



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 13/05/2013 to 13/05/2013

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
2013/05/13	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	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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2013/05/13	2025	01/08/2013			Bond Future	119.4880	119.4880	119.5132	119.5132	0.021	0.0000	0.0000	0
2013/05/13	2025	01/08/2013	117.99	Call	Bond Future	1,498.0100	1.4980	1,523.2400	1.5232	1.684	0	0	0
2013/05/13	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	2025	01/08/2013	118.00	Call	Bond Future	1,488.0100	1.4880	1,513.2400	1.5132	1.696	0	0	0
2013/05/13	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	2025	01/08/2013	118.01	Call	Bond Future	1,478.0100	1.4780	1,503.2400	1.5032	1.707	0	0	0
2013/05/13	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	2038	01/08/2013			Bond Future	116.0195	116.0195	116.0469	116.0469	0.024	0.0000	0.0000	9
2013/05/13	2038	01/08/2013	114.99	Call	Bond Future	1,029.5300	1.0295	1,056.9500	1.0569	2.663	0	0	0
2013/05/13	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	2038	01/08/2013	115.00	Call	Bond Future	1,019.5300	1.0195	1,046.9500	1.0469	2.689	0	0	0
2013/05/13	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	2038	01/08/2013	115.01	Call	Bond Future	1,009.5300	1.0095	1,036.9500	1.0369	2.716	0	0	0
2013/05/13	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	2050	01/08/2013			Bond Future	123.3731	123.3731	123.0878	123.0878	(0.231)	0.0000	0.0000	122
2013/05/13	2050	01/08/2013	118.99	Call	Bond Future	4,383.0900	4.3831	4,097.8100	4.0978	(6.509)	0	0	0
2013/05/13	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	2050	01/08/2013	119.00	Call	Bond Future	4,373.0900	4.3731	4,087.8100	4.0878	(6.524)	0	0	0
2013/05/13	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	2050	01/08/2013	119.01	Call	Bond Future	4,363.0900	4.3631	4,077.8100	4.0778	(6.538)	0	0	0
2013/05/13	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	AL37	01/08/2013			Index Future	427.9200	427.9200	427.4200	427.4200	(0.117)	0.0000	0.0000	75
2013/05/13	AL37	07/11/2013			Index Future	433.9610	433.9610	433.4530	433.4530	(0.117)	0.0000	0.0000	0
2013/05/13	AL7T	01/08/2013			Index Future	523.5300	523.5300	522.6500	522.6500	(0.168)	0.0000	0.0000	1
2013/05/13	AL7T	07/11/2013			Index Future	530.9210	530.9210	530.0260	530.0260	(0.169)	0.0000	0.0000	0
2013/05/13	ALBI	01/08/2013			Index Future	464.3420	464.3420	463.4900	463.4900	(0.183)	0.0000	0.0000	725
2013/05/13	ALBI	07/11/2013			Index Future	470.8970	470.8970	470.0310	470.0310	(0.184)	0.0000	0.0000	85
2013/05/13	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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2013/05/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	CS26	02/04/2026			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
2013/05/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/13	EL28	01/08/2013			Bond Future	116.9632	116.9632	116.8445	116.8445	(0.102)	0.0000	0.0000	0
2013/05/13	EL28	01/08/2013	114.99	Call	Bond Future	1,973.2000	1.9732	1,854.4600	1.8545	(6.018)	0	0	0
2013/05/13	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	EL28	01/08/2013	115.00	Call	Bond Future	1,963.2000	1.9632	1,844.4600	1.8445	(6.048)	0	0	0
2013/05/13	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	EL28	01/08/2013	115.01	Call	Bond Future	1,953.2000	1.9532	1,834.4600	1.8345	(6.079)	0	0	0
2013/05/13	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	ES33	01/08/2013			Bond Future	8.2258	95.8430	8.2558	95.5664	0.365	0.0000	0.0000	292
2013/05/13	ES33	01/08/2013	9.00	Call	Bond Future	6,750.8200	6.7508	6,474.2300	6.4742	(4.097)	0	0	0
2013/05/13	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	ES33	01/08/2013	91.02	Call	Bond Future	84,791.6900	84.7917	84,515.1000	84.5151	(0.326)	0	0	0
2013/05/13	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	ES33	07/11/2013			Bond Future	8.3057	93.4147	8.3367	93.1339	0.373	0.0000	0.0000	0
2013/05/13	ES33	07/11/2013	8.49	Call	Bond Future	1,650.4400	1.6504	1,369.6500	1.3697	(17.013)	0	0	0
2013/05/13	ES33	07/11/2013	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	ES33	07/11/2013	8.50	Call	Bond Future	1,738.7200	1.7387	1,457.9300	1.4579	(16.149)	0	0	0
2013/05/13	ES33	07/11/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	ES33	07/11/2013	8.51	Call	Bond Future	1,826.8700	1.8269	1,546.0800	1.5461	(15.370)	0	0	0
2013/05/13	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	GOVI	01/08/2013			GOVI	463.3560	463.3560	462.5090	462.5090	(0.183)	0.0000	0.0000	349
