



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 06/05/2013 to 06/05/2013

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
2013/05/06	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	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
2013/05/06	2025	02/05/2013			Bond Future	118.6643	118.6643	118.6643	118.6643	0.000	0.0000	0.0000	0
2013/05/06	2025	01/08/2013			Bond Future	119.3716	119.3716	119.3974	119.3974	0.022	0.0000	0.0000	0
2013/05/06	2025	01/08/2013	117.99	Call	Bond Future	1,381.5800	1.3816	1,407.4000	1.4074	1.869	0	0	0
2013/05/06	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	2025	01/08/2013	118.00	Call	Bond Future	1,371.5800	1.3716	1,397.4000	1.3974	1.883	0	0	0
2013/05/06	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	2025	01/08/2013	118.01	Call	Bond Future	1,361.5800	1.3616	1,387.4000	1.3874	1.896	0	0	0
2013/05/06	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	2038	02/05/2013			Bond Future	115.4781	115.4781	115.4781	115.4781	0.000	0.0000	0.0000	0
2013/05/06	2038	01/08/2013			Bond Future	116.1600	116.1600	116.1882	116.1882	0.024	0.0000	0.0000	9
2013/05/06	2038	01/08/2013	114.99	Call	Bond Future	1,170.0200	1.1700	1,198.1500	1.1981	2.404	0	0	0
2013/05/06	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	2038	01/08/2013	115.00	Call	Bond Future	1,160.0200	1.1600	1,188.1500	1.1881	2.425	0	0	0
2013/05/06	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	2038	01/08/2013	115.01	Call	Bond Future	1,150.0200	1.1500	1,178.1500	1.1781	2.446	0	0	0
2013/05/06	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	2050	02/05/2013			Bond Future	121.0025	121.0025	121.0025	121.0025	0.000	0.0000	0.0000	0
2013/05/06	2050	01/08/2013			Bond Future	121.5985	121.5985	121.6288	121.6288	0.025	0.0000	0.0000	122
2013/05/06	2050	01/08/2013	118.99	Call	Bond Future	2,608.5400	2.6085	2,638.7900	2.6388	1.160	0	0	0
2013/05/06	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	2050	01/08/2013	119.00	Call	Bond Future	2,598.5400	2.5985	2,628.7900	2.6288	1.164	0	0	0
2013/05/06	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	2050	01/08/2013	119.01	Call	Bond Future	2,588.5400	2.5885	2,618.7900	2.6188	1.169	0	0	0
2013/05/06	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	AL37	01/08/2013			Index Future	426.7270	426.7270	426.2630	426.2630	(0.109)	0.0000	0.0000	62
2013/05/06	AL37	07/11/2013			Index Future	432.7600	432.7600	432.2840	432.2840	(0.110)	0.0000	0.0000	0
2013/05/06	AL7T	01/08/2013			Index Future	522.0650	522.0650	520.9930	520.9930	(0.205)	0.0000	0.0000	1
2013/05/06	AL7T	07/11/2013			Index Future	529.4460	529.4460	528.3530	528.3530	(0.206)	0.0000	0.0000	0
2013/05/06	ALBI	01/08/2013			Index Future	464.3960	464.3960	463.3780	463.3780	(0.219)	0.0000	0.0000	725
2013/05/06	ALBI	07/11/2013			Index Future	470.9620	470.9620	469.9240	469.9240	(0.220)	0.0000	0.0000	85

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2013/05/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/05/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/06	EL28	02/05/2013			Bond Future	122.9606	122.9606	122.9606	122.9606	0.000	0.0000	0.0000	0
