



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 29/05/2013 to 29/05/2013

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
2013/05/29	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	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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2013/05/29	2025	01/08/2013			Bond Future	119.5207	119.5207	119.6181	119.6181	0.081	0.0000	0.0000	0
2013/05/29	2025	01/08/2013	117.99	Call	Bond Future	1,530.6700	1.5307	1,628.0700	1.6281	6.363	0	0	0
2013/05/29	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	2025	01/08/2013	118.00	Call	Bond Future	1,520.6700	1.5207	1,618.0700	1.6181	6.405	0	0	0
2013/05/29	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	2025	01/08/2013	118.01	Call	Bond Future	1,510.6700	1.5107	1,608.0700	1.6081	6.447	0	0	0
2013/05/29	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	2038	01/08/2013			Bond Future	114.2474	114.2474	113.6935	113.6935	(0.485)	0.0000	0.0000	9
2013/05/29	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	2038	01/08/2013	114.99	Put	Bond Future	742.6300	0.7426	1,296.5400	1.2965	74.588	0	0	0
2013/05/29	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	2038	01/08/2013	115.00	Put	Bond Future	752.6300	0.7526	1,306.5400	1.3065	73.597	0	0	0
2013/05/29	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	2038	01/08/2013	115.01	Put	Bond Future	762.6300	0.7626	1,316.5400	1.3165	72.632	0	0	0
2013/05/29	2050	01/08/2013			Bond Future	121.6713	121.6713	121.1660	121.1660	(0.415)	0.0000	0.0000	122
2013/05/29	2050	01/08/2013	118.99	Call	Bond Future	2,681.2800	2.6813	2,176.0400	2.1760	(18.843)	0	0	0
2013/05/29	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	2050	01/08/2013	119.00	Call	Bond Future	2,671.2800	2.6713	2,166.0400	2.1660	(18.914)	0	0	0
2013/05/29	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	2050	01/08/2013	119.01	Call	Bond Future	2,661.2800	2.6613	2,156.0400	2.1560	(18.985)	0	0	0
2013/05/29	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	AL37	01/08/2013			Index Future	420.1710	420.1710	417.1020	417.1020	(0.730)	0.0000	0.0000	75
2013/05/29	AL37	07/11/2013			Index Future	426.1020	426.1020	422.9890	422.9890	(0.731)	0.0000	0.0000	0
2013/05/29	AL7T	01/08/2013			Index Future	505.0720	505.0720	500.5820	500.5820	(0.889)	0.0000	0.0000	1
2013/05/29	AL7T	07/11/2013			Index Future	512.2010	512.2010	507.6480	507.6480	(0.889)	0.0000	0.0000	0
2013/05/29	ALBI	01/08/2013			Index Future	449.9540	449.9540	446.0050	446.0050	(0.878)	0.0000	0.0000	736
2013/05/29	ALBI	07/11/2013			Index Future	456.3050	456.3050	452.3000	452.3000	(0.878)	0.0000	0.0000	85
2013/05/29	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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2013/05/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	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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2013/05/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/29	EL28	01/08/2013			Bond Future	116.3955	116.3955	116.2099	116.2099	(0.159)	0.0000	0.0000	0
2013/05/29	EL28	01/08/2013	115.01	Call	Bond Future	1,385.4700	1.3855	1,199.9300	1.1999	(13.392)	0	0	0
2013/05/29	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	EL28	01/08/2013	114.99	Call	Bond Future	1,405.4700	1.4055	1,219.9300	1.2199	(13.201)	0	0	0
2013/05/29	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	EL28	01/08/2013	115.00	Call	Bond Future	1,395.4700	1.3955	1,209.9300	1.2099	(13.296)	0	0	0
2013/05/29	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	ES33	01/08/2013			Bond Future	8.7442	91.2379	8.8791	90.0959	1.544	0.0000	0.0000	292
2013/05/29	ES33	01/08/2013	9.00	Call	Bond Future	2,145.7400	2.1457	1,003.6700	1.0037	(53.225)	0	0	0
2013/05/29	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	ES33	01/08/2013	91.02	Call	Bond Future	80,186.6100	80.1866	79,044.5400	79.0445	(1.424)	0	0	0
2013/05/29	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	ES33	07/11/2013			Bond Future	8.8407	88.7445	8.9801	87.5863	1.577	0.0000	0.0000	0
2013/05/29	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	ES33	07/11/2013	8.49	Put	Bond Future	3,019.7100	3.0197	4,177.9400	4.1779	38.356	0	0	0
2013/05/29	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	ES33	07/11/2013	8.50	Put	Bond Future	2,931.4300	2.9314	4,089.6600	4.0897	39.511	0	0	0
2013/05/29	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	ES33	07/11/2013	8.51	Put	Bond Future	2,843.2800	2.8433	4,001.5100	4.0015	40.736	0	0	0
2013/05/29	GOVI	01/08/2013			GOVI	449.3140	449.3140	445.4390	445.4390	(0.862)	0.0000	0.0000	370
2013/05/29	GOVI	01/08/2013	445.99	Call	GOVI	33,240.0000	3.3240	0.0000	0.0000	(100.000)	0	0	0
2013/05/29	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	5,510.0000	0.5510	100.000	0	0	0
2013/05/29	GOVI	01/08/2013	446.00	Call	GOVI	33,140.0000	3.3140	0.0000	0.0000	(100.000)	0	0	0
