



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 03/06/2013 to 03/06/2013

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
2013/06/03	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/03	2025	01/08/2013			Bond Future	117.6913	117.6913	117.7271	117.7271	0.030	0.0000	0.0000	0
2013/06/03	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	2025	01/08/2013	117.99	Put	Bond Future	298.7000	0.2987	262.9400	0.2629	(11.972)	0	0	0
2013/06/03	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	2025	01/08/2013	118.00	Put	Bond Future	308.7000	0.3087	272.9400	0.2729	(11.584)	0	0	0
2013/06/03	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	2025	01/08/2013	118.01	Put	Bond Future	318.7000	0.3187	282.9400	0.2829	(11.221)	0	0	0
2013/06/03	2038	01/08/2013			Bond Future	110.9715	110.9715	111.0084	111.0084	0.033	0.0000	0.0000	9
2013/06/03	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	2038	01/08/2013	114.99	Put	Bond Future	4,018.5000	4.0185	3,981.5800	3.9816	(0.919)	0	0	0
2013/06/03	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	2038	01/08/2013	115.00	Put	Bond Future	4,028.5000	4.0285	3,991.5800	3.9916	(0.916)	0	0	0
2013/06/03	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	2038	01/08/2013	115.01	Put	Bond Future	4,038.5000	4.0385	4,001.5800	4.0016	(0.914)	0	0	0
2013/06/03	2050	01/08/2013			Bond Future	117.0415	117.0415	117.0808	117.0808	0.034	0.0000	0.0000	122
2013/06/03	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	2050	01/08/2013	118.99	Put	Bond Future	1,948.5100	1.9485	1,909.2500	1.9093	(2.015)	0	0	0
2013/06/03	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	2050	01/08/2013	119.00	Put	Bond Future	1,958.5100	1.9585	1,919.2500	1.9193	(2.005)	0	0	0
2013/06/03	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	2050	01/08/2013	119.01	Put	Bond Future	1,968.5100	1.9685	1,929.2500	1.9293	(1.994)	0	0	0
2013/06/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	AL37	01/08/2013			Index Future	410.7410	410.7410	412.3760	412.3760	0.398	0.0000	0.0000	75
2013/06/03	AL37	07/11/2013			Index Future	416.5390	416.5390	418.1970	418.1970	0.398	0.0000	0.0000	0
2013/06/03	AL7T	01/08/2013			Index Future	490.7480	490.7480	493.7920	493.7920	0.620	0.0000	0.0000	1
2013/06/03	AL7T	07/11/2013			Index Future	497.6750	497.6750	500.7620	500.7620	0.620	0.0000	0.0000	0
2013/06/03	ALBI	01/08/2013			Index Future	438.5340	438.5340	441.2590	441.2590	0.621	0.0000	0.0000	736
2013/06/03	ALBI	07/11/2013			Index Future	444.7230	444.7230	447.4870	447.4870	0.622	0.0000	0.0000	85
2013/06/03	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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2013/06/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	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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2013/06/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/03	EL28	01/08/2013			Bond Future	114.2785	114.2785	114.3164	114.3164	0.033	0.0000	0.0000	0
2013/06/03	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	EL28	01/08/2013	115.00	Put	Bond Future	721.4700	0.7215	683.5700	0.6836	(5.253)	0	0	0
2013/06/03	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	EL28	01/08/2013	115.01	Put	Bond Future	731.4700	0.7315	693.5700	0.6936	(5.181)	0	0	0
2013/06/03	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	EL28	01/08/2013	114.99	Put	Bond Future	711.4700	0.7115	673.5700	0.6736	(5.327)	0	0	0
2013/06/03	ES33	01/08/2013			Bond Future	9.0915	88.3441	8.9986	89.1041	(1.022)	0.0000	0.0000	292
2013/06/03	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	11.8600	0.0119	100.000	0	0	0
2013/06/03	ES33	01/08/2013	9.00	Put	Bond Future	748.1100	0.7481	0.0000	0.0000	(100.000)	0	0	0
2013/06/03	ES33	01/08/2013	91.02	Call	Bond Future	77,292.7600	77.2928	78,052.7300	78.0527	0.983	0	0	0
2013/06/03	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	ES33	07/11/2013			Bond Future	9.1997	85.8098	9.1036	86.5804	(1.044)	0.0000	0.0000	0
2013/06/03	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	ES33	07/11/2013	8.49	Put	Bond Future	5,954.4500	5.9545	5,183.8200	5.1838	(12.942)	0	0	0
2013/06/03	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	ES33	07/11/2013	8.50	Put	Bond Future	5,866.1700	5.8662	5,095.5400	5.0955	(13.137)	0	0	0
2013/06/03	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	ES33	07/11/2013	8.51	Put	Bond Future	5,778.0200	5.7780	5,007.3900	5.0074	(13.337)	0	0	0
2013/06/03	GOVI	01/08/2013			GOVI	437.9770	437.9770	440.6940	440.6940	0.620	0.0000	0.0000	377
2013/06/03	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	GOVI	01/08/2013	445.99	Put	GOVI	80,130.0000	8.0130	52,960.0000	5.2960	(33.907)	0	0	0
2013/06/03	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	GOVI	01/08/2013	446.00	Put	GOVI	80,230.0000	8.0230	53,060.0000	5.3060	(33.865)	0	0	0