2013/05/06	EL28	01/08/2013			Bond Future	116.0347	116.0347	116.0632	116.0632	0.025	0.0000	0.0000	0
2013/05/06	EL28	01/08/2013	114.99	Call	Bond Future	1,044.6900	1.0447	1,073.1600	1.0732	2.725	0	0	0
2013/05/06	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	EL28	01/08/2013	115.00	Call	Bond Future	1,034.6900	1.0347	1,063.1600	1.0632	2.752	0	0	0
2013/05/06	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	EL28	01/08/2013	115.01	Call	Bond Future	1,024.6900	1.0247	1,053.1600	1.0532	2.778	0	0	0
2013/05/06	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	ES33	02/05/2013			Bond Future	8.1200	94.9401	8.1200	94.9401	0.000	0.0000	0.0000	0
2013/05/06	ES33	01/08/2013			Bond Future	8.1645	96.4114	8.2048	96.0368	0.494	0.0000	0.0000	292
2013/05/06	ES33	01/08/2013	9.00	Call	Bond Future	7,319.2200	7.3192	6,944.6100	6.9446	(5.118)	0	0	0
2013/05/06	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	ES33	01/08/2013	91.02	Call	Bond Future	85,360.0900	85.3601	84,985.4800	84.9855	(0.439)	0	0	0
2013/05/06	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	ES33	07/11/2013			Bond Future	8.2423	93.9932	8.2840	93.6121	0.506	0.0000	0.0000	0
2013/05/06	ES33	07/11/2013	8.49	Call	Bond Future	2,228.9800	2.2290	1,847.8400	1.8478	(17.099)	0	0	0
2013/05/06	ES33	07/11/2013	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	ES33	07/11/2013	8.50	Call	Bond Future	2,317.2600	2.3173	1,936.1200	1.9361	(16.448)	0	0	0
2013/05/06	ES33	07/11/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	ES33	07/11/2013	8.51	Call	Bond Future	2,405.4100	2.4054	2,024.2700	2.0243	(15.845)	0	0	0
2013/05/06	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	GOVI	01/08/2013			GOVI	463.3190	463.3190	462.3160	462.3160	(0.216)	0.0000	0.0000	349
2013/05/06	GOVI	01/08/2013	445.99	Call	GOVI	173,290.0000	17.3290	163,260.0000	16.3260	(5.788)	0	0	0
2013/05/06	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	GOVI	01/08/2013	446.00	Call	GOVI	173,190.0000	17.3190	163,160.0000	16.3160	(5.791)	0	0	0
2013/05/06	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	GOVI	01/08/2013	446.01	Call	GOVI	173,090.0000	17.3090	163,060.0000	16.3060	(5.795)	0	0	0
2013/05/06	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	GOVI	07/11/2013			GOVI	469.8690	469.8690	468.8470	468.8470	(0.218)	0.0000	0.0000	0
2013/05/06	GOVI	07/11/2013	445.99	Call	GOVI	238,790.0000	23.8790	228,570.0000	22.8570	(4.280)	0	0	0
2013/05/06	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	GOVI	07/11/2013	446.00	Call	GOVI	238,690.0000	23.8690	228,470.0000	22.8470	(4.282)	0	0	0
2013/05/06	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	GOVI	07/11/2013	446.01	Call	GOVI	238,590.0000	23.8590	228,370.0000	22.8370	(4.283)	0	0	0
2013/05/06	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/06	IGOV	01/08/2013			Index Future	211.2310	211.2310	211.0210	211.0210	(0.099)	0.0000	0.0000	885