2013/05/13	GOVI	01/08/2013	445.99	Call	GOVI	173,660.0000	17.3660	165,190.0000	16.5190	(4.877)	0	0	0
2013/05/13	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	GOVI	01/08/2013	446.00	Call	GOVI	173,560.0000	17.3560	165,090.0000	16.5090	(4.880)	0	0	0
2013/05/13	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	GOVI	01/08/2013	446.01	Call	GOVI	173,460.0000	17.3460	164,990.0000	16.4990	(4.883)	0	0	0
2013/05/13	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	GOVI	07/11/2013			GOVI	469.8970	469.8970	469.0360	469.0360	(0.183)	0.0000	0.0000	0
2013/05/13	GOVI	07/11/2013	445.99	Call	GOVI	239,070.0000	23.9070	230,460.0000	23.0460	(3.601)	0	0	0
2013/05/13	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	GOVI	07/11/2013	446.00	Call	GOVI	238,970.0000	23.8970	230,360.0000	23.0360	(3.603)	0	0	0
2013/05/13	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	GOVI	07/11/2013	446.01	Call	GOVI	238,870.0000	23.8870	230,260.0000	23.0260	(3.604)	0	0	0
2013/05/13	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/13	IGOV	01/08/2013			Index Future	211.7780	211.7780	211.8850	211.8850	0.051	0.0000	0.0000	965
2013/05/13	IGOV	07/11/2013			Index Future	214.7950	214.7950	214.9030	214.9030	0.050	0.0000	0.0000	7
2013/05/13	ILBI	01/08/2013			Index Future	573.6230	573.6230	574.0830	574.0830	0.080	0.0000	0.0000	186
2013/05/13	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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2013/05/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/13	JBAF	15/05/2013			Jibar Tradeable Future	5.1000	94.9000	5.1200	94.8800	0.392	0.0000	0.0000	0
2013/05/13	JBAF	19/06/2013			Jibar Tradeable Future	4.9900	95.0100	4.9900	95.0100	0.000	0.0000	0.0000	1,500
2013/05/13	JBAF	17/07/2013			Jibar Tradeable Future	4.9600	95.0400	4.9700	95.0300	0.202	0.0000	0.0000	0
2013/05/13	JBAF	21/08/2013			Jibar Tradeable Future	4.8900	95.1100	4.8900	95.1100	0.000	0.0000	0.0000	0
2013/05/13	JBAF	18/09/2013			Jibar Tradeable Future	4.8600	95.1400	4.8700	95.1300	0.206	0.0000	0.0000	2,200
2013/05/13	JBAF	16/10/2013			Jibar Tradeable Future	4.8100	95.1900	4.8100	95.1900	0.000	0.0000	0.0000	0
2013/05/13	JBAF	18/12/2013			Jibar Tradeable Future	4.7900	95.2100	4.8000	95.2000	0.209	0.0000	0.0000	1,500
2013/05/13	JBAF	19/03/2014			Jibar Tradeable Future	4.8100	95.1900	4.8000	95.2000	(0.208)	0.0000	0.0000	0
2013/05/13	JBAF	18/06/2014			Jibar Tradeable Future	4.8600	95.1400	4.8600	95.1400	0.000	0.0000	0.0000	1,000
2013/05/13	JBAF	17/09/2014			Jibar Tradeable Future	4.9500	95.0500	4.9500	95.0500	0.000	0.0000	0.0000	0
2013/05/13	JBAF	17/12/2014			Jibar Tradeable Future	5.0600	94.9400	5.0700	94.9300	0.198	0.0000	0.0000	1,000
2013/05/13	JBAF	18/03/2015			Jibar Tradeable Future	5.1900	94.8100	5.2100	94.7900	0.385	0.0000	0.0000	0
2013/05/13	R023	01/08/2013			Bond Future	6.1175	115.0342	6.1431	114.8380	0.418	0.0000	0.0000	9,365
2013/05/13	R023	01/08/2013	7.29	Call	Bond Future	8,564.3800	8.5644	8,368.2200	8.3682	(2.290)	0	0	0
2013/05/13	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R023	01/08/2013	7.30	Call	Bond Future	8,633.7500	8.6338	8,437.5900	8.4376	(2.272)	0	0	0
2013/05/13	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R023	01/08/2013	7.31	Call	Bond Future	8,703.0600	8.7031	8,506.9000	8.5069	(2.254)	0	0	0
2013/05/13	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R023	07/11/2013			Bond Future	6.1513	112.7423	6.1780	112.5431	0.433	0.0000	0.0000	0
2013/05/13	R023	07/11/2013	6.49	Call	Bond Future	2,500.1400	2.5001	2,300.9300	2.3009	(7.968)	0	0	0
2013/05/13	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R023	07/11/2013	6.50	Call	Bond Future	2,572.8700	2.5729	2,373.6600	2.3737	(7.743)	0	0	0
2013/05/13	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R023	07/11/2013	6.51	Call	Bond Future	2,645.5500	2.6456	2,446.3400	2.4463	(7.530)	0	0	0
2013/05/13	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R157	01/08/2013			Bond Future	4.9580	122.1735	4.9866	122.1106	0.578	0.0000	0.0000	7,989
2013/05/13	R157	01/08/2013	116.11	Call	Bond Future	92,717.8700	92.7179	92,655.0100	92.6550	(0.068)	0	0	0
2013/05/13	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R157	07/11/2013			Bond Future	4.9047	117.0918	4.9382	117.0277	0.684	0.0000	0.0000	0
2013/05/13	R157	07/11/2013	5.59	Call	Bond Future	1,347.9700	1.3480	1,288.9900	1.2890	(4.375)	0	0	0
2013/05/13	R157	07/11/2013	5.59	Put	Bond Future	48.0100	0.0480	53.1400	0.0531	10.685	0	0	0
2013/05/13	R157	07/11/2013	5.60	Call	Bond Future	1,365.0700	1.3651	1,305.9200	1.3059	(4.333)	0	0	0
2013/05/13	R157	07/11/2013	5.60	Put	Bond Future	46.2900	0.0463	51.2500	0.0513	10.715	0	0	0
