



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 10/05/2013 to 10/05/2013

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
2013/05/10	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	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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2013/05/10	2025	01/08/2013			Bond Future	119.7161	119.7161	119.4880	119.4880	(0.190)	0.0000	0.0000	0
2013/05/10	2025	01/08/2013	117.99	Call	Bond Future	1,726.0600	1.7261	1,498.0100	1.4980	(13.212)	0	0	0
2013/05/10	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	2025	01/08/2013	118.00	Call	Bond Future	1,716.0600	1.7161	1,488.0100	1.4880	(13.289)	0	0	0
2013/05/10	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	2025	01/08/2013	118.01	Call	Bond Future	1,706.0600	1.7061	1,478.0100	1.4780	(13.367)	0	0	0
2013/05/10	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	2038	01/08/2013			Bond Future	116.3287	116.3287	116.0195	116.0195	(0.266)	0.0000	0.0000	9
2013/05/10	2038	01/08/2013	114.99	Call	Bond Future	1,338.6700	1.3387	1,029.5300	1.0295	(23.093)	0	0	0
2013/05/10	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	2038	01/08/2013	115.00	Call	Bond Future	1,328.6700	1.3287	1,019.5300	1.0195	(23.267)	0	0	0
2013/05/10	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	2038	01/08/2013	115.01	Call	Bond Future	1,318.6700	1.3187	1,009.5300	1.0095	(23.443)	0	0	0
2013/05/10	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	2050	01/08/2013			Bond Future	123.0279	123.0279	123.3731	123.3731	0.281	0.0000	0.0000	122
2013/05/10	2050	01/08/2013	118.99	Call	Bond Future	4,037.9400	4.0379	4,383.0900	4.3831	8.548	0	0	0
2013/05/10	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	2050	01/08/2013	119.00	Call	Bond Future	4,027.9400	4.0279	4,373.0900	4.3731	8.569	0	0	0
2013/05/10	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	2050	01/08/2013	119.01	Call	Bond Future	4,017.9400	4.0179	4,363.0900	4.3631	8.590	0	0	0
2013/05/10	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	AL37	01/08/2013			Index Future	428.9060	428.9060	427.9200	427.9200	(0.230)	0.0000	0.0000	75
2013/05/10	AL37	07/11/2013			Index Future	434.9610	434.9610	433.9610	433.9610	(0.230)	0.0000	0.0000	0
2013/05/10	AL7T	01/08/2013			Index Future	525.7220	525.7220	523.5300	523.5300	(0.417)	0.0000	0.0000	1
2013/05/10	AL7T	07/11/2013			Index Future	533.1440	533.1440	530.9210	530.9210	(0.417)	0.0000	0.0000	0
2013/05/10	ALBI	01/08/2013			Index Future	466.7570	466.7570	464.3420	464.3420	(0.517)	0.0000	0.0000	725
2013/05/10	ALBI	07/11/2013			Index Future	473.3470	473.3470	470.8970	470.8970	(0.518)	0.0000	0.0000	85
2013/05/10	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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2013/05/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	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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2013/05/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/10	EL28	01/08/2013			Bond Future	116.7885	116.7885	116.9632	116.9632	0.150	0.0000	0.0000	0
2013/05/10	EL28	01/08/2013	114.99	Call	Bond Future	1,798.5100	1.7985	1,973.2000	1.9732	9.713	0	0	0
2013/05/10	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	EL28	01/08/2013	115.00	Call	Bond Future	1,788.5100	1.7885	1,963.2000	1.9632	9.767	0	0	0
2013/05/10	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	EL28	01/08/2013	115.01	Call	Bond Future	1,778.5100	1.7785	1,953.2000	1.9532	9.822	0	0	0
2013/05/10	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	ES33	01/08/2013			Bond Future	8.1188	96.8385	8.2258	95.8430	1.318	0.0000	0.0000	292
2013/05/10	ES33	01/08/2013	9.00	Call	Bond Future	7,746.2600	7.7463	6,750.8200	6.7508	(12.851)	0	0	0
2013/05/10	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	ES33	01/08/2013	91.02	Call	Bond Future	85,787.1300	85.7871	84,791.6900	84.7917	(1.160)	0	0	0
2013/05/10	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	ES33	07/11/2013			Bond Future	8.1954	94.4243	8.3057	93.4147	1.346	0.0000	0.0000	0
2013/05/10	ES33	07/11/2013	8.49	Call	Bond Future	2,660.0900	2.6601	1,650.4400	1.6504	(37.955)	0	0	0
2013/05/10	ES33	07/11/2013	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	ES33	07/11/2013	8.50	Call	Bond Future	2,748.3700	2.7484	1,738.7200	1.7387	(36.736)	0	0	0
2013/05/10	ES33	07/11/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	ES33	07/11/2013	8.51	Call	Bond Future	2,836.5200	2.8365	1,826.8700	1.8269	(35.595)	0	0	0
2013/05/10	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	GOVI	01/08/2013			GOVI	465.6810	465.6810	463.3560	463.3560	(0.499)	0.0000	0.0000	349