2013/05/29	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	5,610.0000	0.5610	100.000	0	0	0
2013/05/29	GOVI	01/08/2013	446.01	Call	GOVI	33,040.0000	3.3040	0.0000	0.0000	(100.000)	0	0	0
2013/05/29	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	5,710.0000	0.5710	100.000	0	0	0
2013/05/29	GOVI	07/11/2013			GOVI	455.6560	455.6560	451.7260	451.7260	(0.862)	0.0000	0.0000	0
2013/05/29	GOVI	07/11/2013	445.99	Call	GOVI	96,660.0000	9.6660	57,360.0000	5.7360	(40.658)	0	0	0
2013/05/29	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	GOVI	07/11/2013	446.00	Call	GOVI	96,560.0000	9.6560	57,260.0000	5.7260	(40.700)	0	0	0
2013/05/29	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	GOVI	07/11/2013	446.01	Call	GOVI	96,460.0000	9.6460	57,160.0000	5.7160	(40.742)	0	0	0
2013/05/29	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/29	IGOV	01/08/2013			Index Future	210.4830	210.4830	209.9360	209.9360	(0.260)	0.0000	0.0000	1,045
2013/05/29	IGOV	07/11/2013			Index Future	213.4820	213.4820	212.9270	212.9270	(0.260)	0.0000	0.0000	7
2013/05/29	ILBI	01/08/2013			Index Future	571.1710	571.1710	570.6210	570.6210	(0.096)	0.0000	0.0000	186
2013/05/29	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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2013/05/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/29	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/29	JBAF	19/06/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	750
2013/05/29	JBAF	17/07/2013			Jibar Tradeable Future	5.0800	94.9200	5.1000	94.9000	0.394	0.0000	0.0000	0
2013/05/29	JBAF	21/08/2013			Jibar Tradeable Future	5.0300	94.9700	5.0700	94.9300	0.795	0.0000	0.0000	0
2013/05/29	JBAF	18/09/2013			Jibar Tradeable Future	5.0000	95.0000	5.0400	94.9600	0.800	0.0000	0.0000	2,200
2013/05/29	JBAF	16/10/2013			Jibar Tradeable Future	4.9700	95.0300	5.0200	94.9800	1.006	0.0000	0.0000	1,000
2013/05/29	JBAF	20/11/2013			Jibar Tradeable Future	4.9600	95.0400	5.0200	94.9800	1.210	0.0000	0.0000	0
2013/05/29	JBAF	18/12/2013			Jibar Tradeable Future	4.9600	95.0400	5.0200	94.9800	1.210	0.0000	0.0000	1,500
2013/05/29	JBAF	19/03/2014			Jibar Tradeable Future	4.9900	95.0100	5.0500	94.9500	1.202	0.0000	0.0000	0
2013/05/29	JBAF	18/06/2014			Jibar Tradeable Future	5.0800	94.9200	5.1600	94.8400	1.575	0.0000	0.0000	1,000
2013/05/29	JBAF	17/09/2014			Jibar Tradeable Future	5.2000	94.8000	5.2800	94.7200	1.538	0.0000	0.0000	0
2013/05/29	JBAF	17/12/2014			Jibar Tradeable Future	5.3300	94.6700	5.4200	94.5800	1.689	0.0000	0.0000	0
2013/05/29	JBAF	18/03/2015			Jibar Tradeable Future	5.4700	94.5300	5.5800	94.4200	2.011	0.0000	0.0000	0
2013/05/29	R023	01/08/2013			Bond Future	6.7592	110.2395	6.9011	109.2147	2.100	0.0000	0.0000	9,415
2013/05/29	R023	01/08/2013	7.29	Call	Bond Future	3,769.6800	3.7697	2,744.8800	2.7449	(27.185)	0	0	0
2013/05/29	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R023	01/08/2013	7.30	Call	Bond Future	3,839.0500	3.8390	2,814.2500	2.8143	(26.694)	0	0	0
2013/05/29	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R023	01/08/2013	7.31	Call	Bond Future	3,908.3600	3.9084	2,883.5600	2.8836	(26.221)	0	0	0
2013/05/29	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R023	07/11/2013			Bond Future	6.8192	107.8798	6.9670	106.8405	2.167	0.0000	0.0000	0
2013/05/29	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R023	07/11/2013	6.49	Put	Bond Future	2,362.3100	2.3623	3,401.6100	3.4016	43.995	0	0	0
2013/05/29	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R023	07/11/2013	6.50	Put	Bond Future	2,289.5800	2.2896	3,328.8800	3.3289	45.393	0	0	0
2013/05/29	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R023	07/11/2013	6.51	Put	Bond Future	2,216.9000	2.2169	3,256.2000	3.2562	46.881	0	0	0
2013/05/29	R157	01/08/2013			Bond Future	5.2547	121.5249	5.3367	121.3464	1.561	0.0000	0.0000	7,776
2013/05/29	R157	01/08/2013	116.11	Call	Bond Future	92,069.2200	92.0692	91,890.7900	91.8908	(0.194)	0	0	0
2013/05/29	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R157	07/11/2013			Bond Future	5.2502	116.4339	5.3458	116.2528	1.820	0.0000	0.0000	0
2013/05/29	R157	07/11/2013	5.59	Call	Bond Future	825.6400	0.8256	709.5600	0.7096	(14.059)	0	0	0
2013/05/29	R157	07/11/2013	5.59	Put	Bond Future	183.5800	0.1836	248.5400	0.2485	35.385	0	0	0
2013/05/29	R157	07/11/2013	5.60	Call	Bond Future	839.5400	0.8395	722.3200	0.7223	(13.962)	0	0	0
2013/05/29	R157	07/11/2013	5.60	Put	Bond Future	178.6600	0.1787	242.4800	0.2425	35.721	0	0	0
2013/05/29	R157	07/11/2013	5.61	Call	Bond Future	853.5600	0.8536	735.1900	0.7352	(13.868)	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
2013/05/29	R157	07/11/2013	5.61	Put	Bond Future	173.8600	0.1739	236.5300	0.2365	36.046	0	0	0
2013/05/29	R157	06/02/2014			Bond Future	5.2252	118.0015	5.3378	117.8178	2.155	0.0000	0.0000	0
2013/05/29	R157	06/02/2014	5.66	Call	Bond Future	935.1300	0.9351	816.3400	0.8163	(12.703)	0	0	0