2013/05/13	R157	07/11/2013	5.61	Call	Bond Future	1,382.2200	1.3822	1,322.9000	1.3229	(4.292)	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
2013/05/13	R157	07/11/2013	5.61	Put	Bond Future	44.6200		0.0446	49.4100	0.0494	10.735	0	0	0
2013/05/13	R157	06/02/2014			Bond Future	4.8175		118.6702	4.8573	118.6048	0.825	0.0000	0.0000	0
2013/05/13	R157	06/02/2014	5.66	Call	Bond Future	1,444.8400		1.4448	1,386.1700	1.3862	(4.061)	0	0	0
2013/05/13	R157	06/02/2014	5.66	Put	Bond Future	68.9900		0.0690	75.7700	0.0758	9.828	0	0	0
2013/05/13	R157	06/02/2014	5.64	Call	Bond Future	1,416.0400		1.4160	1,357.6800	1.3577	(4.121)	0	0	0
2013/05/13	R157	06/02/2014	5.64	Put	Bond Future	72.5800		0.0726	79.6700	0.0797	9.769	0	0	0
2013/05/13	R157	06/02/2014	5.65	Call	Bond Future	1,430.4200		1.4304	1,371.9000	1.3719	(4.091)	0	0	0
2013/05/13	R157	06/02/2014	5.65	Put	Bond Future	70.7600		0.0708	77.6900	0.0777	9.794	0	0	0
2013/05/13	R157	08/05/2014			Bond Future	4.6831		113.4684	4.7299	113.4034	0.999	0.0000	0.0000	0
2013/05/13	R157	08/05/2014	5.21	Call	Bond Future	728.3200		0.7283	663.4000	0.6634	(8.914)	0	0	0
2013/05/13	R157	08/05/2014	5.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R157	08/05/2014	5.19	Call	Bond Future	700.8000		0.7008	635.8800	0.6359	(9.264)	0	0	0
2013/05/13	R157	08/05/2014	5.19	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R157	08/05/2014	5.20	Call	Bond Future	714.5600		0.7146	649.6400	0.6496	(9.085)	0	0	0
2013/05/13	R157	08/05/2014	5.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R186	01/08/2013			Bond Future	6.7011		134.5161	6.7315	134.1923	0.454	0.0000	0.0000	53,418
2013/05/13	R186	01/08/2013	128.26	Call	Bond Future	125,243.6700		125.2437	124,919.8400	124.9198	(0.259)	0	0	0
2013/05/13	R186	01/08/2013	128.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R186	01/08/2013	6.80	Call	Bond Future	2,862.0300		2.8620	2,636.0100	2.6360	(7.897)	0	0	0
2013/05/13	R186	01/08/2013	6.80	Put	Bond Future	1,813.0600		1.8131	1,910.8700	1.9109	5.395	0	0	100
2013/05/13	R186	01/08/2013	7.00	Call	Bond Future	4,203.0600		4.2031	3,937.8000	3.9378	(6.311)	0	0	0
2013/05/13	R186	01/08/2013	7.00	Put	Bond Future	1,067.5700		1.0676	1,126.1400	1.1261	5.486	0	0	1,650
2013/05/13	R186	01/08/2013	7.25	Call	Bond Future	6,179.7200		6.1797	5,882.0300	5.8820	(4.817)	0	0	4,315
2013/05/13	R186	01/08/2013	7.25	Put	Bond Future	499.5800		0.4996	525.7200	0.5257	5.232	0	0	0
2013/05/13	R186	01/08/2013	6.75	Call	Bond Future	2,567.9300		2.5679	2,353.3800	2.3534	(8.355)	0	0	1,000
2013/05/13	R186	01/08/2013	6.75	Put	Bond Future	2,047.8000		2.0478	2,157.0800	2.1571	5.336	0	0	0
2013/05/13	R186	07/11/2013			Bond Future	6.7485		136.4150	6.7800	136.0861	0.467	0.0000	0.0000	540
2013/05/13	R186	07/11/2013	6.50	Call	Bond Future	2,608.9400		2.6089	2,448.4500	2.4484	(6.152)	0	0	5,290
2013/05/13	R186	07/11/2013	6.50	Put	Bond Future	5,239.4700		5.2395	5,407.8400	5.4078	3.213	0	0	0
2013/05/13	R186	07/11/2013	8.14	Call	Bond Future	13,810.1300		13.8101	13,493.5300	13.4935	(2.293)	0	0	0
2013/05/13	R186	07/11/2013	8.14	Put	Bond Future	312.3400		0.3123	324.6000	0.3246	3.925	0	0	0
2013/05/13	R186	07/11/2013	8.15	Call	Bond Future	13,892.9300		13.8929	13,576.0500	13.5761	(2.281)	0	0	0
2013/05/13	R186	07/11/2013	8.15	Put	Bond Future	305.2200		0.3052	317.2000	0.3172	3.925	0	0	0
2013/05/13	R186	07/11/2013	8.16	Call	Bond Future	13,975.7800		13.9758	13,658.6100	13.6586	(2.269)	0	0	0
2013/05/13	R186	07/11/2013	8.16	Put	Bond Future	298.2500		0.2982	309.9400	0.3099	3.920	0	0	0
2013/05/13	R186	07/11/2013	8.75	Call	Bond Future	18,879.5400		18.8795	18,553.0800	18.5531	(1.729)	0	0	0
2013/05/13	R186	07/11/2013	8.75	Put	Bond Future	67.1500		0.0671	69.5500	0.0696	3.574	0	0	1,030
2013/05/13	R186	06/02/2014			Bond Future	6.7902		132.9632	6.8229	132.6295	0.481	0.0000	0.0000	0
2013/05/13	R186	06/02/2014	7.76	Call	Bond Future	10,947.6300		10.9476	10,663.2500	10.6633	(2.598)	0	0	0
2013/05/13	R186	06/02/2014	7.76	Put	Bond Future	1,506.0700		1.5061	1,555.4200	1.5554	3.277	0	0	0
2013/05/13	R186	06/02/2014	7.74	Call	Bond Future	10,803.9100		10.8039	10,520.7800	10.5208	(2.621)	0	0	0
2013/05/13	R186	06/02/2014	7.74	Put	Bond Future	1,547.4600		1.5475	1,598.0600	1.5981	3.270	0	0	0
2013/05/13	R186	06/02/2014	7.75	Call	Bond Future	10,876.6800		10.8767	10,592.9300	10.5929	(2.609)	0	0	0
2013/05/13	R186	06/02/2014	7.75	Put	Bond Future	1,527.6300		1.5276	1,577.6100	1.5776	3.272	0	0	0
2013/05/13	R186	08/05/2014			Bond Future	6.8337		134.7642	6.8672	134.4275	0.491	0.0000	0.0000	0
2013/05/13	R186	08/05/2014	7.11	Call	Bond Future	2,736.1100		2.7361	2,399.3800	2.3994	(12.307)	0	0	0