2013/05/06	IGOV	07/11/2013			Index Future	214.2450	214.2450	214.0300	214.0300	(0.100)	0.0000	0.0000	7

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2013/05/06	ILBI	01/08/2013			Index Future	571.2130	571.2130	571.2130	571.2130	0.000	0.0000	0.0000	183
2013/05/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/05/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/06	JBAF	15/05/2013			Jibar Tradeable Future	5.1000	94.9000	5.1100	94.8900	0.196	0.0000	0.0000	0
2013/05/06	JBAF	19/06/2013			Jibar Tradeable Future	5.0400	94.9600	5.0600	94.9400	0.397	0.0000	0.0000	500
2013/05/06	JBAF	17/07/2013			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	0
2013/05/06	JBAF	21/08/2013			Jibar Tradeable Future	4.9400	95.0600	4.9500	95.0500	0.202	0.0000	0.0000	0
2013/05/06	JBAF	18/09/2013			Jibar Tradeable Future	4.8900	95.1100	4.9100	95.0900	0.409	0.0000	0.0000	2,200
2013/05/06	JBAF	16/10/2013			Jibar Tradeable Future	4.8500	95.1500	4.8700	95.1300	0.412	0.0000	0.0000	0
2013/05/06	JBAF	18/12/2013			Jibar Tradeable Future	4.8300	95.1700	4.8500	95.1500	0.414	0.0000	0.0000	1,500
2013/05/06	JBAF	19/03/2014			Jibar Tradeable Future	4.8500	95.1500	4.8600	95.1400	0.206	0.0000	0.0000	0
2013/05/06	JBAF	18/06/2014			Jibar Tradeable Future	4.9100	95.0900	4.9300	95.0700	0.407	0.0000	0.0000	1,000
2013/05/06	JBAF	17/09/2014			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	0
2013/05/06	JBAF	17/12/2014			Jibar Tradeable Future	5.1200	94.8800	5.1400	94.8600	0.391	0.0000	0.0000	0
2013/05/06	JBAF	18/03/2015			Jibar Tradeable Future	5.2500	94.7500	5.2700	94.7300	0.381	0.0000	0.0000	0
2013/05/06	R023	02/05/2013			Bond Future	6.2250	112.4941	6.2250	112.4941	0.000	0.0000	0.0000	0
2013/05/06	R023	01/08/2013			Bond Future	6.1561	114.7384	6.1920	114.4640	0.583	0.0000	0.0000	7,365
2013/05/06	R023	01/08/2013	7.29	Call	Bond Future	8,268.5500	8.2686	7,994.1600	7.9942	(3.318)	0	0	0
2013/05/06	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R023	01/08/2013	7.30	Call	Bond Future	8,337.9200	8.3379	8,063.5300	8.0635	(3.291)	0	0	0
2013/05/06	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R023	01/08/2013	7.31	Call	Bond Future	8,407.2300	8.4072	8,132.8400	8.1328	(3.264)	0	0	0
2013/05/06	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R023	07/11/2013			Bond Future	6.1911	112.4449	6.2286	112.1652	0.606	0.0000	0.0000	0
2013/05/06	R023	07/11/2013	6.49	Call	Bond Future	2,202.8000	2.2028	1,923.0600	1.9231	(12.699)	0	0	0
2013/05/06	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R023	07/11/2013	6.50	Call	Bond Future	2,275.5300	2.2755	1,995.7900	1.9958	(12.293)	0	0	0
2013/05/06	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R023	07/11/2013	6.51	Call	Bond Future	2,348.2100	2.3482	2,068.4700	2.0685	(11.913)	0	0	0
2013/05/06	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R157	02/05/2013			Bond Future	5.1500	120.2318	5.1500	120.2318	0.000	0.0000	0.0000	0
2013/05/06	R157	01/08/2013			Bond Future	5.0344	122.0058	5.0630	121.9434	0.566	0.0000	0.0000	11,292
