06/02/2014	8.29	Call	Bond Future	7,688.7400		7.6887	7,650.7300	7.6507	(0.494)	0	0	0
2013/05/17	R213	06/02/2014	8.29	Put	Bond Future	2,377.7800		2.3778	2,383.1000	2.3831	0.224	0	0	0
2013/05/17	R213	06/02/2014	8.30	Call	Bond Future	7,745.2000		7.7452	7,707.1000	7.7071	(0.492)	0	0	0
2013/05/17	R213	06/02/2014	8.30	Put	Bond Future	2,351.5600		2.3516	2,356.7900	2.3568	0.222	0	0	0
2013/05/17	R213	08/05/2014			Bond Future	7.7305		94.5850	7.7355	94.5408	0.064	0.0000	0.0000	0
2013/05/17	R213	08/05/2014	7.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R213	08/05/2014	7.66	Put	Bond Future	627.9200		0.6279	672.0700	0.6721	7.031	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
2013/05/17	R213	08/05/2014	7.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R213	08/05/2014	7.64	Put	Bond Future	807.2000	0.8072	851.3500	0.8514	5.470	0	0	0
2013/05/17	R213	08/05/2014	7.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R213	08/05/2014	7.65	Put	Bond Future	717.5000	0.7175	761.6500	0.7617	6.153	0	0	0
2013/05/17	R214	01/08/2013			Bond Future	7.9430	86.7554	7.9577	86.6134	0.185	0.0000	0.0000	840
2013/05/17	R214	01/08/2013	84.31	Call	Bond Future	76,307.5000	76.3075	76,165.5500	76.1656	(0.186)	0	0	0
2013/05/17	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R214	07/11/2013			Bond Future	8.0055	84.6960	8.0206	84.5523	0.189	0.0000	0.0000	0
2013/05/17	R214	07/11/2013	7.81	Call	Bond Future	3,073.5300	3.0735	2,998.6800	2.9987	(2.435)	0	0	0
2013/05/17	R214	07/11/2013	7.81	Put	Bond Future	4,971.6500	4.9717	5,040.5600	5.0406	1.386	0	0	0
2013/05/17	R214	07/11/2013	7.79	Call	Bond Future	2,992.6700	2.9927	2,918.9800	2.9190	(2.462)	0	0	0
2013/05/17	R214	07/11/2013	7.79	Put	Bond Future	5,088.8900	5.0889	5,158.9600	5.1590	1.377	0	0	0
2013/05/17	R214	07/11/2013	7.80	Call	Bond Future	3,032.8300	3.0328	2,958.5600	2.9586	(2.449)	0	0	0
2013/05/17	R214	07/11/2013	7.80	Put	Bond Future	5,029.9000	5.0299	5,099.3900	5.0994	1.382	0	0	0
2013/05/17	R248	01/08/2013			Bond Future	8.0909	111.3909	8.1005	111.2731	0.118	0.0000	0.0000	603
2013/05/17	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R248	01/08/2013	7.84	Put	Bond Future	3,173.6000	3.1736	3,291.5000	3.2915	3.715	0	0	0
2013/05/17	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R248	01/08/2013	7.85	Put	Bond Future	3,044.0500	3.0440	3,161.9500	3.1619	3.873	0	0	0
2013/05/17	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R248	01/08/2013	7.86	Put	Bond Future	2,914.7500	2.9148	3,032.6500	3.0326	4.045	0	0	0
2013/05/17	R248	07/11/2013			Bond Future	8.1572	108.5425	8.1670	108.4232	0.121	0.0000	0.0000	0
2013/05/17	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R248	07/11/2013	7.84	Put	Bond Future	3,978.6700	3.9787	4,098.0000	4.0980	2.999	0	0	0
2013/05/17	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R248	07/11/2013	7.85	Put	Bond Future	3,849.3400	3.8493	3,968.6700	3.9687	3.100	0	0	0
2013/05/17	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/17	R248	07/11/2013	7.86	Put	Bond Future	3,720.2700	3.7203	3,839.6000	3.8396	3.208	0	0	0

**Total**

**230932**