2013/05/13	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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2013/05/13	R186	08/05/2014	7.09	Call	Bond Future	2,540.7400	2.5407	2,204.0100	2.2040	(13.253)	0	0	0
2013/05/13	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R186	08/05/2014	7.10	Call	Bond Future	2,638.4800	2.6385	2,301.7500	2.3018	(12.762)	0	0	0
2013/05/13	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R197	01/08/2013			Bond Future	298.6405	298.6405	298.7020	298.7020	0.021	0.0000	0.0000	2,633
2013/05/13	R197	01/08/2013	294.99	Call	Bond Future	3,650.4600	3.6505	3,712.0200	3.7120	1.686	0	0	0
2013/05/13	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R197	01/08/2013	295.00	Call	Bond Future	3,640.4600	3.6405	3,702.0200	3.7020	1.691	0	0	0
2013/05/13	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R197	01/08/2013	295.01	Call	Bond Future	3,630.4600	3.6305	3,692.0200	3.6920	1.696	0	0	0
2013/05/13	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R201	01/08/2013			Bond Future	4.8691	106.1891	4.8876	106.1639	0.381	0.0000	0.0000	0
2013/05/13	R201	01/08/2013	107.45	Call	Bond Future	68,943.4500	68.9435	68,918.1700	68.9182	(0.037)	0	0	0
2013/05/13	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R201	07/11/2013			Bond Future	4.7579	107.6881	4.7814	107.6622	0.496	0.0000	0.0000	0
2013/05/13	R201	07/11/2013	4.79	Call	Bond Future	215.7000	0.2157	200.5900	0.2006	(7.005)	0	0	0
2013/05/13	R201	07/11/2013	4.79	Put	Bond Future	180.3500	0.1804	191.1900	0.1912	6.011	0	0	0
2013/05/13	R201	07/11/2013	4.80	Call	Bond Future	221.8500	0.2218	206.5100	0.2065	(6.915)	0	0	0
2013/05/13	R201	07/11/2013	4.80	Put	Bond Future	175.5000	0.1755	186.1100	0.1861	6.046	0	0	0
2013/05/13	R201	07/11/2013	4.81	Call	Bond Future	228.1000	0.2281	212.5300	0.2125	(6.826)	0	0	0
2013/05/13	R201	07/11/2013	4.81	Put	Bond Future	170.7500	0.1707	181.1300	0.1811	6.079	0	0	0
2013/05/13	R201	06/02/2014			Bond Future	4.5510	104.7310	4.5822	104.7043	0.686	0.0000	0.0000	0
2013/05/13	R201	06/02/2014	5.26	Call	Bond Future	644.5200	0.6445	620.9400	0.6209	(3.659)	0	0	0
2013/05/13	R201	06/02/2014	5.26	Put	Bond Future	39.9600	0.0400	43.1200	0.0431	7.908	0	0	0
2013/05/13	R201	06/02/2014	5.24	Call	Bond Future	629.7800	0.6298	606.3500	0.6063	(3.720)	0	0	0
2013/05/13	R201	06/02/2014	5.24	Put	Bond Future	42.2000	0.0422	45.5100	0.0455	7.844	0	0	0
2013/05/13	R201	06/02/2014	5.25	Call	Bond Future	637.0400	0.6370	613.5200	0.6135	(3.692)	0	0	0
2013/05/13	R201	06/02/2014	5.25	Put	Bond Future	40.9700	0.0410	44.1900	0.0442	7.859	0	0	0
2013/05/13	R201	08/05/2014			Bond Future	4.1671	106.1496	4.2094	106.1238	1.017	0.0000	0.0000	0
2013/05/13	R201	08/05/2014	4.76	Call	Bond Future	360.5200	0.3605	334.6800	0.3347	(7.167)	0	0	0
2013/05/13	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R201	08/05/2014	4.74	Call	Bond Future	348.4000	0.3484	322.5600	0.3226	(7.417)	0	0	0
2013/05/13	R201	08/05/2014	4.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R201	08/05/2014	4.75	Call	Bond Future	354.4600	0.3545	328.6200	0.3286	(7.290)	0	0	0
2013/05/13	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R202	01/08/2013			Bond Future	226.3397	226.3397	226.3917	226.3917	0.023	0.0000	0.0000	44,020
2013/05/13	R202	01/08/2013	222.99	Call	Bond Future	3,349.6700	3.3497	3,401.7200	3.4017	1.554	0	0	0
2013/05/13	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R202	01/08/2013	223.00	Call	Bond Future	3,339.6700	3.3397	3,391.7200	3.3917	1.559	0	0	0
2013/05/13	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R202	01/08/2013	223.01	Call	Bond Future	3,329.6700	3.3297	3,381.7200	3.3817	1.563	0	0	0
2013/05/13	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R203	01/08/2013			Bond Future	5.4149	113.5384	5.4415	113.4356	0.491	0.0000	0.0000	9,032
2013/05/13	R203	01/08/2013	109.11	Call	Bond Future	100,325.2200	100.3252	100,222.4100	100.2224	(0.102)	0	0	0

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2013/05/13	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R203	07/11/2013			Bond Future	5.4257	110.9817	5.4546	110.8772	0.532	0.0000	0.0000	0
2013/05/13	R203	07/11/2013	5.71	Call	Bond Future	1,583.7400	1.5837	1,507.3700	1.5074	(4.822)	0	0	15
2013/05/13	R203	07/11/2013	5.71	Put	Bond Future	559.1900	0.5592	587.4200	0.5874	5.048	0	0	0
2013/05/13	R203	07/11/2013	5.99	Call	Bond Future	2,318.0400	2.3180	2,229.4500	2.2294	(3.822)	0	0	0
2013/05/13	R203	07/11/2013	5.99	Put	Bond Future	295.7200	0.2957	311.7300	0.3117	5.414	0	0	0
2013/05/13	R203	07/11/2013	6.00	Call	Bond Future	2,346.4500	2.3465	2,257.5100	2.2575	(3.790)	0	0	0
2013/05/13	R203	07/11/2013	6.00	Put	Bond Future	288.7000	0.2887	304.3600	0.3044	5.424	0	0	0