2013/05/29	R157	06/02/2014	5.66	Put	Bond Future	227.9500	0.2280	292.8900	0.2929	28.489	0	0	0
2013/05/29	R157	06/02/2014	5.64	Call	Bond Future	911.6000	0.9116	794.5100	0.7945	(12.844)	0	0	0
2013/05/29	R157	06/02/2014	5.64	Put	Bond Future	236.8100	0.2368	303.4500	0.3034	28.141	0	0	0
2013/05/29	R157	06/02/2014	5.65	Call	Bond Future	923.3400	0.9233	805.3900	0.8054	(12.774)	0	0	0
2013/05/29	R157	06/02/2014	5.65	Put	Bond Future	232.3500	0.2323	298.1300	0.2981	28.311	0	0	0
2013/05/29	R157	08/05/2014			Bond Future	5.1733	112.7905	5.3088	112.6043	2.618	0.0000	0.0000	0
2013/05/29	R157	08/05/2014	5.21	Call	Bond Future	527.3000	0.5273	444.6700	0.4447	(15.670)	0	0	0
2013/05/29	R157	08/05/2014	5.21	Put	Bond Future	476.8300	0.4768	580.4500	0.5805	21.731	0	0	0
2013/05/29	R157	08/05/2014	5.19	Call	Bond Future	512.4100	0.5124	432.2500	0.4323	(15.644)	0	0	0
2013/05/29	R157	08/05/2014	5.19	Put	Bond Future	489.4600	0.4895	595.5500	0.5955	21.675	0	0	0
2013/05/29	R157	08/05/2014	5.20	Call	Bond Future	519.8200	0.5198	438.4300	0.4384	(15.657)	0	0	0
2013/05/29	R157	08/05/2014	5.20	Put	Bond Future	483.1100	0.4831	587.9700	0.5880	21.705	0	0	0
2013/05/29	R186	01/08/2013			Bond Future	7.2201	129.1364	7.3562	127.7763	1.884	0.0000	0.0000	55,248
2013/05/29	R186	01/08/2013	7.25	Call	Bond Future	2,587.2400	2.5872	1,911.9000	1.9119	(26.103)	0	0	4,315
2013/05/29	R186	01/08/2013	7.25	Put	Bond Future	2,286.7500	2.2868	2,971.5000	2.9715	29.944	0	0	0
2013/05/29	R186	01/08/2013	128.26	Call	Bond Future	119,864.0200	119.8640	118,503.9300	118.5039	(1.135)	0	0	0
2013/05/29	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R186	01/08/2013	7.00	Call	Bond Future	1,466.4400	1.4664	1,027.2200	1.0272	(29.951)	0	0	0
2013/05/29	R186	01/08/2013	7.00	Put	Bond Future	3,710.6000	3.7106	4,631.4700	4.6315	24.817	0	0	4,100
2013/05/29	R186	01/08/2013	7.20	Call	Bond Future	2,332.1800	2.3322	1,705.1900	1.7052	(26.884)	0	0	6,800
2013/05/29	R186	01/08/2013	7.20	Put	Bond Future	2,535.0700	2.5351	3,268.1700	3.2682	28.918	0	0	2,957
2013/05/29	R186	01/08/2013	6.50	Call	Bond Future	318.9400	0.3189	193.1600	0.1932	(39.437)	0	0	500
2013/05/29	R186	01/08/2013	6.50	Put	Bond Future	7,866.7700	7.8668	9,101.0800	9.1011	15.690	0	0	0
2013/05/29	R186	01/08/2013	6.75	Call	Bond Future	736.1400	0.7361	481.3600	0.4814	(34.610)	0	0	1,000
2013/05/29	R186	01/08/2013	6.75	Put	Bond Future	5,595.6600	5.5957	6,700.9700	6.7010	19.753	0	0	0
2013/05/29	R186	01/08/2013	6.80	Call	Bond Future	854.4000	0.8544	566.8000	0.5668	(33.661)	0	0	0
2013/05/29	R186	01/08/2013	6.80	Put	Bond Future	5,185.0800	5.1851	6,257.5700	6.2576	20.684	0	0	100
2013/05/29	R186	07/11/2013			Bond Future	7.2862	130.9592	7.4272	129.5799	1.935	0.0000	0.0000	540
2013/05/29	R186	07/11/2013	8.16	Call	Bond Future	9,291.5100	9.2915	8,300.7300	8.3007	(10.663)	0	0	0
2013/05/29	R186	07/11/2013	8.16	Put	Bond Future	1,069.7200	1.0697	1,458.3100	1.4583	36.326	0	0	0
2013/05/29	R186	07/11/2013	8.75	Call	Bond Future	13,705.0900	13.7051	12,503.3700	12.5034	(8.768)	0	0	0
2013/05/29	R186	07/11/2013	8.75	Put	Bond Future	348.4400	0.3484	526.0900	0.5261	50.984	0	0	1,030
2013/05/29	R186	07/11/2013	6.75	Call	Bond Future	1,727.0300	1.7270	1,455.7300	1.4557	(15.709)	0	0	1,000
2013/05/29	R186	07/11/2013	6.75	Put	Bond Future	7,166.8900	7.1669	8,274.9600	8.2750	15.461	0	0	0
2013/05/29	R186	07/11/2013	8.14	Call	Bond Future	9,147.4400	9.1474	8,165.1300	8.1651	(10.739)	0	0	0
2013/05/29	R186	07/11/2013	8.14	Put	Bond Future	1,105.3900	1.1054	1,502.4500	1.5025	35.920	0	0	0
2013/05/29	R186	07/11/2013	8.15	Call	Bond Future	9,219.4000	9.2194	8,232.7100	8.2327	(10.702)	0	0	0
2013/05/29	R186	07/11/2013	8.15	Put	Bond Future	1,087.4300	1.0874	1,480.1100	1.4801	36.111	0	0	0
2013/05/29	R186	07/11/2013	6.50	Call	Bond Future	1,091.5100	1.0915	913.9700	0.9140	(16.266)	0	0	5,290
2013/05/29	R186	07/11/2013	6.50	Put	Bond Future	9,177.7800	9.1778	10,379.6100	10.3796	13.095	0	0	0
2013/05/29	R186	06/02/2014			Bond Future	7.3462	127.4319	7.4921	126.0337	1.986	0.0000	0.0000	0
2013/05/29	R186	06/02/2014	7.76	Call	Bond Future	7,175.2300	7.1752	6,411.3000	6.4113	(10.647)	0	0	0
2013/05/29	R186	06/02/2014	7.76	Put	Bond Future	3,264.9900	3.2650	3,899.2500	3.8993	19.426	0	0	0
2013/05/29	R186	06/02/2014	7.74	Call	Bond Future	7,059.1800	7.0592	6,303.5600	6.3036	(10.704)	0	0	0

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2013/05/29	R186	06/02/2014	7.74	Put	Bond Future	3,334.0500	3.3340	3,976.6200	3.9766	19.273	0	0	0
2013/05/29	R186	06/02/2014	7.75	Call	Bond Future	7,117.1100	7.1171	6,357.3300	6.3573	(10.675)	0	0	0
2013/05/29	R186	06/02/2014	7.75	Put	Bond Future	3,299.3800	3.2994	3,937.7900	3.9378	19.349	0	0	0
2013/05/29	R186	08/05/2014			Bond Future	7.4087	129.1578	7.5597	127.7407	2.038	0.0000	0.0000	0
2013/05/29	R186	08/05/2014	7.11	Call	Bond Future	4,457.1000	4.4571	3,920.5900	3.9206	(12.037)	0	0	0