2013/05/10	GOVI	01/08/2013	445.99	Call	GOVI	196,910.0000	19.6910	173,660.0000	17.3660	(11.807)	0	0	0
2013/05/10	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	GOVI	01/08/2013	446.00	Call	GOVI	196,810.0000	19.6810	173,560.0000	17.3560	(11.813)	0	0	0
2013/05/10	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	GOVI	01/08/2013	446.01	Call	GOVI	196,710.0000	19.6710	173,460.0000	17.3460	(11.819)	0	0	0
2013/05/10	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	GOVI	07/11/2013			GOVI	472.2560	472.2560	469.8970	469.8970	(0.500)	0.0000	0.0000	0
2013/05/10	GOVI	07/11/2013	445.99	Call	GOVI	262,660.0000	26.2660	239,070.0000	23.9070	(8.981)	0	0	0
2013/05/10	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	GOVI	07/11/2013	446.00	Call	GOVI	262,560.0000	26.2560	238,970.0000	23.8970	(8.985)	0	0	0
2013/05/10	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	GOVI	07/11/2013	446.01	Call	GOVI	262,460.0000	26.2460	238,870.0000	23.8870	(8.988)	0	0	0
2013/05/10	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/10	IGOV	01/08/2013			Index Future	211.6040	211.6040	211.7780	211.7780	0.082	0.0000	0.0000	965
2013/05/10	IGOV	07/11/2013			Index Future	214.6190	214.6190	214.7950	214.7950	0.082	0.0000	0.0000	7
2013/05/10	ILBI	01/08/2013			Index Future	572.2370	572.2370	573.6230	573.6230	0.242	0.0000	0.0000	186
2013/05/10	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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2013/05/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/10	JBAF	15/05/2013			Jibar Tradeable Future	5.0900	94.9100	5.1000	94.9000	0.196	0.0000	0.0000	0
2013/05/10	JBAF	19/06/2013			Jibar Tradeable Future	4.9600	95.0400	4.9900	95.0100	0.605	0.0000	0.0000	1,500
2013/05/10	JBAF	17/07/2013			Jibar Tradeable Future	4.9300	95.0700	4.9600	95.0400	0.609	0.0000	0.0000	0
2013/05/10	JBAF	21/08/2013			Jibar Tradeable Future	4.8500	95.1500	4.8900	95.1100	0.825	0.0000	0.0000	0
2013/05/10	JBAF	18/09/2013			Jibar Tradeable Future	4.8200	95.1800	4.8600	95.1400	0.830	0.0000	0.0000	2,200
2013/05/10	JBAF	16/10/2013			Jibar Tradeable Future	4.7600	95.2400	4.8100	95.1900	1.050	0.0000	0.0000	0
2013/05/10	JBAF	18/12/2013			Jibar Tradeable Future	4.7400	95.2600	4.7900	95.2100	1.055	0.0000	0.0000	1,500
2013/05/10	JBAF	19/03/2014			Jibar Tradeable Future	4.7500	95.2500	4.8100	95.1900	1.263	0.0000	0.0000	0
2013/05/10	JBAF	18/06/2014			Jibar Tradeable Future	4.8000	95.2000	4.8600	95.1400	1.250	0.0000	0.0000	1,000
2013/05/10	JBAF	17/09/2014			Jibar Tradeable Future	4.8900	95.1100	4.9500	95.0500	1.227	0.0000	0.0000	0
2013/05/10	JBAF	17/12/2014			Jibar Tradeable Future	5.0000	95.0000	5.0600	94.9400	1.200	0.0000	0.0000	1,000
2013/05/10	JBAF	18/03/2015			Jibar Tradeable Future	5.1400	94.8600	5.1900	94.8100	0.973	0.0000	0.0000	0
2013/05/10	R023	01/08/2013			Bond Future	6.0455	115.5894	6.1175	115.0342	1.192	0.0000	0.0000	9,365
2013/05/10	R023	01/08/2013	7.29	Call	Bond Future	9,119.6100	9.1196	8,564.3800	8.5644	(6.088)	0	0	0
2013/05/10	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R023	01/08/2013	7.30	Call	Bond Future	9,188.9800	9.1890	8,633.7500	8.6338	(6.042)	0	0	0
2013/05/10	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R023	01/08/2013	7.31	Call	Bond Future	9,258.2900	9.2583	8,703.0600	8.7031	(5.997)	0	0	0
2013/05/10	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R023	07/11/2013			Bond Future	6.0763	113.3057	6.1513	112.7423	1.234	0.0000	0.0000	0
2013/05/10	R023	07/11/2013	6.49	Call	Bond Future	3,063.5400	3.0635	2,500.1400	2.5001	(18.390)	0	0	0
2013/05/10	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R023	07/11/2013	6.50	Call	Bond Future	3,136.2700	3.1363	2,572.8700	2.5729	(17.964)	0	0	0
2013/05/10	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R023	07/11/2013	6.51	Call	Bond Future	3,208.9500	3.2089	2,645.5500	2.6456	(17.557)	0	0	0
2013/05/10	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R157	01/08/2013			Bond Future	4.9126	122.2732	4.9580	122.1735	0.924	0.0000	0.0000	11,275
2013/05/10	R157	01/08/2013	116.11	Call	Bond Future	92,817.5200	92.8175	92,717.8700	92.7179	(0.107)	0	0	0
2013/05/10	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R157	07/11/2013			Bond Future	4.8517	117.1931	4.9047	117.0918	1.092	0.0000	0.0000	0
2013/05/10	R157	07/11/2013	5.59	Call	Bond Future	1,440.5300	1.4405	1,347.9700	1.3480	(6.425)	0	0	0
2013/05/10	R157	07/11/2013	5.59	Put	Bond Future	39.2300	0.0392	48.0100	0.0480	22.381	0	0	0
2013/05/10	R157	07/11/2013	5.60	Call	Bond Future	1,457.9000	1.4579	1,365.0700	1.3651	(6.367)	0	0	0
2013/05/10	R157	07/11/2013	5.60	Put	Bond Future	37.7800	0.0378	46.2900	0.0463	22.525	0	0	0