2013/05/13	R203	07/11/2013	6.01	Call	Bond Future	2,374.9900	2.3750	2,285.7000	2.2857	(3.760)	0	0	0
2013/05/13	R203	07/11/2013	6.01	Put	Bond Future	281.8300	0.2818	297.1400	0.2971	5.432	0	0	0
2013/05/13	R203	07/11/2013	571.00	Call	Bond Future	108,752.2300	108.7522	108,647.6300	108.6476	(0.096)	0	0	0
2013/05/13	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R203	06/02/2014			Bond Future	5.4280	112.4776	5.4594	112.3712	0.577	0.0000	0.0000	0
2013/05/13	R203	06/02/2014	6.16	Call	Bond Future	2,830.9600	2.8310	2,742.3000	2.7423	(3.132)	0	0	0
2013/05/13	R203	06/02/2014	6.16	Put	Bond Future	377.7600	0.3778	395.5400	0.3955	4.707	0	0	0
2013/05/13	R203	06/02/2014	5.95	Call	Bond Future	2,299.1100	2.2991	2,217.1400	2.2171	(3.565)	0	0	16
2013/05/13	R203	06/02/2014	5.95	Put	Bond Future	542.7400	0.5427	567.2100	0.5672	4.509	0	0	0
2013/05/13	R203	06/02/2014	6.14	Call	Bond Future	2,778.3400	2.7783	2,690.2500	2.6902	(3.171)	0	0	0
2013/05/13	R203	06/02/2014	6.14	Put	Bond Future	391.2700	0.3913	409.6200	0.4096	4.690	0	0	0
2013/05/13	R203	06/02/2014	6.15	Call	Bond Future	2,804.6000	2.8046	2,716.2300	2.7162	(3.151)	0	0	0
2013/05/13	R203	06/02/2014	6.15	Put	Bond Future	384.4600	0.3845	402.5300	0.4025	4.700	0	0	0
2013/05/13	R203	08/05/2014			Bond Future	5.4235	109.8399	5.4570	109.7333	0.619	0.0000	0.0000	0
2013/05/13	R203	08/05/2014	5.76	Call	Bond Future	1,062.1400	1.0621	955.5500	0.9556	(10.035)	0	0	0
2013/05/13	R203	08/05/2014	5.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R203	08/05/2014	5.74	Call	Bond Future	999.3800	0.9994	892.7900	0.8928	(10.666)	0	0	0
2013/05/13	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R203	08/05/2014	5.75	Call	Bond Future	1,030.7600	1.0308	924.1700	0.9242	(10.341)	0	0	0
2013/05/13	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R204	01/08/2013			Bond Future	5.5938	112.0320	5.6200	111.9043	0.467	0.0000	0.0000	13,573
2013/05/13	R204	01/08/2013	110.75	Call	Bond Future	103,148.5500	103.1485	103,020.8100	103.0208	(0.124)	0	0	0
2013/05/13	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R204	07/11/2013			Bond Future	5.6122	113.6135	5.6401	113.4836	0.497	0.0000	0.0000	0
2013/05/13	R204	07/11/2013	6.29	Call	Bond Future	3,455.6200	3.4556	3,341.9800	3.3420	(3.289)	0	0	0
2013/05/13	R204	07/11/2013	6.29	Put	Bond Future	350.1000	0.3501	366.3100	0.3663	4.630	0	0	0
2013/05/13	R204	07/11/2013	6.30	Call	Bond Future	3,492.6200	3.4926	3,378.6200	3.3786	(3.264)	0	0	0
2013/05/13	R204	07/11/2013	6.30	Put	Bond Future	342.0800	0.3421	357.9300	0.3579	4.633	0	0	0
2013/05/13	R204	07/11/2013	6.31	Call	Bond Future	3,529.7500	3.5298	3,415.4000	3.4154	(3.240)	0	0	0
2013/05/13	R204	07/11/2013	6.31	Put	Bond Future	334.2100	0.3342	349.7100	0.3497	4.638	0	0	0
2013/05/13	R204	07/11/2013	7.00	Call	Bond Future	6,296.6100	6.2966	6,169.1100	6.1691	(2.025)	0	0	0
2013/05/13	R204	07/11/2013	7.00	Put	Bond Future	51.3600	0.0514	53.7100	0.0537	4.576	0	0	1,270
2013/05/13	R204	06/02/2014			Bond Future	5.6228	111.1141	5.6525	110.9820	0.528	0.0000	0.0000	0
2013/05/13	R204	06/02/2014	6.40	Call	Bond Future	3,906.6200	3.9066	3,795.4500	3.7955	(2.846)	0	0	0
2013/05/13	R204	06/02/2014	6.40	Put	Bond Future	512.6700	0.5127	533.6000	0.5336	4.083	0	0	0
2013/05/13	R204	06/02/2014	6.41	Call	Bond Future	3,940.9900	3.9410	3,829.5000	3.8295	(2.829)	0	0	0
2013/05/13	R204	06/02/2014	6.41	Put	Bond Future	504.2100	0.5042	524.8200	0.5248	4.088	0	0	0
2013/05/13	R204	06/02/2014	6.39	Call	Bond Future	3,872.3500	3.8724	3,761.5000	3.7615	(2.863)	0	0	0
2013/05/13	R204	06/02/2014	6.39	Put	Bond Future	521.2500	0.5213	542.5000	0.5425	4.077	0	0	0

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2013/05/13	R204	08/05/2014			Bond Future	5.6337	112.6191	5.6650	112.4866	0.556	0.0000	0.0000	0
2013/05/13	R204	08/05/2014	6.05	Call	Bond Future	1,746.7900	1.7468	1,614.2300	1.6142	(7.589)	0	0	0
2013/05/13	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R204	08/05/2014	6.06	Call	Bond Future	1,788.3300	1.7883	1,655.7700	1.6558	(7.413)	0	0	0
2013/05/13	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R204	08/05/2014	6.04	Call	Bond Future	1,705.2400	1.7052	1,572.6800	1.5727	(7.774)	0	0	0
2013/05/13	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R206	01/08/2013			Bond Future	4.8763	101.5521	4.9010	101.5413	0.506	0.0000	0.0000	0
2013/05/13	R206	01/08/2013	103.94	Call	Bond Future	30,554.0300	30.5540	30,543.1400	30.5431	(0.036)	0	0	0
2013/05/13	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R206	07/11/2013			Bond Future	4.2325	102.9857	4.2957	102.9744	1.492	0.0000	0.0000	0