2013/06/03	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	GOVI	01/08/2013	446.01	Put	GOVI	80,330.0000	8.0330	53,160.0000	5.3160	(33.823)	0	0	0
2013/06/03	GOVI	07/11/2013			GOVI	444.1580	444.1580	446.9140	446.9140	0.620	0.0000	0.0000	0
2013/06/03	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	9,240.0000	0.9240	100.000	0	0	0
2013/06/03	GOVI	07/11/2013	445.99	Put	GOVI	18,320.0000	1.8320	0.0000	0.0000	(100.000)	0	0	0
2013/06/03	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	9,140.0000	0.9140	100.000	0	0	0
2013/06/03	GOVI	07/11/2013	446.00	Put	GOVI	18,420.0000	1.8420	0.0000	0.0000	(100.000)	0	0	0
2013/06/03	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	9,040.0000	0.9040	100.000	0	0	0
2013/06/03	GOVI	07/11/2013	446.01	Put	GOVI	18,520.0000	1.8520	0.0000	0.0000	(100.000)	0	0	0
2013/06/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/03	IGOV	01/08/2013			Index Future	205.8470	205.8470	206.0060	206.0060	0.077	0.0000	0.0000	1,050
2013/06/03	IGOV	07/11/2013			Index Future	208.7800	208.7800	208.9410	208.9410	0.077	0.0000	0.0000	7
2013/06/03	ILBI	01/08/2013			Index Future	568.1480	568.1480	558.1570	558.1570	(1.759)	0.0000	0.0000	186
2013/06/03	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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2013/06/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/03	JBAF	19/06/2013			Jibar Tradeable Future	5.1600	94.8400	5.1250	94.8750	(0.678)	0.0000	0.0000	750
2013/06/03	JBAF	17/07/2013			Jibar Tradeable Future	5.2100	94.7900	5.1800	94.8200	(0.576)	0.0000	0.0000	0
2013/06/03	JBAF	21/08/2013			Jibar Tradeable Future	5.2800	94.7200	5.2200	94.7800	(1.136)	0.0000	0.0000	0
2013/06/03	JBAF	18/09/2013			Jibar Tradeable Future	5.3100	94.6900	5.2400	94.7600	(1.318)	0.0000	0.0000	1,700
2013/06/03	JBAF	16/10/2013			Jibar Tradeable Future	5.3300	94.6700	5.2600	94.7400	(1.313)	0.0000	0.0000	0
2013/06/03	JBAF	20/11/2013			Jibar Tradeable Future	5.3600	94.6400	5.2900	94.7100	(1.306)	0.0000	0.0000	0
2013/06/03	JBAF	18/12/2013			Jibar Tradeable Future	5.3800	94.6200	5.3100	94.6900	(1.301)	0.0000	0.0000	1,500
2013/06/03	JBAF	19/03/2014			Jibar Tradeable Future	5.5100	94.4900	5.4200	94.5800	(1.633)	0.0000	0.0000	0
2013/06/03	JBAF	18/06/2014			Jibar Tradeable Future	5.6800	94.3200	5.5800	94.4200	(1.761)	0.0000	0.0000	0
2013/06/03	JBAF	17/09/2014			Jibar Tradeable Future	5.8600	94.1400	5.7600	94.2400	(1.706)	0.0000	0.0000	0
2013/06/03	JBAF	17/12/2014			Jibar Tradeable Future	6.0700	93.9300	5.9600	94.0400	(1.812)	0.0000	0.0000	0
2013/06/03	JBAF	18/03/2015			Jibar Tradeable Future	6.2700	93.7300	6.1700	93.8300	(1.595)	0.0000	0.0000	0
2013/06/03	R023	01/08/2013			Bond Future	7.2126	107.0084	7.1042	107.7697	(1.504)	0.0000	0.0000	9,415
2013/06/03	R023	01/08/2013	7.29	Call	Bond Future	538.6000	0.5386	1,299.8500	1.2999	141.339	0	0	0
2013/06/03	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R023	01/08/2013	7.30	Call	Bond Future	607.9700	0.6080	1,369.2200	1.3692	125.212	0	0	0
2013/06/03	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R023	01/08/2013	7.31	Call	Bond Future	677.2800	0.6773	1,438.5300	1.4385	112.398	0	0	0
2013/06/03	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R023	07/11/2013			Bond Future	7.2916	104.6031	7.1786	105.3751	(1.550)	0.0000	0.0000	0
2013/06/03	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R023	07/11/2013	6.49	Put	Bond Future	5,639.0700	5.6391	4,867.0300	4.8670	(13.691)	0	0	0
2013/06/03	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R023	07/11/2013	6.50	Put	Bond Future	5,566.3400	5.5663	4,794.3000	4.7943	(13.870)	0	0	0
2013/06/03	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R023	07/11/2013	6.51	Put	Bond Future	5,493.6600	5.4937	4,721.6200	4.7216	(14.053)	0	0	0
2013/06/03	R157	01/08/2013			Bond Future	5.7895	120.3675	5.6960	120.5686	(1.614)	0.0000	0.0000	7,776
2013/06/03	R157	01/08/2013	116.11	Call	Bond Future	90,911.8700	90.9119	91,112.9800	91.1130	0.221	0	0	0
2013/06/03	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R157	07/11/2013			Bond Future	5.8734	115.2600	5.7645	115.4640	(1.854)	0.0000	0.0000	0
2013/06/03	R157	07/11/2013	5.59	Call	Bond Future	221.3200	0.2213	398.3300	0.3983	79.979	0	0	0
2013/06/03	R157	07/11/2013	5.59	Put	Bond Future	753.0900	0.7531	726.1600	0.7262	(3.576)	0	0	0
2013/06/03	R157	07/11/2013	5.60	Call	Bond Future	227.5200	0.2275	406.2600	0.4063	78.560	0	0	0
2013/06/03	R157	07/11/2013	5.60	Put	Bond Future	740.4700	0.7405	715.2700	0.7153	(3.403)	0	0	0
2013/06/03	R157	07/11/2013	5.61	Call	Bond Future	233.8400	0.2338	414.3000	0.4143	77.172	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
2013/06/03	R157	07/11/2013	5.61	Put	Bond Future	727.9700	0.7280	704.4900	0.7045	(3.225)	0	0	0
2013/06/03	R157	06/02/2014			Bond Future	5.9590	116.8115	5.8309	117.0181	(2.151)	0.0000	0.0000	0
2013/06/03	R157	06/02/2014	5.66	Call	Bond Future	303.0800	0.3031	485.4500	0.4855	60.172	0	0	0