2013/05/10	R157	07/11/2013	5.61	Call	Bond Future	1,475.3200	1.4753	1,382.2200	1.3822	(6.310)	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
2013/05/10	R157	07/11/2013	5.61	Put	Bond Future	36.3800		0.0364	44.6200	0.0446	22.650	0	0	0
2013/05/10	R157	06/02/2014			Bond Future	4.7554		118.7725	4.8175	118.6702	1.306	0.0000	0.0000	0
2013/05/10	R157	06/02/2014	5.66	Call	Bond Future	1,536.2400		1.5362	1,444.8400	1.4448	(5.950)	0	0	0
2013/05/10	R157	06/02/2014	5.66	Put	Bond Future	58.0700		0.0581	68.9900	0.0690	18.805	0	0	0
2013/05/10	R157	06/02/2014	5.64	Call	Bond Future	1,506.9400		1.5069	1,416.0400	1.4160	(6.032)	0	0	0
2013/05/10	R157	06/02/2014	5.64	Put	Bond Future	61.1600		0.0612	72.5800	0.0726	18.672	0	0	0
2013/05/10	R157	06/02/2014	5.65	Call	Bond Future	1,521.5800		1.5216	1,430.4200	1.4304	(5.991)	0	0	0
2013/05/10	R157	06/02/2014	5.65	Put	Bond Future	59.6000		0.0596	70.7600	0.0708	18.725	0	0	0
2013/05/10	R157	08/05/2014			Bond Future	4.6085		113.5721	4.6831	113.4684	1.620	0.0000	0.0000	0
2013/05/10	R157	08/05/2014	5.21	Call	Bond Future	832.0400		0.8320	728.3200	0.7283	(12.466)	0	0	0
2013/05/10	R157	08/05/2014	5.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R157	08/05/2014	5.19	Call	Bond Future	804.5200		0.8045	700.8000	0.7008	(12.892)	0	0	0
2013/05/10	R157	08/05/2014	5.19	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R157	08/05/2014	5.20	Call	Bond Future	818.2800		0.8183	714.5600	0.7146	(12.675)	0	0	0
2013/05/10	R157	08/05/2014	5.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R186	01/08/2013			Bond Future	6.6140		135.4487	6.7011	134.5161	1.316	0.0000	0.0000	53,418
2013/05/10	R186	01/08/2013	128.26	Call	Bond Future	126,176.2500		126.1763	125,243.6700	125.2437	(0.739)	0	0	0
2013/05/10	R186	01/08/2013	128.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R186	01/08/2013	6.80	Call	Bond Future	3,445.4900		3.4455	2,862.0300	2.8620	(16.934)	0	0	0
2013/05/10	R186	01/08/2013	6.80	Put	Bond Future	1,463.9400		1.4639	1,813.0600	1.8131	23.848	0	0	100
2013/05/10	R186	01/08/2013	7.00	Call	Bond Future	4,904.1000		4.9041	4,203.0600	4.2031	(14.295)	0	0	0
2013/05/10	R186	01/08/2013	7.00	Put	Bond Future	836.0300		0.8360	1,067.5700	1.0676	27.695	0	0	1,650
2013/05/10	R186	01/08/2013	7.25	Call	Bond Future	6,989.1500		6.9891	6,179.7200	6.1797	(11.581)	0	0	4,315
2013/05/10	R186	01/08/2013	7.25	Put	Bond Future	376.4300		0.3764	499.5800	0.4996	32.715	0	0	0
2013/05/10	R186	01/08/2013	6.75	Call	Bond Future	3,118.6700		3.1187	2,567.9300	2.5679	(17.659)	0	0	1,000
2013/05/10	R186	01/08/2013	6.75	Put	Bond Future	1,665.9600		1.6660	2,047.8000	2.0478	22.920	0	0	0
2013/05/10	R186	07/11/2013			Bond Future	6.6583		137.3610	6.7485	136.4150	1.354	0.0000	0.0000	540
2013/05/10	R186	07/11/2013	6.50	Call	Bond Future	3,019.9400		3.0199	2,608.9400	2.6089	(13.610)	0	0	5,290
2013/05/10	R186	07/11/2013	6.50	Put	Bond Future	4,704.3900		4.7044	5,239.4700	5.2395	11.374	0	0	0
2013/05/10	R186	07/11/2013	8.14	Call	Bond Future	14,699.2500		14.6992	13,810.1300	13.8101	(6.049)	0	0	0
2013/05/10	R186	07/11/2013	8.14	Put	Bond Future	255.3800		0.2554	312.3400	0.3123	22.304	0	0	0
2013/05/10	R186	07/11/2013	8.15	Call	Bond Future	14,783.1800		14.7832	13,892.9300	13.8929	(6.022)	0	0	0
2013/05/10	R186	07/11/2013	8.15	Put	Bond Future	249.3900		0.2494	305.2200	0.3052	22.387	0	0	0
2013/05/10	R186	07/11/2013	8.16	Call	Bond Future	14,867.1500		14.8671	13,975.7800	13.9758	(5.996)	0	0	0
2013/05/10	R186	07/11/2013	8.16	Put	Bond Future	243.5400		0.2435	298.2500	0.2982	22.464	0	0	0
2013/05/10	R186	07/11/2013	8.75	Call	Bond Future	19,811.2100		19.8112	18,879.5400	18.8795	(4.703)	0	0	0
2013/05/10	R186	07/11/2013	8.75	Put	Bond Future	52.7400		0.0527	67.1500	0.0671	27.323	0	0	1,030
2013/05/10	R186	06/02/2014			Bond Future	6.6972		133.9217	6.7902	132.9632	1.390	0.0000	0.0000	0
2013/05/10	R186	06/02/2014	7.76	Call	Bond Future	11,726.7500		11.7267	10,947.6300	10.9476	(6.644)	0	0	0
2013/05/10	R186	06/02/2014	7.76	Put	Bond Future	1,326.7600		1.3268	1,506.0700	1.5061	13.515	0	0	0
2013/05/10	R186	06/02/2014	7.74	Call	Bond Future	11,579.0300		11.5790	10,803.9100	10.8039	(6.694)	0	0	0
2013/05/10	R186	06/02/2014	7.74	Put	Bond Future	1,364.1500		1.3641	1,547.4600	1.5475	13.438	0	0	0
2013/05/10	R186	06/02/2014	7.75	Call	Bond Future	11,653.7500		11.6538	10,876.6800	10.8767	(6.668)	0	0	0
2013/05/10	R186	06/02/2014	7.75	Put	Bond Future	1,346.2700		1.3463	1,527.6300	1.5276	13.471	0	0	0
2013/05/10	R186	08/05/2014			Bond Future	6.7375		135.7356	6.8337	134.7642	1.428	0.0000	0.0000	0
2013/05/10	R186	08/05/2014	7.11	Call	Bond Future	3,707.4700		3.7075	2,736.1100	2.7361	(26.200)	0	0	0