2013/05/13	R206	07/11/2013	4.29	Call	Bond Future	34.9400	0.0349	28.7500	0.0288	(17.716)	0	0	0
2013/05/13	R206	07/11/2013	4.29	Put	Bond Future	24.6500	0.0246	29.7800	0.0298	20.811	0	0	0
2013/05/13	R206	07/11/2013	4.30	Call	Bond Future	35.9500	0.0360	29.6500	0.0296	(17.524)	0	0	0
2013/05/13	R206	07/11/2013	4.30	Put	Bond Future	23.8600	0.0239	28.8800	0.0289	21.039	0	0	0
2013/05/13	R206	07/11/2013	4.31	Call	Bond Future	36.9700	0.0370	30.5600	0.0306	(17.338)	0	0	0
2013/05/13	R206	07/11/2013	4.31	Put	Bond Future	23.0900	0.0231	28.0000	0.0280	21.265	0	0	0
2013/05/13	R207	01/08/2013			Bond Future	5.7802	108.2392	5.8113	108.0663	0.538	0.0000	0.0000	7,264
2013/05/13	R207	01/08/2013	106.18	Call	Bond Future	100,667.9800	100.6680	100,495.1100	100.4951	(0.172)	0	0	0
2013/05/13	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R207	07/11/2013			Bond Future	5.8039	109.7671	5.8367	109.5915	0.565	0.0000	0.0000	0
2013/05/13	R207	07/11/2013	6.69	Call	Bond Future	4,898.9700	4.8990	4,739.0400	4.7390	(3.265)	0	0	0
2013/05/13	R207	07/11/2013	6.69	Put	Bond Future	277.2400	0.2772	292.8900	0.2929	5.645	0	0	0
2013/05/13	R207	07/11/2013	6.70	Call	Bond Future	4,943.1600	4.9432	4,782.8800	4.7829	(3.242)	0	0	0
2013/05/13	R207	07/11/2013	6.70	Put	Bond Future	270.6700	0.2707	285.9700	0.2860	5.653	0	0	0
2013/05/13	R207	07/11/2013	6.71	Call	Bond Future	4,987.4600	4.9875	4,826.8300	4.8268	(3.221)	0	0	0
2013/05/13	R207	07/11/2013	6.71	Put	Bond Future	264.2500	0.2643	279.2000	0.2792	5.658	0	0	0
2013/05/13	R207	06/02/2014			Bond Future	5.8215	107.6070	5.8561	107.4286	0.594	0.0000	0.0000	0
2013/05/13	R207	06/02/2014	6.66	Call	Bond Future	4,804.1800	4.8042	4,653.5400	4.6535	(3.136)	0	0	0
2013/05/13	R207	06/02/2014	6.66	Put	Bond Future	580.5100	0.5805	608.2900	0.6083	4.785	0	0	0
2013/05/13	R207	06/02/2014	6.64	Call	Bond Future	4,725.2100	4.7252	4,575.4100	4.5754	(3.170)	0	0	0
2013/05/13	R207	06/02/2014	6.64	Put	Bond Future	599.9000	0.5999	628.5200	0.6285	4.771	0	0	0
2013/05/13	R207	06/02/2014	6.65	Call	Bond Future	4,764.6500	4.7646	4,614.4200	4.6144	(3.153)	0	0	0
2013/05/13	R207	06/02/2014	6.65	Put	Bond Future	590.1400	0.5901	618.3300	0.6183	4.777	0	0	0
2013/05/13	R207	08/05/2014			Bond Future	5.8429	109.0646	5.8791	108.8850	0.620	0.0000	0.0000	0
2013/05/13	R207	08/05/2014	6.21	Call	Bond Future	1,803.7300	1.8037	1,624.2100	1.6242	(9.953)	0	0	0
2013/05/13	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R207	08/05/2014	6.19	Call	Bond Future	1,706.4300	1.7064	1,526.9100	1.5269	(10.520)	0	0	0
2013/05/13	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R207	08/05/2014	6.20	Call	Bond Future	1,755.0900	1.7551	1,575.5700	1.5756	(10.229)	0	0	0
2013/05/13	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R208	01/08/2013			Bond Future	5.8425	107.8848	5.8735	107.6900	0.530	0.0000	0.0000	9,193
2013/05/13	R208	01/08/2013	101.40	Call	Bond Future	98,840.3500	98.8403	98,645.5000	98.6455	(0.197)	0	0	0
2013/05/13	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R208	07/11/2013			Bond Future	5.8680	106.0119	5.9004	105.8140	0.552	0.0000	0.0000	0

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2013/05/13	R208	07/11/2013	6.79	Call	Bond Future	5,769.7100		5.7697	5,588.5800	5.5886	(3.139)	0	0	0
2013/05/13	R208	07/11/2013	6.79	Put	Bond Future	315.8500		0.3159	332.5900	0.3326	5.300	0	0	0
2013/05/13	R208	07/11/2013	6.80	Call	Bond Future	5,819.7300		5.8197	5,638.2400	5.6382	(3.119)	0	0	0
2013/05/13	R208	07/11/2013	6.80	Put	Bond Future	308.6400		0.3086	325.0200	0.3250	5.307	0	0	0
2013/05/13	R208	07/11/2013	6.81	Call	Bond Future	5,869.8500		5.8699	5,687.9900	5.6880	(3.098)	0	0	0
2013/05/13	R208	07/11/2013	6.81	Put	Bond Future	301.5800		0.3016	317.5900	0.3176	5.309	0	0	0
2013/05/13	R208	07/11/2013	7.50	Call	Bond Future	9,463.5000		9.4635	9,268.0400	9.2680	(2.065)	0	0	0
2013/05/13	R208	07/11/2013	7.50	Put	Bond Future	44.9000		0.0449	47.3100	0.0473	5.367	0	0	1,520
2013/05/13	R208	06/02/2014			Bond Future	5.8874		107.4407	5.9213	107.2397	0.576	0.0000	0.0000	0
2013/05/13	R208	06/02/2014	6.75	Call	Bond Future	5,657.3200		5.6573	5,487.1000	5.4871	(3.009)	0	0	0
2013/05/13	R208	06/02/2014	6.75	Put	Bond Future	690.6200		0.6906	721.3600	0.7214	4.451	0	0	0
2013/05/13	R208	06/02/2014	6.76	Call	Bond Future	5,702.4000		5.7024	5,531.7400	5.5317	(2.993)	0	0	0
2013/05/13	R208	06/02/2014	6.76	Put	Bond Future	679.8300		0.6798	710.1300	0.7101	4.457	0	0	0
2013/05/13	R208	06/02/2014	6.74	Call	Bond Future	5,612.3400		5.6123	5,442.5700	5.4426	(3.025)	0	0	0
2013/05/13	R208	06/02/2014	6.74	Put	Bond Future	701.5500		0.7016	732.7400	0.7327	4.446	0	0	0
2013/05/13	R208	08/05/2014			Bond Future	5.9063		105.4994	5.9416	105.2969	0.597	0.0000	0.0000	0