2013/06/03	R157	06/02/2014	5.66	Put	Bond Future	785.9400	0.7859	761.7300	0.7617	(3.080)	0	0	0
2013/06/03	R157	06/02/2014	5.64	Call	Bond Future	291.1700	0.2912	471.0200	0.4710	61.768	0	0	0
2013/06/03	R157	06/02/2014	5.64	Put	Bond Future	806.4200	0.8064	779.6900	0.7797	(3.315)	0	0	0
2013/06/03	R157	06/02/2014	5.65	Call	Bond Future	297.0800	0.2971	478.2000	0.4782	60.967	0	0	0
2013/06/03	R157	06/02/2014	5.65	Put	Bond Future	796.1300	0.7961	770.6700	0.7707	(3.198)	0	0	0
2013/06/03	R157	08/05/2014			Bond Future	6.0563	111.5843	5.9020	111.7937	(2.547)	0.0000	0.0000	0
2013/06/03	R157	08/05/2014	5.21	Call	Bond Future	124.7100	0.1247	166.0700	0.1661	33.165	0	0	0
2013/06/03	R157	08/05/2014	5.21	Put	Bond Future	1,280.4600	1.2805	1,112.4400	1.1124	(13.122)	0	0	0
2013/06/03	R157	08/05/2014	5.19	Call	Bond Future	119.8500	0.1198	159.9600	0.1600	33.467	0	0	0
2013/06/03	R157	08/05/2014	5.19	Put	Bond Future	1,303.1200	1.3031	1,133.8500	1.1339	(12.990)	0	0	0
2013/06/03	R157	08/05/2014	5.20	Call	Bond Future	122.2600	0.1223	163.0000	0.1630	33.322	0	0	0
2013/06/03	R157	08/05/2014	5.20	Put	Bond Future	1,291.7700	1.2918	1,123.1300	1.1231	(13.055)	0	0	0
2013/06/03	R186	01/08/2013			Bond Future	7.6206	125.1894	7.4970	126.3891	(1.622)	0.0000	0.0000	62,318
2013/06/03	R186	01/08/2013	7.20	Call	Bond Future	830.9200	0.8309	1,170.1100	1.1701	40.821	0	0	6,800
2013/06/03	R186	01/08/2013	7.20	Put	Bond Future	4,980.7900	4.9808	4,120.3700	4.1204	(17.275)	0	0	2,957
2013/06/03	R186	01/08/2013	7.25	Call	Bond Future	957.2200	0.9572	1,331.6000	1.3316	39.111	0	0	5,315
2013/06/03	R186	01/08/2013	7.25	Put	Bond Future	4,603.7100	4.6037	3,778.4800	3.7785	(17.925)	0	0	0
2013/06/03	R186	01/08/2013	7.50	Call	Bond Future	0.0000	0.0000	2,361.6700	2.3617	100.000	0	0	6,800
2013/06/03	R186	01/08/2013	7.50	Put	Bond Future	0.0000	0.0000	2,332.4600	2.3325	100.000	0	0	0
2013/06/03	R186	01/08/2013	128.26	Call	Bond Future	115,917.0400	115.9170	117,116.6500	117.1167	1.035	0	0	0
2013/06/03	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R186	01/08/2013	7.00	Call	Bond Future	445.6000	0.4456	660.9500	0.6609	48.328	0	0	0
2013/06/03	R186	01/08/2013	7.00	Put	Bond Future	6,636.7400	6.6367	5,652.4800	5.6525	(14.830)	0	0	4,100
2013/06/03	R186	01/08/2013	6.50	Call	Bond Future	59.0700	0.0591	105.9300	0.1059	79.330	0	0	500
2013/06/03	R186	01/08/2013	6.50	Put	Bond Future	11,553.8800	11.5539	10,401.1300	10.4011	(9.977)	0	0	0
2013/06/03	R186	01/08/2013	6.75	Call	Bond Future	177.1200	0.1771	282.4800	0.2825	59.485	0	0	1,000
2013/06/03	R186	01/08/2013	6.75	Put	Bond Future	8,983.6200	8.9836	7,889.3700	7.8894	(12.181)	0	0	0
2013/06/03	R186	01/08/2013	6.80	Call	Bond Future	215.8900	0.2159	339.1400	0.3391	57.089	0	0	0
2013/06/03	R186	01/08/2013	6.80	Put	Bond Future	8,493.5500	8.4936	7,417.1900	7.4172	(12.673)	0	0	100
2013/06/03	R186	07/11/2013			Bond Future	7.7014	126.9564	7.5733	128.1729	(1.664)	0.0000	0.0000	540
2013/06/03	R186	07/11/2013	8.15	Call	Bond Future	6,318.6800	6.3187	7,170.1500	7.1701	13.475	0	0	0
2013/06/03	R186	07/11/2013	8.15	Put	Bond Future	2,189.5500	2.1896	1,824.4900	1.8245	(16.673)	0	0	0
2013/06/03	R186	07/11/2013	8.16	Call	Bond Future	6,378.9000	6.3789	7,233.9000	7.2339	13.404	0	0	0
2013/06/03	R186	07/11/2013	8.16	Put	Bond Future	2,159.9500	2.1600	1,798.4200	1.7984	(16.738)	0	0	0
2013/06/03	R186	07/11/2013	8.75	Call	Bond Future	10,204.2000	10.2042	11,293.3700	11.2934	10.674	0	0	0
2013/06/03	R186	07/11/2013	8.75	Put	Bond Future	850.3900	0.8504	723.0300	0.7230	(14.977)	0	0	1,030
2013/06/03	R186	07/11/2013	6.50	Call	Bond Future	514.7600	0.5148	715.1100	0.7151	38.921	0	0	5,290
2013/06/03	R186	07/11/2013	6.50	Put	Bond Future	12,603.8700	12.6039	11,587.6900	11.5877	(8.062)	0	0	0
2013/06/03	R186	07/11/2013	6.75	Call	Bond Future	870.7800	0.8708	1,141.9500	1.1419	31.141	0	0	1,000
2013/06/03	R186	07/11/2013	6.75	Put	Bond Future	10,313.4800	10.3135	9,368.1200	9.3681	(9.166)	0	0	0
2013/06/03	R186	07/11/2013	8.14	Call	Bond Future	6,258.9900	6.2590	7,106.6100	7.1066	13.542	0	0	0
2013/06/03	R186	07/11/2013	8.14	Put	Bond Future	2,219.7800	2.2198	1,850.8700	1.8509	(16.619)	0	0	0
2013/06/03	R186	06/02/2014			Bond Future	7.7759	123.3747	7.6433	124.6075	(1.706)	0.0000	0.0000	0
2013/06/03	R186	06/02/2014	7.75	Call	Bond Future	4,863.4100	4.8634	5,420.4500	5.4204	11.454	0	0	0

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2013/06/03	R186	06/02/2014	7.75	Put	Bond Future	5,102.8900	5.1029	4,427.0700	4.4271	(13.244)	0	0	0
2013/06/03	R186	06/02/2014	7.76	Call	Bond Future	4,909.6700	4.9097	5,470.4300	5.4704	11.422	0	0	0
2013/06/03	R186	06/02/2014	7.76	Put	Bond Future	5,056.6400	5.0566	4,384.5400	4.3845	(13.291)	0	0	0
2013/06/03	R186	06/02/2014	7.74	Call	Bond Future	4,817.3700	4.8174	5,371.9300	5.3719	11.512	0	0	0
2013/06/03	R186	06/02/2014	7.74	Put	Bond Future	5,149.4500	5.1495	4,471.1500	4.4712	(13.172)	0	0	0
2013/06/03	R186	08/05/2014			Bond Future	7.8536	125.0457	7.7162	126.2952	(1.749)	0.0000	0.0000	0