2013/05/10	R186	08/05/2014	7.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2013/05/10	R186	08/05/2014	7.09	Call	Bond Future	3,512.1000	3.5121	2,540.7400	2.5407	(27.658)	0	0	0
2013/05/10	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R186	08/05/2014	7.10	Call	Bond Future	3,609.8400	3.6098	2,638.4800	2.6385	(26.909)	0	0	0
2013/05/10	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R197	01/08/2013			Bond Future	297.9319	297.9319	298.6405	298.6405	0.238	0.0000	0.0000	2,633
2013/05/10	R197	01/08/2013	294.99	Call	Bond Future	2,941.9200	2.9419	3,650.4600	3.6505	24.084	0	0	0
2013/05/10	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R197	01/08/2013	295.00	Call	Bond Future	2,931.9200	2.9319	3,640.4600	3.6405	24.166	0	0	0
2013/05/10	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R197	01/08/2013	295.01	Call	Bond Future	2,921.9200	2.9219	3,630.4600	3.6305	24.249	0	0	0
2013/05/10	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R201	01/08/2013			Bond Future	4.8095	106.2703	4.8691	106.1891	1.239	0.0000	0.0000	0
2013/05/10	R201	01/08/2013	107.45	Call	Bond Future	69,024.6400	69.0246	68,943.4500	68.9435	(0.118)	0	0	0
2013/05/10	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R201	07/11/2013			Bond Future	4.6829	107.7707	4.7579	107.6881	1.601	0.0000	0.0000	0
2013/05/10	R201	07/11/2013	4.79	Call	Bond Future	262.6700	0.2627	215.7000	0.2157	(17.882)	0	0	0
2013/05/10	R201	07/11/2013	4.79	Put	Bond Future	144.7300	0.1447	180.3500	0.1804	24.611	0	0	0
2013/05/10	R201	07/11/2013	4.80	Call	Bond Future	269.5300	0.2695	221.8500	0.2218	(17.690)	0	0	0
2013/05/10	R201	07/11/2013	4.80	Put	Bond Future	140.5900	0.1406	175.5000	0.1755	24.831	0	0	0
2013/05/10	R201	07/11/2013	4.81	Call	Bond Future	276.4900	0.2765	228.1000	0.2281	(17.502)	0	0	0
2013/05/10	R201	07/11/2013	4.81	Put	Bond Future	136.5500	0.1365	170.7500	0.1707	25.046	0	0	0
2013/05/10	R201	06/02/2014			Bond Future	4.4538	104.8144	4.5510	104.7310	2.183	0.0000	0.0000	0
2013/05/10	R201	06/02/2014	5.26	Call	Bond Future	717.7300	0.7177	644.5200	0.6445	(10.200)	0	0	0
2013/05/10	R201	06/02/2014	5.26	Put	Bond Future	29.8300	0.0298	39.9600	0.0400	33.959	0	0	0
2013/05/10	R201	06/02/2014	5.24	Call	Bond Future	702.5000	0.7025	629.7800	0.6298	(10.352)	0	0	0
2013/05/10	R201	06/02/2014	5.24	Put	Bond Future	31.5800	0.0316	42.2000	0.0422	33.629	0	0	0
2013/05/10	R201	06/02/2014	5.25	Call	Bond Future	710.0200	0.7100	637.0400	0.6370	(10.279)	0	0	0
2013/05/10	R201	06/02/2014	5.25	Put	Bond Future	30.6100	0.0306	40.9700	0.0410	33.845	0	0	0
2013/05/10	R201	08/05/2014			Bond Future	4.0287	106.2341	4.1671	106.1496	3.435	0.0000	0.0000	0
2013/05/10	R201	08/05/2014	4.76	Call	Bond Future	445.0000	0.4450	360.5200	0.3605	(18.984)	0	0	0
2013/05/10	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R201	08/05/2014	4.74	Call	Bond Future	432.8800	0.4329	348.4000	0.3484	(19.516)	0	0	0
2013/05/10	R201	08/05/2014	4.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R201	08/05/2014	4.75	Call	Bond Future	438.9400	0.4389	354.4600	0.3545	(19.246)	0	0	0
2013/05/10	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R202	01/08/2013			Bond Future	226.2862	226.2862	226.3397	226.3397	0.024	0.0000	0.0000	44,020
2013/05/10	R202	01/08/2013	222.99	Call	Bond Future	3,296.2400	3.2962	3,349.6700	3.3497	1.621	0	0	0
2013/05/10	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R202	01/08/2013	223.00	Call	Bond Future	3,286.2400	3.2862	3,339.6700	3.3397	1.626	0	0	0
2013/05/10	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R202	01/08/2013	223.01	Call	Bond Future	3,276.2400	3.2762	3,329.6700	3.3297	1.631	0	0	0
2013/05/10	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R203	01/08/2013			Bond Future	5.3724	113.7029	5.4149	113.5384	0.791	0.0000	0.0000	9,032
2013/05/10	R203	01/08/2013	109.11	Call	Bond Future	100,489.7400	100.4897	100,325.2200	100.3252	(0.164)	0	0	0

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2013/05/10	R203	01/08/2013	109.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R203	07/11/2013			Bond Future	5.3797		111.1489	5.4257	110.9817	0.856	0.0000	0.0000	0
2013/05/10	R203	07/11/2013	5.71	Call	Bond Future	1,699.2500		1.6993	1,583.7400	1.5837	(6.798)	0	0	15
2013/05/10	R203	07/11/2013	5.71	Put	Bond Future	507.5800		0.5076	559.1900	0.5592	10.168	0	0	0
2013/05/10	R203	07/11/2013	5.99	Call	Bond Future	2,454.1600		2.4542	2,318.0400	2.3180	(5.547)	0	0	0
2013/05/10	R203	07/11/2013	5.99	Put	Bond Future	264.7200		0.2647	295.7200	0.2957	11.710	0	0	0
2013/05/10	R203	07/11/2013	6.00	Call	Bond Future	2,483.1900		2.4832	2,346.4500	2.3465	(5.507)	0	0	0
2013/05/10	R203	07/11/2013	6.00	Put	Bond Future	258.3200		0.2583	288.7000	0.2887	11.761	0	0	0