2013/05/13	R208	08/05/2014	6.30	Call	Bond Future	2,233.7600		2.2338	2,031.2900	2.0313	(9.064)	0	0	0
2013/05/13	R208	08/05/2014	6.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R208	08/05/2014	6.31	Call	Bond Future	2,289.7500		2.2897	2,087.2800	2.0873	(8.842)	0	0	0
2013/05/13	R208	08/05/2014	6.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R208	08/05/2014	6.29	Call	Bond Future	2,177.7500		2.1778	1,975.2800	1.9753	(9.297)	0	0	0
2013/05/13	R208	08/05/2014	6.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R209	01/08/2013			Bond Future	7.6430		87.2811	7.6731	86.9964	0.394	0.0000	0.0000	9,942
2013/05/13	R209	01/08/2013	79.36	Call	Bond Future	77,332.0100		77.3320	77,047.2600	77.0473	(0.368)	0	0	0
2013/05/13	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R209	07/11/2013			Bond Future	7.6999		85.3689	7.7309	85.0798	0.403	0.0000	0.0000	0
2013/05/13	R209	07/11/2013	8.79	Call	Bond Future	10,116.6200		10.1166	9,851.4000	9.8514	(2.622)	0	0	0
2013/05/13	R209	07/11/2013	8.79	Put	Bond Future	791.2700		0.7913	815.1800	0.8152	3.022	0	0	0
2013/05/13	R209	07/11/2013	8.80	Call	Bond Future	10,181.1300		10.1811	9,915.5000	9.9155	(2.609)	0	0	0
2013/05/13	R209	07/11/2013	8.80	Put	Bond Future	777.7000		0.7777	801.2000	0.8012	3.022	0	0	0
2013/05/13	R209	07/11/2013	8.81	Call	Bond Future	10,245.7200		10.2457	9,979.6800	9.9797	(2.597)	0	0	0
2013/05/13	R209	07/11/2013	8.81	Put	Bond Future	764.3300		0.7643	787.4200	0.7874	3.021	0	0	0
2013/05/13	R209	07/11/2013	9.50	Call	Bond Future	14,775.7300		14.7757	14,492.3500	14.4923	(1.918)	0	0	0
2013/05/13	R209	07/11/2013	9.50	Put	Bond Future	206.9800		0.2070	212.7300	0.2127	2.778	0	0	980
2013/05/13	R209	06/02/2014			Bond Future	7.7513		86.5196	7.7831	86.2262	0.411	0.0000	0.0000	0
2013/05/13	R209	06/02/2014	8.55	Call	Bond Future	9,005.6800		9.0057	8,766.5800	8.7666	(2.655)	0	0	0
2013/05/13	R209	06/02/2014	8.55	Put	Bond Future	2,090.9400		2.0909	2,145.2000	2.1452	2.595	0	0	0
2013/05/13	R209	06/02/2014	8.56	Call	Bond Future	9,063.8500		9.0638	8,824.1900	8.8242	(2.644)	0	0	0
2013/05/13	R209	06/02/2014	8.56	Put	Bond Future	2,068.1200		2.0681	2,121.8200	2.1218	2.597	0	0	0
2013/05/13	R209	06/02/2014	8.54	Call	Bond Future	8,947.5900		8.9476	8,709.0600	8.7091	(2.666)	0	0	0
2013/05/13	R209	06/02/2014	8.54	Put	Bond Future	2,113.9800		2.1140	2,168.8100	2.1688	2.594	0	0	0
2013/05/13	R209	08/05/2014			Bond Future	7.8033		84.5464	7.8358	84.2502	0.417	0.0000	0.0000	0
2013/05/13	R209	08/05/2014	7.85	Call	Bond Future	425.0300		0.4250	128.7800	0.1288	(69.701)	0	0	0
2013/05/13	R209	08/05/2014	7.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R209	08/05/2014	7.86	Call	Bond Future	515.5500		0.5155	219.3000	0.2193	(57.463)	0	0	0
2013/05/13	R209	08/05/2014	7.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R209	08/05/2014	7.84	Call	Bond Future	334.3700		0.3344	38.1200	0.0381	(88.599)	0	0	0

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2013/05/13	R209	08/05/2014	7.84	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R210	01/08/2013			Bond Future		175.5529	175.5529	175.5909	175.5909	0.022	0.0000	0.0000	1,237
2013/05/13	R210	01/08/2013	172.99	Call	Bond Future		2,562.9200	2.5629	2,600.8700	2.6009	1.481	0	0	0
2013/05/13	R210	01/08/2013	172.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R210	01/08/2013	173.00	Call	Bond Future		2,552.9200	2.5529	2,590.8700	2.5909	1.487	0	0	0
2013/05/13	R210	01/08/2013	173.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R210	01/08/2013	173.01	Call	Bond Future		2,542.9200	2.5429	2,580.8700	2.5809	1.492	0	0	0
2013/05/13	R210	01/08/2013	173.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R211	01/08/2013			Bond Future		130.4493	130.4493	130.4715	130.4715	0.017	0.0000	0.0000	522
2013/05/13	R211	01/08/2013	129.99	Call	Bond Future		459.3300	0.4593	481.5100	0.4815	4.829	0	0	0
2013/05/13	R211	01/08/2013	129.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R211	01/08/2013	130.00	Call	Bond Future		449.3300	0.4493	471.5100	0.4715	4.936	0	0	0
2013/05/13	R211	01/08/2013	130.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R211	01/08/2013	130.01	Call	Bond Future		439.3300	0.4393	461.5100	0.4615	5.049	0	0	0
2013/05/13	R211	01/08/2013	130.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R212	01/08/2013			Bond Future		139.7135	139.7135	139.7415	139.7415	0.020	0.0000	0.0000	21,791
2013/05/13	R212	01/08/2013	137.99	Call	Bond Future		1,723.5000	1.7235	1,751.5400	1.7515	1.627	0	0	0
2013/05/13	R212	01/08/2013	137.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R212	01/08/2013	138.00	Call	Bond Future		1,713.5000	1.7135	1,741.5400	1.7415	1.636	0	0	0