2013/05/06	R157	01/08/2013	116.11	Call	Bond Future	92,550.1900	92.5502	92,487.7600	92.4878	(0.067)	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
2013/05/06	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R157	07/11/2013			Bond Future	4.9923	116.9245	5.0263	116.8596	0.681	0.0000	0.0000	0
2013/05/06	R157	07/11/2013	5.59	Call	Bond Future	1,234.1100	1.2341	1,177.8800	1.1779	(4.556)	0	0	0
2013/05/06	R157	07/11/2013	5.59	Put	Bond Future	101.4600	0.1015	110.0900	0.1101	8.506	0	0	0
2013/05/06	R157	07/11/2013	5.60	Call	Bond Future	1,250.0400	1.2500	1,193.6000	1.1936	(4.515)	0	0	0
2013/05/06	R157	07/11/2013	5.60	Put	Bond Future	98.5700	0.0986	106.9900	0.1070	8.542	0	0	0
2013/05/06	R157	07/11/2013	5.61	Call	Bond Future	1,266.0500	1.2661	1,209.3900	1.2094	(4.475)	0	0	0
2013/05/06	R157	07/11/2013	5.61	Put	Bond Future	95.7600	0.0958	103.9600	0.1040	8.563	0	0	0
2013/05/06	R157	06/02/2014			Bond Future	4.9224	118.4977	4.9615	118.4334	0.795	0.0000	0.0000	0
2013/05/06	R157	06/02/2014	5.66	Call	Bond Future	1,317.7500	1.3178	1,262.9500	1.2630	(4.159)	0	0	0
2013/05/06	R157	06/02/2014	5.66	Put	Bond Future	114.4300	0.1144	123.8800	0.1239	8.258	0	0	0
2013/05/06	R157	06/02/2014	5.64	Call	Bond Future	1,290.4800	1.2905	1,236.0500	1.2361	(4.218)	0	0	0
2013/05/06	R157	06/02/2014	5.64	Put	Bond Future	119.5500	0.1196	129.3700	0.1294	8.214	0	0	0
2013/05/06	R157	06/02/2014	5.65	Call	Bond Future	1,304.1000	1.3041	1,249.4800	1.2495	(4.188)	0	0	0
2013/05/06	R157	06/02/2014	5.65	Put	Bond Future	116.9700	0.1170	126.6000	0.1266	8.233	0	0	0
2013/05/06	R157	08/05/2014			Bond Future	4.8091	113.2936	4.8561	113.2284	0.978	0.0000	0.0000	0
2013/05/06	R157	08/05/2014	5.21	Call	Bond Future	553.5300	0.5535	488.3900	0.4884	(11.768)	0	0	0
2013/05/06	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R157	08/05/2014	5.19	Call	Bond Future	526.0100	0.5260	460.8700	0.4609	(12.384)	0	0	0
2013/05/06	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R157	08/05/2014	5.20	Call	Bond Future	539.7700	0.5398	474.6300	0.4746	(12.068)	0	0	0
2013/05/06	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R186	02/05/2013			Bond Future	6.6900	137.6511	6.6900	137.6511	0.000	0.0000	0.0000	0
2013/05/06	R186	01/08/2013			Bond Future	6.7047	134.4780	6.7402	134.0994	0.531	0.0000	0.0000	53,576
2013/05/06	R186	01/08/2013	7.25	Call	Bond Future	6,478.3900	6.4784	6,144.2700	6.1443	(5.157)	0	0	4,315
2013/05/06	R186	01/08/2013	7.25	Put	Bond Future	836.3100	0.8363	880.8000	0.8808	5.320	0	0	0
2013/05/06	R186	01/08/2013	128.26	Call	Bond Future	125,205.6100	125.2056	124,827.0000	124.8270	(0.302)	0	0	0
2013/05/06	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R186	01/08/2013	6.80	Call	Bond Future	3,329.3600	3.3294	3,071.7500	3.0718	(7.738)	0	0	0
2013/05/06	R186	01/08/2013	6.80	Put	Bond Future	2,318.4500	2.3184	2,439.4500	2.4394	5.219	0	0	100
2013/05/06	R186	07/11/2013			Bond Future	6.7519	136.3794	6.7889	135.9938	0.548	0.0000	0.0000	540
2013/05/06	R186	07/11/2013	6.50	Call	Bond Future	2,869.4400	2.8694	2,682.7000	2.6827	(6.508)	0	0	5,290