2013/05/29	R186	08/05/2014	7.11	Put	Bond Future	7,327.4000	7.3274	8,208.0500	8.2080	12.019	0	0	0
2013/05/29	R186	08/05/2014	7.09	Call	Bond Future	4,377.4900	4.3775	3,848.2200	3.8482	(12.091)	0	0	0
2013/05/29	R186	08/05/2014	7.09	Put	Bond Future	7,443.1600	7.4432	8,331.0500	8.3311	11.929	0	0	0
2013/05/29	R186	08/05/2014	7.10	Call	Bond Future	4,417.1900	4.4172	3,884.3000	3.8843	(12.064)	0	0	0
2013/05/29	R186	08/05/2014	7.10	Put	Bond Future	7,385.1200	7.3851	8,269.3900	8.2694	11.974	0	0	0
2013/05/29	R197	01/08/2013			Bond Future	297.0923	297.0923	296.0544	296.0544	(0.349)	0.0000	0.0000	2,633
2013/05/29	R197	01/08/2013	294.99	Call	Bond Future	2,102.2700	2.1023	1,064.4300	1.0644	(49.368)	0	0	0
2013/05/29	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R197	01/08/2013	295.00	Call	Bond Future	2,092.2700	2.0923	1,054.4300	1.0544	(49.604)	0	0	0
2013/05/29	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R197	01/08/2013	295.01	Call	Bond Future	2,082.2700	2.0823	1,044.4300	1.0444	(49.842)	0	0	0
2013/05/29	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R201	01/08/2013			Bond Future	5.1173	105.8518	5.1914	105.7514	1.447	0.0000	0.0000	0
2013/05/29	R201	01/08/2013	107.45	Call	Bond Future	68,606.0900	68.6061	68,505.7100	68.5057	(0.146)	0	0	0
2013/05/29	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R201	07/11/2013			Bond Future	5.0696	107.3459	5.1626	107.2441	1.835	0.0000	0.0000	0
2013/05/29	R201	07/11/2013	4.79	Call	Bond Future	93.5100	0.0935	75.9700	0.0760	(18.757)	0	0	0
2013/05/29	R201	07/11/2013	4.79	Put	Bond Future	400.3900	0.4004	484.7000	0.4847	21.057	0	0	0
2013/05/29	R201	07/11/2013	4.80	Call	Bond Future	96.6500	0.0966	78.5600	0.0786	(18.717)	0	0	0
2013/05/29	R201	07/11/2013	4.80	Put	Bond Future	392.5300	0.3925	476.2900	0.4763	21.338	0	0	0
2013/05/29	R201	07/11/2013	4.81	Call	Bond Future	99.8600	0.0999	81.2100	0.0812	(18.676)	0	0	0
2013/05/29	R201	07/11/2013	4.81	Put	Bond Future	384.7400	0.3847	467.9400	0.4679	21.625	0	0	0
2013/05/29	R201	06/02/2014			Bond Future	4.9590	104.3825	5.0805	104.2790	2.451	0.0000	0.0000	0
2013/05/29	R201	06/02/2014	5.26	Call	Bond Future	398.7200	0.3987	339.9100	0.3399	(14.750)	0	0	0
2013/05/29	R201	06/02/2014	5.26	Put	Bond Future	142.7200	0.1427	187.3800	0.1874	31.292	0	0	0
2013/05/29	R201	06/02/2014	5.24	Call	Bond Future	387.0000	0.3870	329.2600	0.3293	(14.920)	0	0	0
2013/05/29	R201	06/02/2014	5.24	Put	Bond Future	147.9800	0.1480	193.7100	0.1937	30.903	0	0	0
2013/05/29	R201	06/02/2014	5.25	Call	Bond Future	392.8400	0.3928	334.5600	0.3346	(14.836)	0	0	0
2013/05/29	R201	06/02/2014	5.25	Put	Bond Future	145.3300	0.1453	190.5200	0.1905	31.095	0	0	0
2013/05/29	R201	08/05/2014			Bond Future	4.7482	105.7962	4.9214	105.6913	3.647	0.0000	0.0000	0
2013/05/29	R201	08/05/2014	4.76	Call	Bond Future	225.1500	0.2252	180.1300	0.1801	(19.996)	0	0	0
2013/05/29	R201	08/05/2014	4.76	Put	Bond Future	218.0300	0.2180	277.8900	0.2779	27.455	0	0	0
2013/05/29	R201	08/05/2014	4.74	Call	Bond Future	218.6900	0.2187	174.5600	0.1746	(20.179)	0	0	0
2013/05/29	R201	08/05/2014	4.74	Put	Bond Future	223.6900	0.2237	284.4400	0.2844	27.158	0	0	0
2013/05/29	R201	08/05/2014	4.75	Call	Bond Future	222.1100	0.2221	177.1300	0.1771	(20.251)	0	0	0
2013/05/29	R201	08/05/2014	4.75	Put	Bond Future	221.0500	0.2211	280.9500	0.2809	27.098	0	0	0
2013/05/29	R202	01/08/2013			Bond Future	224.7264	224.7264	224.9218	224.9218	0.087	0.0000	0.0000	44,020
2013/05/29	R202	01/08/2013	222.99	Call	Bond Future	1,736.4000	1.7364	1,931.8000	1.9318	11.253	0	0	0
2013/05/29	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R202	01/08/2013	223.00	Call	Bond Future	1,726.4000	1.7264	1,921.8000	1.9218	11.318	0	0	0

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2013/05/29	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R202	01/08/2013	223.01	Call	Bond Future	1,716.4000	1.7164	1,911.8000	1.9118	11.384	0	0	0
2013/05/29	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R203	01/08/2013			Bond Future	5.7914	112.0944	5.9477	111.5019	2.698	0.0000	0.0000	9,035
2013/05/29	R203	01/08/2013	109.11	Call	Bond Future	98,881.2300	98.8812	98,288.7500	98.2888	(0.599)	0	0	0
2013/05/29	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R203	07/11/2013			Bond Future	5.8331	109.5173	6.0022	108.9164	2.899	0.0000	0.0000	0
2013/05/29	R203	07/11/2013	5.71	Call	Bond Future	759.9100	0.7599	547.4700	0.5475	(27.956)	0	0	15
2013/05/29	R203	07/11/2013	5.71	Put	Bond Future	1,199.8600	1.1999	1,588.3200	1.5883	32.375	0	0	0
2013/05/29	R203	07/11/2013	5.99	Call	Bond Future	1,279.2000	1.2792	968.2200	0.9682	(24.311)	0	0	0
2013/05/29	R203	07/11/2013	5.99	Put	Bond Future	721.3800	0.7214	1,011.3000	1.0113	40.190	0	0	0
2013/05/29	R203	07/11/2013	6.00	Call	Bond Future	1,300.6300	1.3006	986.2100	0.9862	(24.174)	0	0	0
2013/05/29	R203	07/11/2013	6.00	Put	Bond Future	707.3800	0.7074	993.8600	0.9939	40.499	0	0	0