2013/05/10	R203	07/11/2013	6.01	Call	Bond Future	2,512.3200		2.5123	2,374.9900	2.3750	(5.466)	0	0	0
2013/05/10	R203	07/11/2013	6.01	Put	Bond Future	252.0400		0.2520	281.8300	0.2818	11.820	0	0	0
2013/05/10	R203	07/11/2013	571.00	Call	Bond Future	108,919.3500		108.9193	108,752.2300	108.7522	(0.153)	0	0	0
2013/05/10	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R203	06/02/2014			Bond Future	5.3784		112.6466	5.4280	112.4776	0.924	0.0000	0.0000	0
2013/05/10	R203	06/02/2014	6.16	Call	Bond Future	2,967.3200		2.9673	2,830.9600	2.8310	(4.595)	0	0	0
2013/05/10	R203	06/02/2014	6.16	Put	Bond Future	345.1200		0.3451	377.7600	0.3778	9.458	0	0	0
2013/05/10	R203	06/02/2014	5.95	Call	Bond Future	2,424.3100		2.4243	2,299.1100	2.2991	(5.164)	0	0	16
2013/05/10	R203	06/02/2014	5.95	Put	Bond Future	498.9400		0.4989	542.7400	0.5427	8.779	0	0	0
2013/05/10	R203	06/02/2014	6.14	Call	Bond Future	2,913.7300		2.9137	2,778.3400	2.7783	(4.647)	0	0	0
2013/05/10	R203	06/02/2014	6.14	Put	Bond Future	357.6600		0.3577	391.2700	0.3913	9.397	0	0	0
2013/05/10	R203	06/02/2014	6.15	Call	Bond Future	2,940.4800		2.9405	2,804.6000	2.8046	(4.621)	0	0	0
2013/05/10	R203	06/02/2014	6.15	Put	Bond Future	351.3400		0.3513	384.4600	0.3845	9.427	0	0	0
2013/05/10	R203	08/05/2014			Bond Future	5.3696		110.0112	5.4235	109.8399	1.004	0.0000	0.0000	0
2013/05/10	R203	08/05/2014	5.76	Call	Bond Future	1,233.4100		1.2334	1,062.1400	1.0621	(13.886)	0	0	0
2013/05/10	R203	08/05/2014	5.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R203	08/05/2014	5.74	Call	Bond Future	1,170.6500		1.1706	999.3800	0.9994	(14.630)	0	0	0
2013/05/10	R203	08/05/2014	5.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R203	08/05/2014	5.75	Call	Bond Future	1,202.0300		1.2020	1,030.7600	1.0308	(14.248)	0	0	0
2013/05/10	R203	08/05/2014	5.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R204	01/08/2013			Bond Future	5.5467		112.2628	5.5938	112.0320	0.850	0.0000	0.0000	13,573
2013/05/10	R204	01/08/2013	110.75	Call	Bond Future	103,379.3100		103.3793	103,148.5500	103.1485	(0.223)	0	0	0
2013/05/10	R204	01/08/2013	110.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R204	07/11/2013			Bond Future	5.5620		113.8478	5.6122	113.6135	0.903	0.0000	0.0000	0
2013/05/10	R204	07/11/2013	6.29	Call	Bond Future	3,651.9800		3.6520	3,455.6200	3.4556	(5.377)	0	0	0
2013/05/10	R204	07/11/2013	6.29	Put	Bond Future	312.1200		0.3121	350.1000	0.3501	12.168	0	0	0
2013/05/10	R204	07/11/2013	6.30	Call	Bond Future	3,689.7100		3.6897	3,492.6200	3.4926	(5.342)	0	0	0
2013/05/10	R204	07/11/2013	6.30	Put	Bond Future	304.8300		0.3048	342.0800	0.3421	12.220	0	0	0
2013/05/10	R204	07/11/2013	6.31	Call	Bond Future	3,727.5600		3.7276	3,529.7500	3.5298	(5.307)	0	0	0
2013/05/10	R204	07/11/2013	6.31	Put	Bond Future	297.6800		0.2977	334.2100	0.3342	12.272	0	0	0
2013/05/10	R204	07/11/2013	7.00	Call	Bond Future	6,523.8700		6.5239	6,296.6100	6.2966	(3.484)	0	0	0
2013/05/10	R204	07/11/2013	7.00	Put	Bond Future	44.2800		0.0443	51.3600	0.0514	15.989	0	0	1,270
2013/05/10	R204	06/02/2014			Bond Future	5.5696		111.3512	5.6228	111.1141	0.955	0.0000	0.0000	0
2013/05/10	R204	06/02/2014	6.40	Call	Bond Future	4,098.6800		4.0987	3,906.6200	3.9066	(4.686)	0	0	0
2013/05/10	R204	06/02/2014	6.40	Put	Bond Future	467.6400		0.4676	512.6700	0.5127	9.629	0	0	0
2013/05/10	R204	06/02/2014	6.41	Call	Bond Future	4,133.6700		4.1337	3,940.9900	3.9410	(4.661)	0	0	0
2013/05/10	R204	06/02/2014	6.41	Put	Bond Future	459.8000		0.4598	504.2100	0.5042	9.659	0	0	0
2013/05/10	R204	06/02/2014	6.39	Call	Bond Future	4,063.7800		4.0638	3,872.3500	3.8724	(4.711)	0	0	0
2013/05/10	R204	06/02/2014	6.39	Put	Bond Future	475.5900		0.4756	521.2500	0.5213	9.601	0	0	0

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2013/05/10	R204	08/05/2014			Bond Future	5.5770	112.8594	5.6337	112.6191	1.016	0.0000	0.0000	0
2013/05/10	R204	08/05/2014	6.05	Call	Bond Future	1,987.0900	1.9871	1,746.7900	1.7468	(12.093)	0	0	0
2013/05/10	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R204	08/05/2014	6.06	Call	Bond Future	2,028.6300	2.0286	1,788.3300	1.7883	(11.845)	0	0	0
2013/05/10	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R204	08/05/2014	6.04	Call	Bond Future	1,945.5400	1.9455	1,705.2400	1.7052	(12.351)	0	0	0
2013/05/10	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R206	01/08/2013			Bond Future	4.8598	101.5594	4.8763	101.5521	0.338	0.0000	0.0000	0
2013/05/10	R206	01/08/2013	103.94	Call	Bond Future	30,561.2800	30.5613	30,554.0300	30.5540	(0.024)	0	0	0
2013/05/10	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R206	07/11/2013			Bond Future	4.1901	102.9933	4.2325	102.9857	1.013	0.0000	0.0000	0