2013/05/06	R186	07/11/2013	6.50	Put	Bond Future	5,535.4800	5.5355	5,734.3700	5.7344	3.593	0	0	0
2013/05/06	R186	07/11/2013	8.14	Call	Bond Future	13,911.3100	13.9113	13,546.3000	13.5463	(2.624)	0	0	0
2013/05/06	R186	07/11/2013	8.14	Put	Bond Future	449.0300	0.4490	469.6500	0.4697	4.592	0	0	0
2013/05/06	R186	07/11/2013	8.15	Call	Bond Future	13,992.2400	13.9922	13,626.8300	13.6268	(2.612)	0	0	0
2013/05/06	R186	07/11/2013	8.15	Put	Bond Future	440.0400	0.4400	460.2600	0.4603	4.595	0	0	0
2013/05/06	R186	07/11/2013	8.16	Call	Bond Future	14,073.2300	14.0732	13,707.4200	13.7074	(2.599)	0	0	0
2013/05/06	R186	07/11/2013	8.16	Put	Bond Future	431.2100	0.4312	451.0300	0.4510	4.596	0	0	0
2013/05/06	R186	07/11/2013	8.75	Call	Bond Future	18,894.3000	18.8943	18,514.0200	18.5140	(2.013)	0	0	0
2013/05/06	R186	07/11/2013	8.75	Put	Bond Future	117.4200	0.1174	122.7700	0.1228	4.556	0	0	1,030
2013/05/06	R186	06/02/2014			Bond Future	6.7941	132.9239	6.8322	132.5347	0.560	0.0000	0.0000	0
2013/05/06	R186	06/02/2014	7.75	Call	Bond Future	10,955.4700	10.9555	10,630.3400	10.6303	(2.968)	0	0	0
2013/05/06	R186	06/02/2014	7.75	Put	Bond Future	1,645.7500	1.6457	1,709.8300	1.7098	3.894	0	0	0
2013/05/06	R186	06/02/2014	7.76	Call	Bond Future	11,027.6500	11.0277	10,701.7900	10.7018	(2.955)	0	0	0
2013/05/06	R186	06/02/2014	7.76	Put	Bond Future	1,625.4200	1.6254	1,688.7700	1.6888	3.897	0	0	0
2013/05/06	R186	06/02/2014	7.74	Call	Bond Future	10,883.7600	10.8838	10,559.3700	10.5594	(2.980)	0	0	0

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2013/05/06	R186	06/02/2014	7.74	Put	Bond Future	1,666.6400	1.6666	1,731.4600	1.7315	3.889	0	0	0
2013/05/06	R186	08/05/2014			Bond Future	6.8376	134.7245	6.8770	134.3300	0.576	0.0000	0.0000	0
2013/05/06	R186	08/05/2014	7.10	Call	Bond Future	2,598.7000	2.5987	2,204.2000	2.2042	(15.181)	0	0	0
2013/05/06	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R186	08/05/2014	7.11	Call	Bond Future	2,696.3300	2.6963	2,301.8300	2.3018	(14.631)	0	0	0
2013/05/06	R186	08/05/2014	7.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R186	08/05/2014	7.09	Call	Bond Future	2,500.9600	2.5010	2,106.4600	2.1065	(15.774)	0	0	0
2013/05/06	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R197	02/05/2013			Bond Future	297.9124	297.9124	297.9124	297.9124	0.000	0.0000	0.0000	0
2013/05/06	R197	01/08/2013			Bond Future	297.6823	297.6823	296.9719	296.9719	(0.239)	0.0000	0.0000	2,633
2013/05/06	R197	01/08/2013	294.99	Call	Bond Future	2,692.2600	2.6923	1,981.9400	1.9819	(26.384)	0	0	0
2013/05/06	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R197	01/08/2013	295.00	Call	Bond Future	2,682.2600	2.6823	1,971.9400	1.9719	(26.482)	0	0	0
2013/05/06	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R197	01/08/2013	295.01	Call	Bond Future	2,672.2600	2.6723	1,961.9400	1.9619	(26.581)	0	0	0
2013/05/06	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R201	02/05/2013			Bond Future	4.9900	109.0782	4.9900	109.0782	0.000	0.0000	0.0000	0
2013/05/06	R201	01/08/2013			Bond Future	4.8350	106.2356	4.8356	106.2348	0.012	0.0000	0.0000	0