2013/05/29	R203	07/11/2013	6.01	Call	Bond Future	1,322.2400	1.3222	1,004.3900	1.0044	(24.039)	0	0	0
2013/05/29	R203	07/11/2013	6.01	Put	Bond Future	693.5800	0.6936	976.6300	0.9766	40.810	0	0	0
2013/05/29	R203	07/11/2013	571.00	Call	Bond Future	107,287.7300	107.2877	106,686.8300	106.6868	(0.560)	0	0	0
2013/05/29	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R203	06/02/2014			Bond Future	5.8690	110.9916	6.0519	110.3824	3.117	0.0000	0.0000	0
2013/05/29	R203	06/02/2014	6.16	Call	Bond Future	1,779.7300	1.7797	1,433.8400	1.4338	(19.435)	0	0	0
2013/05/29	R203	06/02/2014	6.16	Put	Bond Future	812.5000	0.8125	1,075.8300	1.0758	32.410	0	0	0
2013/05/29	R203	06/02/2014	5.95	Call	Bond Future	1,364.7500	1.3647	1,076.8100	1.0768	(21.098)	0	0	16
2013/05/29	R203	06/02/2014	5.95	Put	Bond Future	1,094.3500	1.0944	1,415.6300	1.4156	29.358	0	0	0
2013/05/29	R203	06/02/2014	6.14	Call	Bond Future	1,737.7800	1.7378	1,396.9500	1.3969	(19.613)	0	0	0
2013/05/29	R203	06/02/2014	6.14	Put	Bond Future	836.6800	0.8367	1,105.0700	1.1051	32.078	0	0	0
2013/05/29	R203	06/02/2014	6.15	Call	Bond Future	1,758.6900	1.7587	1,415.3300	1.4153	(19.524)	0	0	0
2013/05/29	R203	06/02/2014	6.15	Put	Bond Future	824.5200	0.8245	1,090.3800	1.0904	32.244	0	0	0
2013/05/29	R203	08/05/2014			Bond Future	5.9019	108.3337	6.1005	107.7162	3.364	0.0000	0.0000	0
2013/05/29	R203	08/05/2014	5.76	Call	Bond Future	1,129.3700	1.1294	893.3600	0.8934	(20.897)	0	0	0
2013/05/29	R203	08/05/2014	5.76	Put	Bond Future	1,573.4200	1.5734	1,954.9400	1.9549	24.248	0	0	0
2013/05/29	R203	08/05/2014	5.74	Call	Bond Future	1,100.6600	1.1007	869.4600	0.8695	(21.006)	0	0	0
2013/05/29	R203	08/05/2014	5.74	Put	Bond Future	1,607.4700	1.6075	1,993.8000	1.9938	24.033	0	0	0
2013/05/29	R203	08/05/2014	5.75	Call	Bond Future	1,114.7500	1.1147	881.3600	0.8814	(20.937)	0	0	0
2013/05/29	R203	08/05/2014	5.75	Put	Bond Future	1,590.1800	1.5902	1,974.3200	1.9743	24.157	0	0	0
2013/05/29	R204	01/08/2013			Bond Future	5.9855	110.1368	6.1660	109.2767	3.015	0.0000	0.0000	13,573
2013/05/29	R204	01/08/2013	110.75	Call	Bond Future	101,253.3100	101.2533	100,393.2200	100.3932	(0.849)	0	0	0
2013/05/29	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R204	07/11/2013			Bond Future	6.0289	111.6914	6.2210	110.8191	3.186	0.0000	0.0000	0
2013/05/29	R204	07/11/2013	6.29	Call	Bond Future	2,029.8400	2.0298	1,558.1000	1.5581	(23.240)	0	0	0
2013/05/29	R204	07/11/2013	6.29	Put	Bond Future	846.3800	0.8464	1,246.9500	1.2469	47.327	0	0	0
2013/05/29	R204	07/11/2013	6.30	Call	Bond Future	2,059.1600	2.0592	1,582.6200	1.5826	(23.142)	0	0	0
2013/05/29	R204	07/11/2013	6.30	Put	Bond Future	830.6800	0.8307	1,226.4500	1.2264	47.644	0	0	0
2013/05/29	R204	07/11/2013	6.31	Call	Bond Future	2,088.6900	2.0887	1,607.3600	1.6074	(23.045)	0	0	0
2013/05/29	R204	07/11/2013	6.31	Put	Bond Future	815.2100	0.8152	1,206.1900	1.2062	47.961	0	0	0
2013/05/29	R204	07/11/2013	7.00	Call	Bond Future	4,502.7200	4.5027	3,770.8600	3.7709	(16.254)	0	0	0
2013/05/29	R204	07/11/2013	7.00	Put	Bond Future	179.5300	0.1795	319.9800	0.3200	78.232	0	0	1,270
2013/05/29	R204	06/02/2014			Bond Future	6.0657	109.1643	6.2697	108.2800	3.364	0.0000	0.0000	0

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2013/05/29	R204	06/02/2014	6.40	Call	Bond Future	2,529.3900	2.5294	2,086.5700	2.0866	(17.507)	0	0	0
2013/05/29	R204	06/02/2014	6.40	Put	Bond Future	1,085.2200	1.0852	1,526.6600	1.5267	40.677	0	0	0
2013/05/29	R204	06/02/2014	6.41	Call	Bond Future	2,557.2300	2.5572	2,110.9000	2.1109	(17.454)	0	0	0
2013/05/29	R204	06/02/2014	6.41	Put	Bond Future	1,070.2300	1.0702	1,508.1600	1.5082	40.919	0	0	0
2013/05/29	R204	06/02/2014	6.39	Call	Bond Future	2,501.6900	2.5017	2,062.3800	2.0624	(17.561)	0	0	0
2013/05/29	R204	06/02/2014	6.39	Put	Bond Future	1,100.3700	1.1004	1,545.3200	1.5453	40.436	0	0	0
2013/05/29	R204	08/05/2014			Bond Future	6.1053	110.6428	6.3227	109.7465	3.561	0.0000	0.0000	0
2013/05/29	R204	08/05/2014	6.05	Call	Bond Future	1,800.6500	1.8006	1,446.6000	1.4466	(19.662)	0	0	0
2013/05/29	R204	08/05/2014	6.05	Put	Bond Future	2,030.1500	2.0301	2,572.3900	2.5724	26.709	0	0	0
2013/05/29	R204	08/05/2014	6.06	Call	Bond Future	1,821.6300	1.8216	1,464.5600	1.4646	(19.602)	0	0	0
2013/05/29	R204	08/05/2014	6.06	Put	Bond Future	2,009.5900	2.0096	2,548.8100	2.5488	26.832	0	0	0
2013/05/29	R204	08/05/2014	6.04	Call	Bond Future	1,779.8100	1.7798	1,428.7700	1.4288	(19.723)	0	0	0
2013/05/29	R204	08/05/2014	6.04	Put	Bond Future	2,050.8600	2.0509	2,596.1100	2.5961	26.586	0	0	0
2013/05/29	R206	01/08/2013			Bond Future	5.0795	101.4626	5.1700	101.4227	1.782	0.0000	0.0000	0
2013/05/29	R206	01/08/2013	103.94	Call	Bond Future	30,464.4500	30.4645	30,424.6000	30.4246	(0.131)	0	0	0
2013/05/29	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R206	07/11/2013			Bond Future	4.7403	102.8948	4.9665	102.8543	4.773	0.0000	0.0000	0