2013/06/03	R186	08/05/2014	7.10	Call	Bond Future	2,879.2200	2.8792	3,290.3900	3.2904	14.281	0	0	0
2013/06/03	R186	08/05/2014	7.10	Put	Bond Future	9,959.3300	9.9593	9,120.9700	9.1210	(8.418)	0	0	0
2013/06/03	R186	08/05/2014	7.11	Call	Bond Future	2,908.7000	2.9087	3,322.9100	3.3229	14.240	0	0	0
2013/06/03	R186	08/05/2014	7.11	Put	Bond Future	9,891.1800	9.8912	9,055.8600	9.0559	(8.445)	0	0	0
2013/06/03	R186	08/05/2014	7.09	Call	Bond Future	2,849.9300	2.8499	3,258.0800	3.2581	14.321	0	0	0
2013/06/03	R186	08/05/2014	7.09	Put	Bond Future	10,027.7800	10.0278	9,186.4000	9.1864	(8.390)	0	0	0
2013/06/03	R197	01/08/2013			Bond Future	292.9462	292.9462	293.0333	293.0333	0.030	0.0000	0.0000	2,498
2013/06/03	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R197	01/08/2013	294.99	Put	Bond Future	2,043.8500	2.0438	1,956.6700	1.9567	(4.265)	0	0	0
2013/06/03	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R197	01/08/2013	295.00	Put	Bond Future	2,053.8500	2.0538	1,966.6700	1.9667	(4.245)	0	0	0
2013/06/03	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R197	01/08/2013	295.01	Put	Bond Future	2,063.8500	2.0638	1,976.6700	1.9767	(4.224)	0	0	0
2013/06/03	R201	01/08/2013			Bond Future	5.4739	105.3696	5.4113	105.4541	(1.145)	0.0000	0.0000	0
2013/06/03	R201	01/08/2013	107.45	Call	Bond Future	68,123.9600	68.1240	68,208.4300	68.2084	0.124	0	0	0
2013/06/03	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R201	07/11/2013			Bond Future	5.5176	106.8569	5.4389	106.9425	(1.426)	0.0000	0.0000	0
2013/06/03	R201	07/11/2013	4.79	Call	Bond Future	18.9100	0.0189	65.0000	0.0650	243.733	0	0	0
2013/06/03	R201	07/11/2013	4.79	Put	Bond Future	814.8300	0.8148	775.2700	0.7753	(4.855)	0	0	0
2013/06/03	R201	07/11/2013	4.80	Call	Bond Future	19.7600	0.0198	67.0300	0.0670	239.221	0	0	0
2013/06/03	R201	07/11/2013	4.80	Put	Bond Future	804.6800	0.8047	766.3000	0.7663	(4.770)	0	0	0
2013/06/03	R201	07/11/2013	4.81	Call	Bond Future	20.6400	0.0206	69.0900	0.0691	234.738	0	0	0
2013/06/03	R201	07/11/2013	4.81	Put	Bond Future	794.5600	0.7946	757.3600	0.7574	(4.682)	0	0	0
2013/06/03	R201	06/02/2014			Bond Future	5.5433	103.8864	5.4409	103.9732	(1.849)	0.0000	0.0000	0
2013/06/03	R201	06/02/2014	5.26	Call	Bond Future	152.7300	0.1527	240.7000	0.2407	57.598	0	0	0
2013/06/03	R201	06/02/2014	5.26	Put	Bond Future	392.7500	0.3927	394.0100	0.3940	0.321	0	0	0
2013/06/03	R201	06/02/2014	5.24	Call	Bond Future	146.1900	0.1462	233.6300	0.2336	59.813	0	0	0
2013/06/03	R201	06/02/2014	5.24	Put	Bond Future	403.1900	0.4032	403.9200	0.4039	0.181	0	0	0
2013/06/03	R201	06/02/2014	5.25	Call	Bond Future	149.4400	0.1494	237.1400	0.2371	58.686	0	0	0
2013/06/03	R201	06/02/2014	5.25	Put	Bond Future	397.9500	0.3980	398.9400	0.3989	0.249	0	0	0
2013/06/03	R201	08/05/2014			Bond Future	5.5814	105.2934	5.4352	105.3813	(2.619)	0.0000	0.0000	0
2013/06/03	R201	08/05/2014	4.76	Call	Bond Future	58.5800	0.0586	76.4700	0.0765	30.539	0	0	0
2013/06/03	R201	08/05/2014	4.76	Put	Bond Future	554.2200	0.5542	484.2400	0.4842	(12.627)	0	0	0
2013/06/03	R201	08/05/2014	4.74	Call	Bond Future	56.0600	0.0561	73.3800	0.0734	30.895	0	0	0
2013/06/03	R201	08/05/2014	4.74	Put	Bond Future	563.8200	0.5638	493.2700	0.4933	(12.513)	0	0	0
2013/06/03	R201	08/05/2014	4.75	Call	Bond Future	57.1800	0.0572	74.7600	0.0748	30.745	0	0	0
2013/06/03	R201	08/05/2014	4.75	Put	Bond Future	558.8800	0.5589	488.5900	0.4886	(12.577)	0	0	0
2013/06/03	R202	01/08/2013			Bond Future	218.1693	218.1693	218.2398	218.2398	0.032	0.0000	0.0000	44,020
2013/06/03	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/06/03	R202	01/08/2013	222.99	Put	Bond Future	4,820.7400	4.8207	4,750.2400	4.7502	(1.462)	0	0	0
2013/06/03	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R202	01/08/2013	223.00	Put	Bond Future	4,830.7400	4.8307	4,760.2400	4.7602	(1.459)	0	0	0
2013/06/03	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R202	01/08/2013	223.01	Put	Bond Future	4,840.7400	4.8407	4,770.2400	4.7702	(1.456)	0	0	0
2013/06/03	R203	01/08/2013			Bond Future	6.3347	110.0518	6.2448	110.3866	(1.419)	0.0000	0.0000	4,182
2013/06/03	R203	01/08/2013	109.11	Call	Bond Future	96,838.5600	96.8386	97,173.3600	97.1734	0.346	0	0	0
2013/06/03	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R203	07/11/2013			Bond Future	6.4209	107.4456	6.3236	107.7851	(1.515)	0.0000	0.0000	0
2013/06/03	R203	07/11/2013	5.71	Call	Bond Future	189.4000	0.1894	335.1500	0.3352	76.954	0	0	15
2013/06/03	R203	07/11/2013	5.71	Put	Bond Future	2,700.9600	2.7010	2,507.2000	2.5072	(7.174)	0	0	0
2013/06/03	R203	07/11/2013	5.99	Call	Bond Future	400.8900	0.4009	611.0000	0.6110	52.411	0	0	0
2013/06/03	R203	07/11/2013	5.99	Put	Bond Future	1,914.6800	1.9147	1,785.2800	1.7853	(6.758)	0	0	0
2013/06/03	R203	07/11/2013	6.00	Call	Bond Future	410.8200	0.4108	623.0600	0.6231	51.663	0	0	0
2013/06/03	R203	07/11/2013	6.00	Put	Bond Future	1,889.1800	1.8892	1,761.9100	1.7619	(6.737)	0	0	0