2013/05/10	R206	07/11/2013	4.29	Call	Bond Future	39.4100	0.0394	34.9400	0.0349	(11.342)	0	0	0
2013/05/10	R206	07/11/2013	4.29	Put	Bond Future	21.5000	0.0215	24.6500	0.0246	14.651	0	0	0
2013/05/10	R206	07/11/2013	4.30	Call	Bond Future	40.4900	0.0405	35.9500	0.0360	(11.213)	0	0	0
2013/05/10	R206	07/11/2013	4.30	Put	Bond Future	20.7800	0.0208	23.8600	0.0239	14.822	0	0	0
2013/05/10	R206	07/11/2013	4.31	Call	Bond Future	41.5800	0.0416	36.9700	0.0370	(11.087)	0	0	0
2013/05/10	R206	07/11/2013	4.31	Put	Bond Future	20.0800	0.0201	23.0900	0.0231	14.990	0	0	0
2013/05/10	R207	01/08/2013			Bond Future	5.7125	108.6163	5.7802	108.2392	1.184	0.0000	0.0000	7,264
2013/05/10	R207	01/08/2013	106.18	Call	Bond Future	101,045.0600	101.0451	100,667.9800	100.6680	(0.373)	0	0	0
2013/05/10	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R207	07/11/2013			Bond Future	5.7326	110.1498	5.8039	109.7671	1.244	0.0000	0.0000	0
2013/05/10	R207	07/11/2013	6.69	Call	Bond Future	5,238.1600	5.2382	4,898.9700	4.8990	(6.475)	0	0	0
2013/05/10	R207	07/11/2013	6.69	Put	Bond Future	233.7200	0.2337	277.2400	0.2772	18.621	0	0	0
2013/05/10	R207	07/11/2013	6.70	Call	Bond Future	5,283.2500	5.2833	4,943.1600	4.9432	(6.437)	0	0	0
2013/05/10	R207	07/11/2013	6.70	Put	Bond Future	228.0500	0.2280	270.6700	0.2707	18.689	0	0	0
2013/05/10	R207	07/11/2013	6.71	Call	Bond Future	5,328.4100	5.3284	4,987.4600	4.9875	(6.399)	0	0	0
2013/05/10	R207	07/11/2013	6.71	Put	Bond Future	222.4900	0.2225	264.2500	0.2643	18.769	0	0	0
2013/05/10	R207	06/02/2014			Bond Future	5.7466	107.9945	5.8215	107.6070	1.303	0.0000	0.0000	0
2013/05/10	R207	06/02/2014	6.66	Call	Bond Future	5,121.8300	5.1218	4,804.1800	4.8042	(6.202)	0	0	0
2013/05/10	R207	06/02/2014	6.66	Put	Bond Future	510.7300	0.5107	580.5100	0.5805	13.663	0	0	0
2013/05/10	R207	06/02/2014	6.64	Call	Bond Future	5,040.9300	5.0409	4,725.2100	4.7252	(6.263)	0	0	0
2013/05/10	R207	06/02/2014	6.64	Put	Bond Future	528.1900	0.5282	599.9000	0.5999	13.577	0	0	0
2013/05/10	R207	06/02/2014	6.65	Call	Bond Future	5,081.3400	5.0813	4,764.6500	4.7646	(6.232)	0	0	0
2013/05/10	R207	06/02/2014	6.65	Put	Bond Future	519.4000	0.5194	590.1400	0.5901	13.620	0	0	0
2013/05/10	R207	08/05/2014			Bond Future	5.7639	109.4573	5.8429	109.0646	1.369	0.0000	0.0000	0
2013/05/10	R207	08/05/2014	6.21	Call	Bond Future	2,196.4300	2.1964	1,803.7300	1.8037	(17.879)	0	0	0
2013/05/10	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R207	08/05/2014	6.19	Call	Bond Future	2,099.1300	2.0991	1,706.4300	1.7064	(18.708)	0	0	0
2013/05/10	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R207	08/05/2014	6.20	Call	Bond Future	2,147.7900	2.1478	1,755.0900	1.7551	(18.284)	0	0	0
2013/05/10	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R208	01/08/2013			Bond Future	5.7753	108.3098	5.8425	107.8848	1.164	0.0000	0.0000	9,193
2013/05/10	R208	01/08/2013	101.40	Call	Bond Future	99,265.3300	99.2653	98,840.3500	98.8403	(0.428)	0	0	0
2013/05/10	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R208	07/11/2013			Bond Future	5.7976	106.4431	5.8680	106.0119	1.214	0.0000	0.0000	0

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2013/05/10	R208	07/11/2013	6.79	Call	Bond Future	6,153.2100		6.1532	5,769.7100	5.7697	(6.233)	0	0	0
2013/05/10	R208	07/11/2013	6.79	Put	Bond Future	268.1300		0.2681	315.8500	0.3159	17.797	0	0	0
2013/05/10	R208	07/11/2013	6.80	Call	Bond Future	6,204.1700		6.2042	5,819.7300	5.8197	(6.196)	0	0	0
2013/05/10	R208	07/11/2013	6.80	Put	Bond Future	261.8600		0.2619	308.6400	0.3086	17.865	0	0	0
2013/05/10	R208	07/11/2013	6.81	Call	Bond Future	6,255.2100		6.2552	5,869.8500	5.8699	(6.161)	0	0	0
2013/05/10	R208	07/11/2013	6.81	Put	Bond Future	255.7200		0.2557	301.5800	0.3016	17.934	0	0	0
2013/05/10	R208	07/11/2013	7.50	Call	Bond Future	9,886.2200		9.8862	9,463.5000	9.4635	(4.276)	0	0	0
2013/05/10	R208	07/11/2013	7.50	Put	Bond Future	36.4000		0.0364	44.9000	0.0449	23.352	0	0	1,520
2013/05/10	R208	06/02/2014			Bond Future	5.8139		107.8774	5.8874	107.4407	1.264	0.0000	0.0000	0
2013/05/10	R208	06/02/2014	6.75	Call	Bond Future	6,015.4000		6.0154	5,657.3200	5.6573	(5.953)	0	0	0
2013/05/10	R208	06/02/2014	6.75	Put	Bond Future	611.9800		0.6120	690.6200	0.6906	12.850	0	0	0
2013/05/10	R208	06/02/2014	6.76	Call	Bond Future	6,061.5100		6.0615	5,702.4000	5.7024	(5.924)	0	0	0
2013/05/10	R208	06/02/2014	6.76	Put	Bond Future	602.2200		0.6022	679.8300	0.6798	12.887	0	0	0
2013/05/10	R208	06/02/2014	6.74	Call	Bond Future	5,969.3800		5.9694	5,612.3400	5.6123	(5.981)	0	0	0
2013/05/10	R208	06/02/2014	6.74	Put	Bond Future	621.8700		0.6219	701.5500	0.7016	12.813	0	0	0
2013/05/10	R208	08/05/2014			Bond Future	5.8295		105.9420	5.9063	105.4994	1.317	0.0000	0.0000	0