2013/05/29	R206	07/11/2013	4.29	Call	Bond Future	19.2000	0.0192	10.6500	0.0106	(44.531)	0	0	0
2013/05/29	R206	07/11/2013	4.29	Put	Bond Future	99.8300	0.0998	131.7600	0.1318	31.984	0	0	0
2013/05/29	R206	07/11/2013	4.30	Call	Bond Future	19.6700	0.0197	10.9500	0.0109	(44.331)	0	0	0
2013/05/29	R206	07/11/2013	4.30	Put	Bond Future	98.5000	0.0985	130.2600	0.1303	32.244	0	0	0
2013/05/29	R206	07/11/2013	4.31	Call	Bond Future	20.1400	0.0201	11.2500	0.0113	(44.141)	0	0	0
2013/05/29	R206	07/11/2013	4.31	Put	Bond Future	97.1800	0.0972	128.7700	0.1288	32.507	0	0	0
2013/05/29	R207	01/08/2013			Bond Future	6.2876	105.4601	6.4669	104.4994	2.851	0.0000	0.0000	7,651
2013/05/29	R207	01/08/2013	106.18	Call	Bond Future	97,888.9300	97.8889	96,928.1800	96.9282	(0.981)	0	0	0
2013/05/29	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R207	07/11/2013			Bond Future	6.3386	106.9487	6.5275	105.9743	2.981	0.0000	0.0000	0
2013/05/29	R207	07/11/2013	6.69	Call	Bond Future	2,727.0200	2.7270	2,163.4100	2.1634	(20.668)	0	0	0
2013/05/29	R207	07/11/2013	6.69	Put	Bond Future	923.6600	0.9237	1,334.4000	1.3344	44.469	0	0	0
2013/05/29	R207	07/11/2013	6.70	Call	Bond Future	2,761.6200	2.7616	2,193.2000	2.1932	(20.583)	0	0	0
2013/05/29	R207	07/11/2013	6.70	Put	Bond Future	907.5000	0.9075	1,313.4300	1.3134	44.731	0	0	0
2013/05/29	R207	07/11/2013	6.71	Call	Bond Future	2,796.4000	2.7964	2,223.2000	2.2232	(20.498)	0	0	0
2013/05/29	R207	07/11/2013	6.71	Put	Bond Future	891.5600	0.8916	1,292.7100	1.2927	44.994	0	0	0
2013/05/29	R207	06/02/2014			Bond Future	6.3844	104.7490	6.5833	103.7613	3.115	0.0000	0.0000	0
2013/05/29	R207	06/02/2014	6.66	Call	Bond Future	2,840.9200	2.8409	2,351.2300	2.3512	(17.237)	0	0	0
2013/05/29	R207	06/02/2014	6.66	Put	Bond Future	1,475.3100	1.4753	1,973.3500	1.9734	33.758	0	0	0
2013/05/29	R207	06/02/2014	6.64	Call	Bond Future	2,780.2400	2.7802	2,298.6300	2.2986	(17.323)	0	0	0
2013/05/29	R207	06/02/2014	6.64	Put	Bond Future	1,512.9900	1.5130	2,019.1100	2.0191	33.452	0	0	0
2013/05/29	R207	06/02/2014	6.65	Call	Bond Future	2,810.5100	2.8105	2,324.8500	2.3249	(17.280)	0	0	0
2013/05/29	R207	06/02/2014	6.65	Put	Bond Future	1,494.0600	1.4941	1,996.1300	1.9961	33.604	0	0	0
2013/05/29	R207	08/05/2014			Bond Future	6.4362	106.1677	6.6460	105.1666	3.259	0.0000	0.0000	0
2013/05/29	R207	08/05/2014	6.21	Call	Bond Future	1,854.1600	1.8542	1,526.5700	1.5266	(17.668)	0	0	0
2013/05/29	R207	08/05/2014	6.21	Put	Bond Future	2,947.3000	2.9473	3,620.8300	3.6208	22.852	0	0	0
2013/05/29	R207	08/05/2014	6.19	Call	Bond Future	1,812.3800	1.8124	1,490.7900	1.4908	(17.744)	0	0	0
2013/05/29	R207	08/05/2014	6.19	Put	Bond Future	3,002.8200	3.0028	3,682.3500	3.6824	22.630	0	0	0
2013/05/29	R207	08/05/2014	6.20	Call	Bond Future	1,833.2000	1.8332	1,508.6100	1.5086	(17.706)	0	0	0

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2013/05/29	R207	08/05/2014	6.20	Put	Bond Future	2,974.9800	2.9750	3,651.5100	3.6515	22.741	0	0	0
2013/05/29	R208	01/08/2013			Bond Future	6.4153	104.3482	6.5682	103.4290	2.383	0.0000	0.0000	9,943
2013/05/29	R208	01/08/2013	101.40	Call	Bond Future	95,303.7200	95.3037	94,384.5400	94.3845	(0.964)	0	0	0
2013/05/29	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R208	07/11/2013			Bond Future	6.4675	102.4252	6.6276	101.4930	2.475	0.0000	0.0000	0
2013/05/29	R208	07/11/2013	6.79	Call	Bond Future	3,005.6500	3.0056	2,489.9300	2.4899	(17.158)	0	0	0
2013/05/29	R208	07/11/2013	6.79	Put	Bond Future	1,138.4300	1.1384	1,554.9100	1.5549	36.584	0	0	0
2013/05/29	R208	07/11/2013	6.80	Call	Bond Future	3,043.4800	3.0435	2,523.1700	2.5232	(17.096)	0	0	0
2013/05/29	R208	07/11/2013	6.80	Put	Bond Future	1,119.0300	1.1190	1,530.9200	1.5309	36.808	0	0	0
2013/05/29	R208	07/11/2013	6.81	Call	Bond Future	3,081.5300	3.0815	2,556.6400	2.5566	(17.033)	0	0	0
2013/05/29	R208	07/11/2013	6.81	Put	Bond Future	1,099.9000	1.0999	1,507.2100	1.5072	37.032	0	0	0
2013/05/29	R208	07/11/2013	7.50	Call	Bond Future	6,103.1700	6.1032	5,343.9300	5.3439	(12.440)	0	0	0
2013/05/29	R208	07/11/2013	7.50	Put	Bond Future	271.2100	0.2712	444.1700	0.4442	63.773	0	0	1,520
2013/05/29	R208	06/02/2014			Bond Future	6.5139	103.8041	6.6813	102.8591	2.569	0.0000	0.0000	0
2013/05/29	R208	06/02/2014	6.75	Call	Bond Future	3,149.2100	3.1492	2,706.6400	2.7066	(14.053)	0	0	0
2013/05/29	R208	06/02/2014	6.75	Put	Bond Future	1,819.0800	1.8191	2,321.4800	2.3215	27.618	0	0	0
2013/05/29	R208	06/02/2014	6.76	Call	Bond Future	3,182.7800	3.1828	2,736.7100	2.7367	(14.015)	0	0	0
2013/05/29	R208	06/02/2014	6.76	Put	Bond Future	1,796.7800	1.7968	2,295.6800	2.2957	27.766	0	0	0
2013/05/29	R208	06/02/2014	6.74	Call	Bond Future	3,115.8200	3.1158	2,676.7400	2.6767	(14.092)	0	0	0
2013/05/29	R208	06/02/2014	6.74	Put	Bond Future	1,841.6000	1.8416	2,347.4900	2.3475	27.470	0	0	0
2013/05/29	R208	08/05/2014			Bond Future	6.5616	101.8134	6.7366	100.8556	2.668	0.0000	0.0000	0