2013/06/03	R203	07/11/2013	6.01	Call	Bond Future	420.9200	0.4209	635.2700	0.6353	50.924	0	0	0
2013/06/03	R203	07/11/2013	6.01	Put	Bond Future	1,863.8700	1.8639	1,738.7100	1.7387	(6.715)	0	0	0
2013/06/03	R203	07/11/2013	571.00	Call	Bond Future	105,216.1200	105.2161	105,555.6300	105.5556	0.323	0	0	0
2013/06/03	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R203	06/02/2014			Bond Future	6.5050	108.8917	6.3997	109.2357	(1.618)	0.0000	0.0000	0
2013/06/03	R203	06/02/2014	6.16	Call	Bond Future	748.8500	0.7489	948.0600	0.9481	26.602	0	0	0
2013/06/03	R203	06/02/2014	6.16	Put	Bond Future	1,881.5200	1.8815	1,736.7300	1.7367	(7.695)	0	0	0
2013/06/03	R203	06/02/2014	5.95	Call	Bond Future	521.9700	0.5220	689.8000	0.6898	32.153	0	0	16
2013/06/03	R203	06/02/2014	5.95	Put	Bond Future	2,351.4700	2.3515	2,175.3000	2.1753	(7.492)	0	0	0
2013/06/03	R203	06/02/2014	6.14	Call	Bond Future	724.5000	0.7245	921.2300	0.9212	27.154	0	0	0
2013/06/03	R203	06/02/2014	6.14	Put	Bond Future	1,923.3000	1.9233	1,776.0300	1.7760	(7.657)	0	0	0
2013/06/03	R203	06/02/2014	6.15	Call	Bond Future	736.6100	0.7366	934.5800	0.9346	26.876	0	0	0
2013/06/03	R203	06/02/2014	6.15	Put	Bond Future	1,902.3400	1.9023	1,756.3100	1.7563	(7.676)	0	0	0
2013/06/03	R203	08/05/2014			Bond Future	6.5924	106.2053	6.4781	106.5539	(1.734)	0.0000	0.0000	0
2013/06/03	R203	08/05/2014	5.76	Call	Bond Future	432.5100	0.4325	512.7000	0.5127	18.541	0	0	0
2013/06/03	R203	08/05/2014	5.76	Put	Bond Future	3,004.9800	3.0050	2,736.5100	2.7365	(8.934)	0	0	0
2013/06/03	R203	08/05/2014	5.74	Call	Bond Future	418.3800	0.4184	496.5900	0.4966	18.694	0	0	0
2013/06/03	R203	08/05/2014	5.74	Put	Bond Future	3,053.6100	3.0536	2,783.1600	2.7832	(8.857)	0	0	0
2013/06/03	R203	08/05/2014	5.75	Call	Bond Future	425.4000	0.4254	504.6000	0.5046	18.618	0	0	0
2013/06/03	R203	08/05/2014	5.75	Put	Bond Future	3,029.2500	3.0293	2,759.7900	2.7598	(8.895)	0	0	0
2013/06/03	R204	01/08/2013			Bond Future	6.5284	107.5748	6.4393	107.9901	(1.365)	0.0000	0.0000	13,569
2013/06/03	R204	01/08/2013	110.75	Call	Bond Future	98,691.3200	98.6913	99,106.6500	99.1067	0.421	0	0	0
2013/06/03	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R204	07/11/2013			Bond Future	6.6067	109.0932	6.5119	109.5144	(1.436)	0.0000	0.0000	0
2013/06/03	R204	07/11/2013	6.29	Call	Bond Future	784.1600	0.7842	1,053.7400	1.0537	34.378	0	0	0
2013/06/03	R204	07/11/2013	6.29	Put	Bond Future	2,198.9600	2.1990	2,047.3300	2.0473	(6.896)	0	0	0
2013/06/03	R204	07/11/2013	6.30	Call	Bond Future	799.9000	0.7999	1,071.9200	1.0719	34.007	0	0	0
2013/06/03	R204	07/11/2013	6.30	Put	Bond Future	2,169.6800	2.1697	2,020.4900	2.0205	(6.876)	0	0	0
2013/06/03	R204	07/11/2013	6.31	Call	Bond Future	815.8500	0.8158	1,090.3000	1.0903	33.640	0	0	0
2013/06/03	R204	07/11/2013	6.31	Put	Bond Future	2,140.6300	2.1406	1,993.8700	1.9939	(6.856)	0	0	0
2013/06/03	R204	07/11/2013	7.00	Call	Bond Future	2,436.4800	2.4365	2,828.6100	2.8286	16.094	0	0	0

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2013/06/03	R204	07/11/2013	7.00	Put	Bond Future	711.5500	0.7116	682.4700	0.6825	(4.087)	0	0	1,270
2013/06/03	R204	06/02/2014			Bond Future	6.6796	106.5307	6.5788	106.9575	(1.508)	0.0000	0.0000	0
2013/06/03	R204	06/02/2014	6.40	Call	Bond Future	1,239.6100	1.2396	1,490.9900	1.4910	20.279	0	0	0
2013/06/03	R204	06/02/2014	6.40	Put	Bond Future	2,429.0400	2.4290	2,253.6700	2.2537	(7.220)	0	0	0
2013/06/03	R204	06/02/2014	6.41	Call	Bond Future	1,257.2700	1.2573	1,510.0100	1.5100	20.102	0	0	0
2013/06/03	R204	06/02/2014	6.41	Put	Bond Future	2,403.8700	2.4039	2,229.8600	2.2299	(7.239)	0	0	0
2013/06/03	R204	06/02/2014	6.39	Call	Bond Future	1,222.1100	1.2221	1,472.1100	1.4721	20.456	0	0	0
2013/06/03	R204	06/02/2014	6.39	Put	Bond Future	2,454.3900	2.4544	2,277.6400	2.2776	(7.201)	0	0	0
2013/06/03	R204	08/05/2014			Bond Future	6.7594	107.9735	6.6521	108.4060	(1.588)	0.0000	0.0000	0
2013/06/03	R204	08/05/2014	6.05	Call	Bond Future	822.6900	0.8227	944.1700	0.9442	14.766	0	0	0
2013/06/03	R204	08/05/2014	6.05	Put	Bond Future	3,721.5100	3.7215	3,410.4600	3.4105	(8.358)	0	0	0
2013/06/03	R204	08/05/2014	6.06	Call	Bond Future	834.9400	0.8349	957.7100	0.9577	14.704	0	0	0
2013/06/03	R204	08/05/2014	6.06	Put	Bond Future	3,692.2200	3.6922	3,382.4600	3.3825	(8.390)	0	0	0
2013/06/03	R204	08/05/2014	6.04	Call	Bond Future	810.5600	0.8106	930.7600	0.9308	14.829	0	0	0
2013/06/03	R204	08/05/2014	6.04	Put	Bond Future	3,750.9300	3.7509	3,438.6000	3.4386	(8.327)	0	0	0
2013/06/03	R206	01/08/2013			Bond Future	5.4522	101.2987	5.3543	101.3417	(1.796)	0.0000	0.0000	0
2013/06/03	R206	01/08/2013	103.94	Call	Bond Future	30,300.5700	30.3006	30,343.5800	30.3436	0.142	0	0	0
2013/06/03	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R206	07/11/2013			Bond Future	5.6711	102.7285	5.4268	102.7721	(4.308)	0.0000	0.0000	0