2013/05/10	R208	08/05/2014	6.30	Call	Bond Future	2,676.3500		2.6763	2,233.7600	2.2338	(16.537)	0	0	0
2013/05/10	R208	08/05/2014	6.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R208	08/05/2014	6.31	Call	Bond Future	2,732.3400		2.7323	2,289.7500	2.2897	(16.198)	0	0	0
2013/05/10	R208	08/05/2014	6.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R208	08/05/2014	6.29	Call	Bond Future	2,620.3400		2.6203	2,177.7500	2.1778	(16.891)	0	0	0
2013/05/10	R208	08/05/2014	6.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R209	01/08/2013			Bond Future	7.5361		88.3024	7.6430	87.2811	1.418	0.0000	0.0000	9,942
2013/05/10	R209	01/08/2013	79.36	Call	Bond Future	78,353.2900		78.3533	77,332.0100	77.3320	(1.303)	0	0	0
2013/05/10	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R209	07/11/2013			Bond Future	7.5901		86.4048	7.6999	85.3689	1.447	0.0000	0.0000	0
2013/05/10	R209	07/11/2013	8.79	Call	Bond Future	11,018.3000		11.0183	10,116.6200	10.1166	(8.183)	0	0	0
2013/05/10	R209	07/11/2013	8.79	Put	Bond Future	657.0600		0.6571	791.2700	0.7913	20.426	0	0	0
2013/05/10	R209	07/11/2013	8.80	Call	Bond Future	11,084.7200		11.0847	10,181.1300	10.1811	(8.152)	0	0	0
2013/05/10	R209	07/11/2013	8.80	Put	Bond Future	645.4000		0.6454	777.7000	0.7777	20.499	0	0	0
2013/05/10	R209	07/11/2013	8.81	Call	Bond Future	11,151.2100		11.1512	10,245.7200	10.2457	(8.120)	0	0	0
2013/05/10	R209	07/11/2013	8.81	Put	Bond Future	633.9300		0.6339	764.3300	0.7643	20.570	0	0	0
2013/05/10	R209	07/11/2013	9.50	Call	Bond Future	15,769.3100		15.7693	14,775.7300	14.7757	(6.301)	0	0	0
2013/05/10	R209	07/11/2013	9.50	Put	Bond Future	164.6700		0.1647	206.9800	0.2070	25.694	0	0	980
2013/05/10	R209	06/02/2014			Bond Future	7.6387		87.5691	7.7513	86.5196	1.474	0.0000	0.0000	0
2013/05/10	R209	06/02/2014	8.55	Call	Bond Future	9,805.5100		9.8055	9,005.6800	9.0057	(8.157)	0	0	0
2013/05/10	R209	06/02/2014	8.55	Put	Bond Future	1,841.2000		1.8412	2,090.9400	2.0909	13.564	0	0	0
2013/05/10	R209	06/02/2014	8.56	Call	Bond Future	9,865.8800		9.8659	9,063.8500	9.0638	(8.129)	0	0	0
2013/05/10	R209	06/02/2014	8.56	Put	Bond Future	1,820.5800		1.8206	2,068.1200	2.0681	13.597	0	0	0
2013/05/10	R209	06/02/2014	8.54	Call	Bond Future	9,745.2000		9.7452	8,947.5900	8.9476	(8.185)	0	0	0
2013/05/10	R209	06/02/2014	8.54	Put	Bond Future	1,862.0200		1.8620	2,113.9800	2.1140	13.532	0	0	0
2013/05/10	R209	08/05/2014			Bond Future	7.6878		85.6102	7.8033	84.5464	1.502	0.0000	0.0000	0
2013/05/10	R209	08/05/2014	7.85	Call	Bond Future	1,488.8500		1.4888	425.0300	0.4250	(71.452)	0	0	0
2013/05/10	R209	08/05/2014	7.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R209	08/05/2014	7.86	Call	Bond Future	1,579.3700		1.5794	515.5500	0.5155	(67.357)	0	0	0
2013/05/10	R209	08/05/2014	7.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R209	08/05/2014	7.84	Call	Bond Future	1,398.1900		1.3982	334.3700	0.3344	(76.086)	0	0	0

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2013/05/10	R209	08/05/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R210	01/08/2013			Bond Future	175.5141	175.5141	175.5529	175.5529	0.022	0.0000	0.0000	1,237
2013/05/10	R210	01/08/2013	172.99	Call	Bond Future	2,524.1100	2.5241	2,562.9200	2.5629	1.538	0	0	0
2013/05/10	R210	01/08/2013	172.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R210	01/08/2013	173.00	Call	Bond Future	2,514.1100	2.5141	2,552.9200	2.5529	1.544	0	0	0
2013/05/10	R210	01/08/2013	173.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R210	01/08/2013	173.01	Call	Bond Future	2,504.1100	2.5041	2,542.9200	2.5429	1.550	0	0	0
2013/05/10	R210	01/08/2013	173.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R211	01/08/2013			Bond Future	130.4267	130.4267	130.4493	130.4493	0.017	0.0000	0.0000	522
2013/05/10	R211	01/08/2013	129.99	Call	Bond Future	436.6600	0.4367	459.3300	0.4593	5.192	0	0	0
2013/05/10	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R211	01/08/2013	130.00	Call	Bond Future	426.6600	0.4267	449.3300	0.4493	5.313	0	0	0
2013/05/10	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R211	01/08/2013	130.01	Call	Bond Future	416.6600	0.4167	439.3300	0.4393	5.441	0	0	0
2013/05/10	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R212	01/08/2013			Bond Future	139.6850	139.6850	139.7135	139.7135	0.020	0.0000	0.0000	21,791
2013/05/10	R212	01/08/2013	137.99	Call	Bond Future	1,695.0500	1.6950	1,723.5000	1.7235	1.678	0	0	0
2013/05/10	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R212	01/08/2013	138.00	Call	Bond Future	1,685.0500	1.6850	1,713.5000	1.7135	1.688	0	0	0
2013/05/10	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R212	01/08/2013	138.01	Call	Bond Future	1,675.0500	1.6750	1,703.5000	1.7035	1.698	0	0	0