2013/05/29	R208	08/05/2014	6.30	Call	Bond Future	2,090.8900	2.0909	1,823.5900	1.8236	(12.784)	0	0	0
2013/05/29	R208	08/05/2014	6.30	Put	Bond Future	3,543.1100	3.5431	4,233.5900	4.2336	19.488	0	0	0
2013/05/29	R208	08/05/2014	6.31	Call	Bond Future	2,115.1400	2.1151	1,844.3300	1.8443	(12.803)	0	0	0
2013/05/29	R208	08/05/2014	6.31	Put	Bond Future	3,511.3700	3.5114	4,198.3400	4.1983	19.564	0	0	0
2013/05/29	R208	08/05/2014	6.29	Call	Bond Future	2,066.8200	2.0668	1,803.0100	1.8030	(12.764)	0	0	0
2013/05/29	R208	08/05/2014	6.29	Put	Bond Future	3,575.0500	3.5750	4,269.0200	4.2690	19.411	0	0	0
2013/05/29	R209	01/08/2013			Bond Future	8.1635	82.5597	8.2887	81.4842	1.533	0.0000	0.0000	9,942
2013/05/29	R209	01/08/2013	79.36	Call	Bond Future	72,610.5900	72.6106	71,535.1300	71.5351	(1.481)	0	0	0
2013/05/29	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R209	01/08/2013	8.00	Call	Bond Future	1,539.3300	1.5393	1,080.7000	1.0807	(29.794)	0	0	0
2013/05/29	R209	01/08/2013	8.00	Put	Bond Future	2,978.5900	2.9786	3,595.4200	3.5954	20.709	0	0	2,000
2013/05/29	R209	07/11/2013			Bond Future	8.2352	80.5807	8.3640	79.4900	1.565	0.0000	0.0000	0
2013/05/29	R209	07/11/2013	8.65	Call	Bond Future	5,483.8800	5.4839	4,818.1800	4.8182	(12.139)	0	0	0
2013/05/29	R209	07/11/2013	8.65	Put	Bond Future	2,053.2400	2.0532	2,478.2100	2.4782	20.698	0	0	4,700
2013/05/29	R209	07/11/2013	8.79	Call	Bond Future	6,224.3400	6.2243	5,506.7900	5.5068	(11.528)	0	0	0
2013/05/29	R209	07/11/2013	8.79	Put	Bond Future	1,687.2000	1.6872	2,060.3200	2.0603	22.115	0	0	0
2013/05/29	R209	07/11/2013	8.80	Call	Bond Future	6,278.4700	6.2785	5,557.3200	5.5573	(11.486)	0	0	0
2013/05/29	R209	07/11/2013	8.80	Put	Bond Future	1,663.2500	1.6632	2,032.7700	2.0328	22.217	0	0	0
2013/05/29	R209	07/11/2013	8.81	Call	Bond Future	6,332.7600	6.3328	5,608.0200	5.6080	(11.444)	0	0	0
2013/05/29	R209	07/11/2013	8.81	Put	Bond Future	1,639.5800	1.6396	2,005.5100	2.0055	22.319	0	0	0
2013/05/29	R209	07/11/2013	9.50	Call	Bond Future	10,330.0100	10.3300	9,405.7700	9.4058	(8.947)	0	0	0
2013/05/29	R209	07/11/2013	9.50	Put	Bond Future	549.4700	0.5495	715.9000	0.7159	30.289	0	0	980
2013/05/29	R209	06/02/2014			Bond Future	8.3009	81.6656	8.4333	80.5600	1.595	0.0000	0.0000	0
2013/05/29	R209	06/02/2014	8.56	Call	Bond Future	5,751.3300	5.7513	5,155.9300	5.1559	(10.352)	0	0	0
2013/05/29	R209	06/02/2014	8.56	Put	Bond Future	3,609.5700	3.6096	4,119.7400	4.1197	14.134	0	0	0

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2013/05/29	R209	06/02/2014	8.54	Call	Bond Future	5,659.6800	5.6597	5,070.5200	5.0705	(10.410)	0	0	0
2013/05/29	R209	06/02/2014	8.54	Put	Bond Future	3,680.0400	3.6800	4,196.4500	4.1964	14.033	0	0	0
2013/05/29	R209	06/02/2014	8.55	Call	Bond Future	5,705.4400	5.7054	5,113.1500	5.1131	(10.381)	0	0	0
2013/05/29	R209	06/02/2014	8.55	Put	Bond Future	3,644.6700	3.6447	4,157.9500	4.1580	14.083	0	0	0
2013/05/29	R209	08/05/2014			Bond Future	8.3674	79.6266	8.5035	78.5061	1.626	0.0000	0.0000	0
2013/05/29	R209	08/05/2014	7.86	Call	Bond Future	3,559.9000	3.5599	3,138.1600	3.1382	(11.847)	0	0	0
2013/05/29	R209	08/05/2014	7.86	Put	Bond Future	7,964.1500	7.9641	8,662.9300	8.6629	8.774	0	0	0
2013/05/29	R209	08/05/2014	7.84	Call	Bond Future	3,495.7800	3.4958	3,079.5600	3.0796	(11.906)	0	0	0
2013/05/29	R209	08/05/2014	7.84	Put	Bond Future	8,081.2100	8.0812	8,785.5100	8.7855	8.715	0	0	0
2013/05/29	R209	08/05/2014	7.85	Call	Bond Future	3,527.7600	3.5278	3,108.7800	3.1088	(11.877)	0	0	0
2013/05/29	R209	08/05/2014	7.85	Put	Bond Future	8,022.5300	8.0225	8,724.0700	8.7241	8.745	0	0	0
2013/05/29	R210	01/08/2013			Bond Future	174.0880	174.0880	173.0380	173.0380	(0.603)	0.0000	0.0000	1,237
2013/05/29	R210	01/08/2013	172.99	Call	Bond Future	1,098.0400	1.0980	48.0100	0.0480	(95.628)	0	0	0
2013/05/29	R210	01/08/2013	172.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R210	01/08/2013	173.00	Call	Bond Future	1,088.0400	1.0880	38.0100	0.0380	(96.507)	0	0	0
2013/05/29	R210	01/08/2013	173.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R210	01/08/2013	173.01	Call	Bond Future	1,078.0400	1.0780	28.0100	0.0280	(97.402)	0	0	0
2013/05/29	R210	01/08/2013	173.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R211	01/08/2013			Bond Future	130.5813	130.5813	130.6722	130.6722	0.070	0.0000	0.0000	522
2013/05/29	R211	01/08/2013	129.99	Call	Bond Future	591.3300	0.5913	682.1500	0.6822	15.359	0	0	0
2013/05/29	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R211	01/08/2013	130.00	Call	Bond Future	581.3300	0.5813	672.1500	0.6722	15.623	0	0	0
2013/05/29	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R211	01/08/2013	130.01	Call	Bond Future	571.3300	0.5713	662.1500	0.6622	15.896	0	0	0
2013/05/29	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R212	01/08/2013			Bond Future	138.7436	138.7436	138.6354	138.6354	(0.078)	0.0000	0.0000	21,791