2013/06/03	R206	07/11/2013	4.29	Call	Bond Future	1.0000	0.0010	12.1100	0.0121	1111.000	0	0	0
2013/06/03	R206	07/11/2013	4.29	Put	Bond Future	247.9300	0.2479	215.4400	0.2154	(13.105)	0	0	0
2013/06/03	R206	07/11/2013	4.30	Call	Bond Future	1.0400	0.0010	12.3500	0.0124	1087.500	0	0	0
2013/06/03	R206	07/11/2013	4.30	Put	Bond Future	246.1700	0.2462	213.8800	0.2139	(13.117)	0	0	0
2013/06/03	R206	07/11/2013	4.31	Call	Bond Future	1.0800	0.0011	12.5900	0.0126	1065.741	0	0	0
2013/06/03	R206	07/11/2013	4.31	Put	Bond Future	244.4200	0.2444	212.3300	0.2123	(13.129)	0	0	0
2013/06/03	R207	01/08/2013			Bond Future	6.8273	102.6002	6.7283	103.1178	(1.451)	0.0000	0.0000	13,651
2013/06/03	R207	01/08/2013	106.18	Call	Bond Future	95,028.9900	95.0290	95,546.6300	95.5466	0.545	0	0	0
2013/06/03	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R207	07/11/2013			Bond Future	6.9075	104.0483	6.8031	104.5733	(1.512)	0.0000	0.0000	0
2013/06/03	R207	07/11/2013	6.69	Call	Bond Future	1,198.7500	1.1988	1,519.3600	1.5194	26.745	0	0	0
2013/06/03	R207	07/11/2013	6.69	Put	Bond Future	2,295.8000	2.2958	2,091.4400	2.0914	(8.901)	0	0	0
2013/06/03	R207	07/11/2013	6.70	Call	Bond Future	1,219.4700	1.2195	1,542.3900	1.5424	26.480	0	0	0
2013/06/03	R207	07/11/2013	6.70	Put	Bond Future	2,265.7600	2.2658	2,063.7100	2.0637	(8.918)	0	0	0
2013/06/03	R207	07/11/2013	6.71	Call	Bond Future	1,240.4100	1.2404	1,565.6400	1.5656	26.220	0	0	0
2013/06/03	R207	07/11/2013	6.71	Put	Bond Future	2,235.9800	2.2360	2,036.2400	2.0362	(8.933)	0	0	0
2013/06/03	R207	06/02/2014			Bond Future	6.9833	101.8091	6.8734	102.3411	(1.574)	0.0000	0.0000	0
2013/06/03	R207	06/02/2014	6.66	Call	Bond Future	1,433.0700	1.4331	1,773.6000	1.7736	23.762	0	0	0
2013/06/03	R207	06/02/2014	6.66	Put	Bond Future	3,007.3100	3.0073	2,815.8800	2.8159	(6.365)	0	0	0
2013/06/03	R207	06/02/2014	6.64	Call	Bond Future	1,394.6800	1.3947	1,731.6700	1.7317	24.163	0	0	0
2013/06/03	R207	06/02/2014	6.64	Put	Bond Future	3,067.2800	3.0673	2,872.3100	2.8723	(6.356)	0	0	0
2013/06/03	R207	06/02/2014	6.65	Call	Bond Future	1,413.8000	1.4138	1,752.5600	1.7526	23.961	0	0	0
2013/06/03	R207	06/02/2014	6.65	Put	Bond Future	3,037.2000	3.0372	2,844.0000	2.8440	(6.361)	0	0	0
2013/06/03	R207	08/05/2014			Bond Future	7.0679	103.1880	6.9520	103.7271	(1.641)	0.0000	0.0000	0
2013/06/03	R207	08/05/2014	6.21	Call	Bond Future	894.8400	0.8948	1,033.4300	1.0334	15.488	0	0	0
2013/06/03	R207	08/05/2014	6.21	Put	Bond Future	4,967.7000	4.9677	4,567.1400	4.5671	(8.063)	0	0	0
2013/06/03	R207	08/05/2014	6.19	Call	Bond Future	870.4100	0.8704	1,006.1700	1.0062	15.597	0	0	0

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2013/06/03	R207	08/05/2014	6.19	Put	Bond Future	5,040.5700	5.0406	4,637.1800	4.6372	(8.003)	0	0	0
2013/06/03	R207	08/05/2014	6.20	Call	Bond Future	882.5600	0.8826	1,019.7400	1.0197	15.543	0	0	0
2013/06/03	R207	08/05/2014	6.20	Put	Bond Future	5,004.0600	5.0041	4,602.0900	4.6021	(8.033)	0	0	0
2013/06/03	R208	01/08/2013			Bond Future	6.9168	101.3703	6.8183	101.9466	(1.424)	0.0000	0.0000	10,583
2013/06/03	R208	01/08/2013	101.40	Call	Bond Future	92,325.8000	92.3258	92,902.0800	92.9021	0.624	0	0	0
2013/06/03	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R208	07/11/2013			Bond Future	6.9928	99.4052	6.8897	99.9895	(1.475)	0.0000	0.0000	0
2013/06/03	R208	07/11/2013	6.79	Call	Bond Future	1,432.2400	1.4322	1,797.9700	1.7980	25.536	0	0	0
2013/06/03	R208	07/11/2013	6.79	Put	Bond Future	2,585.0700	2.5851	2,366.4400	2.3664	(8.457)	0	0	0
2013/06/03	R208	07/11/2013	6.80	Call	Bond Future	1,455.8900	1.4559	1,824.1500	1.8241	25.294	0	0	0
2013/06/03	R208	07/11/2013	6.80	Put	Bond Future	2,551.4900	2.5515	2,335.3900	2.3354	(8.470)	0	0	0
2013/06/03	R208	07/11/2013	6.81	Call	Bond Future	1,479.7800	1.4798	1,850.5600	1.8506	25.056	0	0	0
2013/06/03	R208	07/11/2013	6.81	Put	Bond Future	2,518.2000	2.5182	2,304.6200	2.3046	(8.481)	0	0	0
2013/06/03	R208	07/11/2013	7.50	Call	Bond Future	3,695.3700	3.6954	4,208.7100	4.2087	13.891	0	0	0
2013/06/03	R208	07/11/2013	7.50	Put	Bond Future	883.4600	0.8835	812.4400	0.8124	(8.039)	0	0	1,520
2013/06/03	R208	06/02/2014			Bond Future	7.0630	100.7430	6.9552	101.3352	(1.527)	0.0000	0.0000	0
2013/06/03	R208	06/02/2014	6.75	Call	Bond Future	1,703.9000	1.7039	2,060.2700	2.0603	20.915	0	0	0
2013/06/03	R208	06/02/2014	6.75	Put	Bond Future	3,434.8500	3.4349	3,199.0200	3.1990	(6.866)	0	0	0
2013/06/03	R208	06/02/2014	6.76	Call	Bond Future	1,726.4300	1.7264	2,084.3700	2.0844	20.733	0	0	0
2013/06/03	R208	06/02/2014	6.76	Put	Bond Future	3,401.5100	3.4015	3,167.2500	3.1673	(6.887)	0	0	0
2013/06/03	R208	06/02/2014	6.74	Call	Bond Future	1,681.5500	1.6816	2,036.3400	2.0363	21.099	0	0	0
2013/06/03	R208	06/02/2014	6.74	Put	Bond Future	3,468.4100	3.4684	3,231.0000	3.2310	(6.845)	0	0	0
2013/06/03	R208	08/05/2014			Bond Future	7.1362	98.7108	7.0233	99.3111	(1.582)	0.0000	0.0000	0
2013/06/03	R208	08/05/2014	6.30	Call	Bond Future	1,116.9100	1.1169	1,278.2400	1.2782	14.444	0	0	0