2013/05/13	R212	01/08/2013	138.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R212	01/08/2013	138.01	Call	Bond Future		1,703.5000	1.7035	1,731.5400	1.7315	1.646	0	0	0
2013/05/13	R212	01/08/2013	138.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R213	01/08/2013			Bond Future		7.3518	99.5775	7.3872	99.2412	0.481	0.0000	0.0000	6,824
2013/05/13	R213	01/08/2013	91.25	Call	Bond Future		88,962.4900	88.9625	88,626.1800	88.6262	(0.378)	0	0	0
2013/05/13	R213	01/08/2013	91.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R213	07/11/2013			Bond Future		7.4088	97.4463	7.4452	97.1051	0.492	0.0000	0.0000	0
2013/05/13	R213	07/11/2013	8.59	Call	Bond Future		10,812.5600	10.8126	10,496.5400	10.4965	(2.923)	0	0	0
2013/05/13	R213	07/11/2013	8.59	Put	Bond Future		570.9000	0.5709	596.1200	0.5961	4.418	0	0	0
2013/05/13	R213	07/11/2013	8.60	Call	Bond Future		10,881.4900	10.8815	10,565.0000	10.5650	(2.909)	0	0	0
2013/05/13	R213	07/11/2013	8.60	Put	Bond Future		559.9700	0.5600	584.7200	0.5847	4.420	0	0	0
2013/05/13	R213	07/11/2013	8.61	Call	Bond Future		10,950.4800	10.9505	10,633.5300	10.6335	(2.894)	0	0	0
2013/05/13	R213	07/11/2013	8.61	Put	Bond Future		549.2200	0.5492	573.5100	0.5735	4.423	0	0	0
2013/05/13	R213	06/02/2014			Bond Future		7.4610	98.7597	7.4985	98.4134	0.502	0.0000	0.0000	0
2013/05/13	R213	06/02/2014	8.31	Call	Bond Future		9,221.3300	9.2213	8,938.8900	8.9389	(3.063)	0	0	0
2013/05/13	R213	06/02/2014	8.31	Put	Bond Future		1,797.1300	1.7971	1,860.9400	1.8609	3.551	0	0	0
2013/05/13	R213	06/02/2014	8.29	Call	Bond Future		9,098.8900	9.0989	8,817.8400	8.8178	(3.089)	0	0	0
2013/05/13	R213	06/02/2014	8.29	Put	Bond Future		1,839.9400	1.8399	1,905.1400	1.9051	3.544	0	0	0
2013/05/13	R213	06/02/2014	8.30	Call	Bond Future		9,160.0500	9.1600	8,878.3100	8.8783	(3.076)	0	0	0
2013/05/13	R213	06/02/2014	8.30	Put	Bond Future		1,818.4200	1.8184	1,882.9300	1.8829	3.548	0	0	0
2013/05/13	R213	08/05/2014			Bond Future		7.5111	96.5589	7.5495	96.2091	0.511	0.0000	0.0000	0
2013/05/13	R213	08/05/2014	7.66	Call	Bond Future		1,346.0400	1.3460	996.2200	0.9962	(25.989)	0	0	0
2013/05/13	R213	08/05/2014	7.66	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R213	08/05/2014	7.64	Call	Bond Future		1,166.7600	1.1668	816.9400	0.8169	(29.982)	0	0	0
2013/05/13	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
2013/05/13	R213	08/05/2014	7.65	Call	Bond Future	1,256.4600	1.2565	906.6400	0.9066	(27.842)	0	0	0
2013/05/13	R213	08/05/2014	7.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R214	01/08/2013			Bond Future	7.7319	88.8365	7.7672	88.4832	0.456	0.0000	0.0000	840
2013/05/13	R214	01/08/2013	84.31	Call	Bond Future	78,388.5600	78.3886	78,035.2700	78.0353	(0.451)	0	0	0
2013/05/13	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R214	07/11/2013			Bond Future	7.7886	86.8063	7.8248	86.4478	0.465	0.0000	0.0000	0
2013/05/13	R214	07/11/2013	7.79	Call	Bond Future	4,068.7000	4.0687	3,849.7000	3.8497	(5.383)	0	0	0
2013/05/13	R214	07/11/2013	7.79	Put	Bond Future	4,054.6100	4.0546	4,194.1200	4.1941	3.441	0	0	0
2013/05/13	R214	07/11/2013	7.80	Call	Bond Future	4,117.6600	4.1177	3,897.2700	3.8973	(5.352)	0	0	0
2013/05/13	R214	07/11/2013	7.80	Put	Bond Future	4,004.4200	4.0044	4,142.5400	4.1425	3.449	0	0	0
2013/05/13	R214	07/11/2013	7.81	Call	Bond Future	4,166.9100	4.1669	3,945.1200	3.9451	(5.323)	0	0	0
2013/05/13	R214	07/11/2013	7.81	Put	Bond Future	3,954.7200	3.9547	4,091.4400	4.0914	3.457	0	0	0
2013/05/13	R248	01/08/2013			Bond Future	7.8798	114.0503	7.9100	113.6638	0.382	0.0000	0.0000	603
2013/05/13	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R248	01/08/2013	7.84	Put	Bond Future	514.2200	0.5142	900.8000	0.9008	75.178	0	0	0
2013/05/13	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R248	01/08/2013	7.85	Put	Bond Future	384.6700	0.3847	771.2500	0.7713	100.497	0	0	0
2013/05/13	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R248	01/08/2013	7.86	Put	Bond Future	255.3700	0.2554	641.9500	0.6419	151.380	0	0	0
2013/05/13	R248	07/11/2013			Bond Future	7.9400	111.2392	7.9710	110.8469	0.391	0.0000	0.0000	0
2013/05/13	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R248	07/11/2013	7.84	Put	Bond Future	1,281.9100	1.2819	1,674.2800	1.6743	30.608	0	0	0
2013/05/13	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R248	07/11/2013	7.85	Put	Bond Future	1,152.5800	1.1526	1,544.9500	1.5450	34.043	0	0	0
2013/05/13	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/13	R248	07/11/2013	7.86	Put	Bond Future	1,023.5100	1.0235	1,415.8800	1.4159	38.336	0	0	0
Total													225988