2013/05/29	R212	01/08/2013	137.99	Call	Bond Future	753.5800	0.7536	645.3700	0.6454	(14.359)	0	0	0
2013/05/29	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R212	01/08/2013	138.00	Call	Bond Future	743.5800	0.7436	635.3700	0.6354	(14.553)	0	0	0
2013/05/29	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R212	01/08/2013	138.01	Call	Bond Future	733.5800	0.7336	625.3700	0.6254	(14.751)	0	0	0
2013/05/29	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R213	01/08/2013			Bond Future	7.8937	94.6001	8.0190	93.5015	1.587	0.0000	0.0000	6,831
2013/05/29	R213	01/08/2013	91.25	Call	Bond Future	83,985.0600	83.9851	82,886.5100	82.8865	(1.308)	0	0	0
2013/05/29	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R213	07/11/2013			Bond Future	7.9671	92.3986	8.0963	91.2845	1.622	0.0000	0.0000	0
2013/05/29	R213	07/11/2013	8.59	Call	Bond Future	6,777.5000	6.7775	6,002.0200	6.0020	(11.442)	0	0	0
2013/05/29	R213	07/11/2013	8.59	Put	Bond Future	1,583.5100	1.5835	1,922.1800	1.9222	21.387	0	0	0
2013/05/29	R213	07/11/2013	8.60	Call	Bond Future	6,834.7500	6.8348	6,055.8100	6.0558	(11.397)	0	0	0
2013/05/29	R213	07/11/2013	8.60	Put	Bond Future	1,560.9000	1.5609	1,896.1100	1.8961	21.475	0	0	0
2013/05/29	R213	07/11/2013	8.61	Call	Bond Future	6,892.1600	6.8922	6,109.7800	6.1098	(11.352)	0	0	0
2013/05/29	R213	07/11/2013	8.61	Put	Bond Future	1,538.5700	1.5386	1,870.3400	1.8703	21.564	0	0	0
2013/05/29	R213	06/02/2014			Bond Future	8.0355	93.6425	8.1686	92.5132	1.656	0.0000	0.0000	0
2013/05/29	R213	06/02/2014	8.31	Call	Bond Future	5,892.2200	5.8922	5,308.2200	5.3082	(9.911)	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
2013/05/29	R213	06/02/2014	8.31	Put	Bond Future	3,585.1700	3.5852	4,130.5300	4.1305	15.212	0	0	0
2013/05/29	R213	06/02/2014	8.29	Call	Bond Future	5,796.9600	5.7970	5,219.4400	5.2194	(9.962)	0	0	0
2013/05/29	R213	06/02/2014	8.29	Put	Bond Future	3,655.1600	3.6552	4,207.0000	4.2070	15.098	0	0	0
2013/05/29	R213	06/02/2014	8.30	Call	Bond Future	5,844.5100	5.8445	5,263.7400	5.2637	(9.937)	0	0	0
2013/05/29	R213	06/02/2014	8.30	Put	Bond Future	3,620.0300	3.6200	4,168.6200	4.1686	15.154	0	0	0
2013/05/29	R213	08/05/2014			Bond Future	8.1019	91.3722	8.2388	90.2276	1.690	0.0000	0.0000	0
2013/05/29	R213	08/05/2014	7.66	Call	Bond Future	3,790.0000	3.7900	3,402.4100	3.4024	(10.227)	0	0	0
2013/05/29	R213	08/05/2014	7.66	Put	Bond Future	7,630.6500	7.6307	8,387.6600	8.3877	9.921	0	0	0
2013/05/29	R213	08/05/2014	7.64	Call	Bond Future	3,723.4000	3.7234	3,341.2300	3.3412	(10.264)	0	0	0
2013/05/29	R213	08/05/2014	7.64	Put	Bond Future	7,743.3300	7.7433	8,505.7600	8.5058	9.846	0	0	0
2013/05/29	R213	08/05/2014	7.65	Call	Bond Future	3,756.6100	3.7566	3,371.7400	3.3717	(10.245)	0	0	0
2013/05/29	R213	08/05/2014	7.65	Put	Bond Future	7,686.8400	7.6868	8,446.5700	8.4466	9.884	0	0	0
2013/05/29	R214	01/08/2013			Bond Future	8.2985	83.4317	8.4390	82.1772	1.693	0.0000	0.0000	840
2013/05/29	R214	01/08/2013	84.31	Call	Bond Future	72,983.8300	72.9838	71,729.3000	71.7293	(1.719)	0	0	0
2013/05/29	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R214	07/11/2013			Bond Future	8.3712	81.3252	8.5158	80.0530	1.728	0.0000	0.0000	0
2013/05/29	R214	07/11/2013	7.79	Call	Bond Future	1,804.8300	1.8048	1,436.3100	1.4363	(20.419)	0	0	0
2013/05/29	R214	07/11/2013	7.79	Put	Bond Future	7,271.8700	7.2719	8,175.5900	8.1756	12.428	0	0	0
2013/05/29	R214	07/11/2013	7.80	Call	Bond Future	1,832.6000	1.8326	1,459.6100	1.4596	(20.353)	0	0	0
2013/05/29	R214	07/11/2013	7.80	Put	Bond Future	7,200.4900	7.2005	8,099.7400	8.0997	12.489	0	0	0
2013/05/29	R214	07/11/2013	7.81	Call	Bond Future	1,860.6400	1.8606	1,483.1600	1.4832	(20.288)	0	0	0
2013/05/29	R214	07/11/2013	7.81	Put	Bond Future	7,129.5800	7.1296	8,024.3400	8.0243	12.550	0	0	0
2013/05/29	R248	01/08/2013			Bond Future	8.3698	108.0455	8.5205	106.3123	1.801	0.0000	0.0000	603
2013/05/29	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R248	01/08/2013	7.84	Put	Bond Future	6,519.0600	6.5191	8,252.2400	8.2522	26.586	0	0	0
2013/05/29	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R248	01/08/2013	7.85	Put	Bond Future	6,389.5100	6.3895	8,122.6900	8.1227	27.125	0	0	0
2013/05/29	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R248	01/08/2013	7.86	Put	Bond Future	6,260.2100	6.2602	7,993.3900	7.9934	27.686	0	0	0
2013/05/29	R248	07/11/2013			Bond Future	8.4444	105.1497	8.5998	103.3919	1.840	0.0000	0.0000	0
2013/05/29	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R248	07/11/2013	7.84	Put	Bond Future	7,371.4300	7.3714	9,129.2800	9.1293	23.847	0	0	0
2013/05/29	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R248	07/11/2013	7.85	Put	Bond Future	7,242.1000	7.2421	8,999.9500	9.0000	24.273	0	0	0
2013/05/29	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/29	R248	07/11/2013	7.86	Put	Bond Future	7,113.0300	7.1130	8,870.8800	8.8709	24.713	0	0	0

Total

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