2013/06/03	R208	08/05/2014	6.30	Put	Bond Future	5,671.7000	5.6717	5,232.8100	5.2328	(7.738)	0	0	0
2013/06/03	R208	08/05/2014	6.31	Call	Bond Future	1,131.5700	1.1316	1,294.4700	1.2945	14.396	0	0	0
2013/06/03	R208	08/05/2014	6.31	Put	Bond Future	5,630.3700	5.6304	5,193.0500	5.1930	(7.767)	0	0	0
2013/06/03	R208	08/05/2014	6.29	Call	Bond Future	1,102.3900	1.1024	1,262.1600	1.2622	14.493	0	0	0
2013/06/03	R208	08/05/2014	6.29	Put	Bond Future	5,713.1900	5.7132	5,272.7400	5.2727	(7.709)	0	0	0
2013/06/03	R209	01/08/2013			Bond Future	8.4960	79.7513	8.4035	80.5173	(1.089)	0.0000	0.0000	9,942
2013/06/03	R209	01/08/2013	79.36	Call	Bond Future	69,802.2200	69.8022	70,568.1500	70.5681	1.097	0	0	0
2013/06/03	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R209	01/08/2013	8.00	Call	Bond Future	587.9200	0.5879	831.0000	0.8310	41.346	0	0	0
2013/06/03	R209	01/08/2013	8.00	Put	Bond Future	4,835.5500	4.8356	4,312.7000	4.3127	(10.813)	0	0	2,000
2013/06/03	R209	07/11/2013			Bond Future	8.5775	77.7326	8.4823	78.5093	(1.111)	0.0000	0.0000	0
2013/06/03	R209	07/11/2013	8.65	Call	Bond Future	3,763.5300	3.7635	4,321.8300	4.3218	14.834	0	0	0
2013/06/03	R209	07/11/2013	8.65	Put	Bond Future	3,180.9600	3.1810	2,962.5700	2.9626	(6.866)	0	0	4,700
2013/06/03	R209	07/11/2013	8.79	Call	Bond Future	4,367.4000	4.3674	4,960.1000	4.9601	13.571	0	0	0
2013/06/03	R209	07/11/2013	8.79	Put	Bond Future	2,678.3300	2.6783	2,494.3400	2.4943	(6.870)	0	0	0
2013/06/03	R209	07/11/2013	8.80	Call	Bond Future	4,412.0700	4.4121	5,007.0900	5.0071	13.486	0	0	0
2013/06/03	R209	07/11/2013	8.80	Put	Bond Future	2,644.9200	2.6449	2,463.2500	2.4632	(6.869)	0	0	0
2013/06/03	R209	07/11/2013	8.81	Call	Bond Future	4,456.9500	4.4569	5,054.2700	5.0543	13.402	0	0	0
2013/06/03	R209	07/11/2013	8.81	Put	Bond Future	2,611.8400	2.6118	2,432.4700	2.4325	(6.868)	0	0	0
2013/06/03	R209	07/11/2013	9.50	Call	Bond Future	7,928.0400	7.9280	8,660.5000	8.6605	9.239	0	0	0
2013/06/03	R209	07/11/2013	9.50	Put	Bond Future	995.5700	0.9956	951.3400	0.9513	(4.443)	0	0	980
2013/06/03	R209	06/02/2014			Bond Future	8.6527	78.7789	8.5548	79.5659	(1.132)	0.0000	0.0000	0

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2013/06/03	R209	06/02/2014	8.56	Call	Bond Future	4,187.1700	4.1872	4,603.1000	4.6031	9.933	0	0	0
2013/06/03	R209	06/02/2014	8.56	Put	Bond Future	4,932.0900	4.9321	4,561.0000	4.5610	(7.524)	0	0	0
2013/06/03	R209	06/02/2014	8.54	Call	Bond Future	4,111.7700	4.1118	4,524.8300	4.5248	10.046	0	0	0
2013/06/03	R209	06/02/2014	8.54	Put	Bond Future	5,018.8100	5.0188	4,644.8500	4.6449	(7.451)	0	0	0
2013/06/03	R209	06/02/2014	8.55	Call	Bond Future	4,149.3900	4.1494	4,563.8800	4.5639	9.989	0	0	0
2013/06/03	R209	06/02/2014	8.55	Put	Bond Future	4,975.3000	4.9753	4,602.7700	4.6028	(7.488)	0	0	0
2013/06/03	R209	08/05/2014			Bond Future	8.7291	76.7009	8.6284	77.4986	(1.154)	0.0000	0.0000	0
2013/06/03	R209	08/05/2014	7.86	Call	Bond Future	2,493.9500	2.4940	2,739.6600	2.7397	9.852	0	0	0
2013/06/03	R209	08/05/2014	7.86	Put	Bond Future	9,823.9800	9.8240	9,271.9800	9.2720	(5.619)	0	0	0
2013/06/03	R209	08/05/2014	7.84	Call	Bond Future	2,444.1200	2.4441	2,686.1600	2.6862	9.903	0	0	0
2013/06/03	R209	08/05/2014	7.84	Put	Bond Future	9,955.3300	9.9553	9,399.6600	9.3997	(5.582)	0	0	0
2013/06/03	R209	08/05/2014	7.85	Call	Bond Future	2,468.9600	2.4690	2,712.8300	2.7128	9.877	0	0	0
2013/06/03	R209	08/05/2014	7.85	Put	Bond Future	9,889.5100	9.8895	9,335.6700	9.3357	(5.600)	0	0	0
2013/06/03	R210	01/08/2013			Bond Future	167.4094	167.4094	167.4624	167.4624	0.032	0.0000	0.0000	1,237
2013/06/03	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R210	01/08/2013	172.99	Put	Bond Future	5,580.5800	5.5806	5,527.6200	5.5276	(0.949)	0	0	0
2013/06/03	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R210	01/08/2013	173.00	Put	Bond Future	5,590.5800	5.5906	5,537.6200	5.5376	(0.947)	0	0	0
2013/06/03	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R210	01/08/2013	173.01	Put	Bond Future	5,600.5800	5.6006	5,547.6200	5.5476	(0.946)	0	0	0
2013/06/03	R211	01/08/2013			Bond Future	130.6010	130.6010	130.6350	130.6350	0.026	0.0000	0.0000	522
2013/06/03	R211	01/08/2013	129.99	Call	Bond Future	610.9700	0.6110	644.9900	0.6450	5.568	0	0	0
2013/06/03	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R211	01/08/2013	130.00	Call	Bond Future	600.9700	0.6010	634.9900	0.6350	5.661	0	0	0
2013/06/03	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R211	01/08/2013	130.01	Call	Bond Future	590.9700	0.5910	624.9900	0.6250	5.757	0	0	0
2013/06/03	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R212	01/08/2013			Bond Future	136.8771	136.8771	136.9178	136.9178	0.030	0.0000	0.0000	21,791
2013/06/03	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R212	01/08/2013	137.99	Put	Bond Future	1,112.8900	1.1129	1,072.1700	1.0722	(3.659)	0	0	0