2013/05/10	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R213	01/08/2013			Bond Future	7.2448	100.6064	7.3518	99.5775	1.478	0.0000	0.0000	6,824
2013/05/10	R213	01/08/2013	91.25	Call	Bond Future	89,991.3600	89.9914	88,962.4900	88.9625	(1.143)	0	0	0
2013/05/10	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R213	07/11/2013			Bond Future	7.2985	98.4900	7.4088	97.4463	1.511	0.0000	0.0000	0
2013/05/10	R213	07/11/2013	8.59	Call	Bond Future	11,748.8800	11.7489	10,812.5600	10.8126	(7.969)	0	0	0
2013/05/10	R213	07/11/2013	8.59	Put	Bond Future	463.5700	0.4636	570.9000	0.5709	23.153	0	0	0
2013/05/10	R213	07/11/2013	8.60	Call	Bond Future	11,819.5500	11.8195	10,881.4900	10.8815	(7.937)	0	0	0
2013/05/10	R213	07/11/2013	8.60	Put	Bond Future	454.3800	0.4544	559.9700	0.5600	23.238	0	0	0
2013/05/10	R213	07/11/2013	8.61	Call	Bond Future	11,890.2600	11.8903	10,950.4800	10.9505	(7.904)	0	0	0
2013/05/10	R213	07/11/2013	8.61	Put	Bond Future	445.3500	0.4453	549.2200	0.5492	23.323	0	0	0
2013/05/10	R213	06/02/2014			Bond Future	7.3477	99.8171	7.4610	98.7597	1.542	0.0000	0.0000	0
2013/05/10	R213	06/02/2014	8.31	Call	Bond Future	10,045.5400	10.0455	9,221.3300	9.2213	(8.205)	0	0	0
2013/05/10	R213	06/02/2014	8.31	Put	Bond Future	1,563.9600	1.5640	1,797.1300	1.7971	14.909	0	0	0
2013/05/10	R213	06/02/2014	8.29	Call	Bond Future	9,918.5800	9.9186	9,098.8900	9.0989	(8.264)	0	0	0
2013/05/10	R213	06/02/2014	8.29	Put	Bond Future	1,602.2500	1.6022	1,839.9400	1.8399	14.835	0	0	0
2013/05/10	R213	06/02/2014	8.30	Call	Bond Future	9,982.0200	9.9820	9,160.0500	9.1600	(8.235)	0	0	0
2013/05/10	R213	06/02/2014	8.30	Put	Bond Future	1,583.0100	1.5830	1,818.4200	1.8184	14.871	0	0	0
2013/05/10	R213	08/05/2014			Bond Future	7.3947	97.6306	7.5111	96.5589	1.574	0.0000	0.0000	0
2013/05/10	R213	08/05/2014	7.66	Call	Bond Future	2,417.6900	2.4177	1,346.0400	1.3460	(44.325)	0	0	0
2013/05/10	R213	08/05/2014	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R213	08/05/2014	7.64	Call	Bond Future	2,238.4100	2.2384	1,166.7600	1.1668	(47.876)	0	0	0
2013/05/10	R213	08/05/2014	7.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2013/05/10	R213	08/05/2014	7.65	Call	Bond Future	2,328.1100	2.3281	1,256.4600	1.2565	(46.031)	0	0	0
2013/05/10	R213	08/05/2014	7.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R214	01/08/2013			Bond Future	7.6302	89.8690	7.7319	88.8365	1.333	0.0000	0.0000	840
2013/05/10	R214	01/08/2013	84.31	Call	Bond Future	79,421.1300	79.4211	78,388.5600	78.3886	(1.300)	0	0	0
2013/05/10	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/10	R214	07/11/2013			Bond Future	7.6841	87.8537	7.7886	86.8063	1.360	0.0000	0.0000	0
2013/05/10	R214	07/11/2013	7.79	Call	Bond Future	4,649.9500	4.6500	4,068.7000	4.0687	(12.500)	0	0	0
2013/05/10	R214	07/11/2013	7.79	Put	Bond Future	3,588.4800	3.5885	4,054.6100	4.0546	12.990	0	0	0
2013/05/10	R214	07/11/2013	7.80	Call	Bond Future	4,702.9300	4.7029	4,117.6600	4.1177	(12.445)	0	0	0
2013/05/10	R214	07/11/2013	7.80	Put	Bond Future	3,542.3100	3.5423	4,004.4200	4.0044	13.045	0	0	0
2013/05/10	R214	07/11/2013	7.81	Call	Bond Future	4,756.1900	4.7562	4,166.9100	4.1669	(12.390)	0	0	0
2013/05/10	R214	07/11/2013	7.81	Put	Bond Future	3,496.6200	3.4966	3,954.7200	3.9547	13.101	0	0	0
2013/05/10	R248	01/08/2013			Bond Future	7.7729	115.4406	7.8798	114.0503	1.375	0.0000	0.0000	603
2013/05/10	R248	01/08/2013	7.84	Call	Bond Future	876.0300	0.8760	0.0000	0.0000	(100.000)	0	0	0
2013/05/10	R248	01/08/2013	7.84	Put	Bond Future	0.0000	0.0000	514.2200	0.5142	100.000	0	0	0
2013/05/10	R248	01/08/2013	7.85	Call	Bond Future	1,005.5800	1.0056	0.0000	0.0000	(100.000)	0	0	0
2013/05/10	R248	01/08/2013	7.85	Put	Bond Future	0.0000	0.0000	384.6700	0.3847	100.000	0	0	0
2013/05/10	R248	01/08/2013	7.86	Call	Bond Future	1,134.8800	1.1349	0.0000	0.0000	(100.000)	0	0	0
2013/05/10	R248	01/08/2013	7.86	Put	Bond Future	0.0000	0.0000	255.3700	0.2554	100.000	0	0	0
2013/05/10	R248	07/11/2013			Bond Future	7.8301	112.6494	7.9400	111.2392	1.404	0.0000	0.0000	0
2013/05/10	R248	07/11/2013	7.84	Call	Bond Future	128.2900	0.1283	0.0000	0.0000	(100.000)	0	0	0
2013/05/10	R248	07/11/2013	7.84	Put	Bond Future	0.0000	0.0000	1,281.9100	1.2819	100.000	0	0	0
2013/05/10	R248	07/11/2013	7.85	Call	Bond Future	257.6200	0.2576	0.0000	0.0000	(100.000)	0	0	0
2013/05/10	R248	07/11/2013	7.85	Put	Bond Future	0.0000	0.0000	1,152.5800	1.1526	100.000	0	0	0
2013/05/10	R248	07/11/2013	7.86	Call	Bond Future	386.6900	0.3867	0.0000	0.0000	(100.000)	0	0	0
2013/05/10	R248	07/11/2013	7.86	Put	Bond Future	0.0000	0.0000	1,023.5100	1.0235	100.000	0	0	0
Total													229274