2013/06/03	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R212	01/08/2013	138.00	Put	Bond Future	1,122.8900	1.1229	1,082.1700	1.0822	(3.626)	0	0	0
2013/06/03	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R212	01/08/2013	138.01	Put	Bond Future	1,132.8900	1.1329	1,092.1700	1.0922	(3.594)	0	0	0
2013/06/03	R213	01/08/2013			Bond Future	8.2214	91.7669	8.1238	92.5981	(1.188)	0.0000	0.0000	6,831
2013/06/03	R213	01/08/2013	91.25	Call	Bond Future	81,151.8600	81.1519	81,983.0500	81.9831	1.024	0	0	0
2013/06/03	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R213	07/11/2013			Bond Future	8.3051	89.5254	8.2044	90.3683	(1.214)	0.0000	0.0000	0
2013/06/03	R213	07/11/2013	8.59	Call	Bond Future	4,823.8300	4.8238	5,437.6700	5.4377	12.725	0	0	0
2013/06/03	R213	07/11/2013	8.59	Put	Bond Future	2,503.1300	2.5031	2,274.0600	2.2741	(9.151)	0	0	0
2013/06/03	R213	07/11/2013	8.60	Call	Bond Future	4,871.9200	4.8719	5,488.3100	5.4883	12.652	0	0	0
2013/06/03	R213	07/11/2013	8.60	Put	Bond Future	2,471.3600	2.4714	2,244.8400	2.2448	(9.166)	0	0	0
2013/06/03	R213	07/11/2013	8.61	Call	Bond Future	4,920.2100	4.9202	5,539.1400	5.5391	12.579	0	0	0
2013/06/03	R213	07/11/2013	8.61	Put	Bond Future	2,439.9100	2.4399	2,215.9300	2.2159	(9.180)	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
2013/06/03	R213	06/02/2014			Bond Future	8.3837		90.7302	8.2799	91.5844	(1.238)	0.0000	0.0000	0
2013/06/03	R213	06/02/2014	8.31	Call	Bond Future	4,335.6700		4.3357	4,756.8100	4.7568	9.713	0	0	0
2013/06/03	R213	06/02/2014	8.31	Put	Bond Future	4,940.9500		4.9410	4,507.9400	4.5079	(8.764)	0	0	0
2013/06/03	R213	06/02/2014	8.29	Call	Bond Future	4,256.9200		4.2569	4,675.6200	4.6756	9.836	0	0	0
2013/06/03	R213	06/02/2014	8.29	Put	Bond Future	5,027.4500		5.0275	4,592.0000	4.5920	(8.661)	0	0	0
2013/06/03	R213	06/02/2014	8.30	Call	Bond Future	4,296.2000		4.2962	4,716.1300	4.7161	9.774	0	0	0
2013/06/03	R213	06/02/2014	8.30	Put	Bond Future	4,984.0500		4.9840	4,549.8300	4.5498	(8.712)	0	0	0
2013/06/03	R213	08/05/2014			Bond Future	8.4603		88.4204	8.3534	89.2862	(1.263)	0.0000	0.0000	0
2013/06/03	R213	08/05/2014	7.66	Call	Bond Future	2,732.3100		2.7323	3,012.6900	3.0127	10.262	0	0	0
2013/06/03	R213	08/05/2014	7.66	Put	Bond Future	9,524.7700		9.5248	8,939.3700	8.9394	(6.146)	0	0	0
2013/06/03	R213	08/05/2014	7.64	Call	Bond Future	2,679.8300		2.6798	2,956.2300	2.9562	10.314	0	0	0
2013/06/03	R213	08/05/2014	7.64	Put	Bond Future	9,651.5700		9.6516	9,062.1900	9.0622	(6.107)	0	0	0
2013/06/03	R213	08/05/2014	7.65	Call	Bond Future	2,705.9900		2.7060	2,984.3800	2.9844	10.288	0	0	0
2013/06/03	R213	08/05/2014	7.65	Put	Bond Future	9,588.0300		9.5880	9,000.6400	9.0006	(6.126)	0	0	0
2013/06/03	R214	01/08/2013			Bond Future	8.6005		80.7744	8.5029	81.6172	(1.135)	0.0000	0.0000	840
2013/06/03	R214	01/08/2013	84.31	Call	Bond Future	70,326.5300		70.3265	71,169.3400	71.1693	1.198	0	0	0
2013/06/03	R214	01/08/2013	84.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R214	07/11/2013			Bond Future	8.6821		78.6304	8.5816	79.4851	(1.158)	0.0000	0.0000	0
2013/06/03	R214	07/11/2013	7.79	Call	Bond Future	1,076.1300		1.0761	1,341.8900	1.3419	24.696	0	0	0
2013/06/03	R214	07/11/2013	7.79	Put	Bond Future	9,237.9900		9.2380	8,649.0100	8.6490	(6.376)	0	0	0
2013/06/03	R214	07/11/2013	7.80	Call	Bond Future	1,094.9300		1.0949	1,363.8900	1.3639	24.564	0	0	0
2013/06/03	R214	07/11/2013	7.80	Put	Bond Future	9,157.6400		9.1576	8,571.8600	8.5719	(6.397)	0	0	0
2013/06/03	R214	07/11/2013	7.81	Call	Bond Future	1,113.9500		1.1139	1,386.1300	1.3861	24.434	0	0	0
2013/06/03	R214	07/11/2013	7.81	Put	Bond Future	9,077.7100		9.0777	8,495.1500	8.4951	(6.417)	0	0	0
2013/06/03	R248	01/08/2013			Bond Future	8.7127		104.1752	8.6456	104.9128	(0.770)	0.0000	0.0000	603
2013/06/03	R248	01/08/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R248	01/08/2013	7.84	Put	Bond Future	10,389.3300		10.3893	9,651.7800	9.6518	(7.099)	0	0	0
2013/06/03	R248	01/08/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R248	01/08/2013	7.85	Put	Bond Future	10,259.7800		10.2598	9,522.2300	9.5222	(7.189)	0	0	0
2013/06/03	R248	01/08/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R248	01/08/2013	7.86	Put	Bond Future	10,130.4800		10.1305	9,392.9300	9.3929	(7.281)	0	0	0
2013/06/03	R248	07/11/2013			Bond Future	8.7980		101.2245	8.7287	101.9726	(0.787)	0.0000	0.0000	0
2013/06/03	R248	07/11/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R248	07/11/2013	7.84	Put	Bond Future	11,296.6100		11.2966	10,548.5500	10.5486	(6.622)	0	0	0
2013/06/03	R248	07/11/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R248	07/11/2013	7.85	Put	Bond Future	11,167.2800		11.1673	10,419.2200	10.4192	(6.699)	0	0	0
2013/06/03	R248	07/11/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/03	R248	07/11/2013	7.86	Put	Bond Future	11,038.2100		11.0382	10,290.1500	10.2902	(6.777)	0	0	0

Total

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