2013/05/06	R201	01/08/2013	107.45	Call	Bond Future	68,989.8800	68.9899	68,989.0700	68.9891	(0.001)	0	0	0
2013/05/06	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R201	07/11/2013			Bond Future	4.7129	107.7377	4.7149	107.7355	0.042	0.0000	0.0000	0
2013/05/06	R201	07/11/2013	4.79	Call	Bond Future	282.8900	0.2829	279.7800	0.2798	(1.099)	0	0	0
2013/05/06	R201	07/11/2013	4.79	Put	Bond Future	198.0000	0.1980	197.0800	0.1971	(0.465)	0	0	0
2013/05/06	R201	07/11/2013	4.80	Call	Bond Future	289.0400	0.2890	285.9200	0.2859	(1.079)	0	0	0
2013/05/06	R201	07/11/2013	4.80	Put	Bond Future	193.1500	0.1932	192.2200	0.1922	(0.481)	0	0	0
2013/05/06	R201	07/11/2013	4.81	Call	Bond Future	295.2700	0.2953	292.1400	0.2921	(1.060)	0	0	0
2013/05/06	R201	07/11/2013	4.81	Put	Bond Future	188.3800	0.1884	187.4400	0.1874	(0.499)	0	0	0
2013/05/06	R201	06/02/2014			Bond Future	4.4955	104.7786	4.4966	104.7777	0.024	0.0000	0.0000	0
2013/05/06	R201	06/02/2014	5.26	Call	Bond Future	701.4200	0.7014	699.8600	0.6999	(0.222)	0	0	0
2013/05/06	R201	06/02/2014	5.26	Put	Bond Future	49.3100	0.0493	48.6500	0.0487	(1.338)	0	0	0
2013/05/06	R201	06/02/2014	5.24	Call	Bond Future	686.8500	0.6869	685.2800	0.6853	(0.229)	0	0	0
2013/05/06	R201	06/02/2014	5.24	Put	Bond Future	51.7200	0.0517	51.0500	0.0511	(1.295)	0	0	0
2013/05/06	R201	06/02/2014	5.25	Call	Bond Future	694.0200	0.6940	692.4500	0.6925	(0.226)	0	0	0
2013/05/06	R201	06/02/2014	5.25	Put	Bond Future	50.4000	0.0504	49.7300	0.0497	(1.329)	0	0	0
2013/05/06	R201	08/05/2014			Bond Future	4.0880	106.1979	4.0895	106.1969	0.038	0.0000	0.0000	0
2013/05/06	R201	08/05/2014	4.76	Call	Bond Future	408.7900	0.4088	407.8500	0.4078	(0.230)	0	0	0
2013/05/06	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R201	08/05/2014	4.74	Call	Bond Future	396.6700	0.3967	395.7300	0.3957	(0.237)	0	0	0
2013/05/06	R201	08/05/2014	4.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R201	08/05/2014	4.75	Call	Bond Future	402.7300	0.4027	401.7900	0.4018	(0.233)	0	0	0
2013/05/06	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R202	02/05/2013			Bond Future	225.1661	225.1661	225.1661	225.1661	0.000	0.0000	0.0000	0
2013/05/06	R202	01/08/2013			Bond Future	227.0350	227.0350	226.3753	226.3753	(0.291)	0.0000	0.0000	44,020
2013/05/06	R202	01/08/2013	222.99	Call	Bond Future	4,044.9600	4.0450	3,385.3000	3.3853	(16.308)	0	0	0
2013/05/06	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/05/06	R202	01/08/2013	223.00	Call	Bond Future	4,034.9600	4.0350	3,375.3000	3.3753	(16.349)	0	0	0
2013/05/06	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R202	01/08/2013	223.01	Call	Bond Future	4,024.9600	4.0250	3,365.3000	3.3653	(16.389)	0	0	0
2013/05/06	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R203	02/05/2013			Bond Future	5.5500	111.4980	5.5500	111.4980	0.000	0.0000	0.0000	0
2013/05/06	R203	01/08/2013			Bond Future	5.4799	113.2875	5.5064	113.1853	0.484	0.0000	0.0000	9,102
2013/05/06	R203	01/08/2013	109.11	Call	Bond Future	100,074.3400	100.0743	99,972.0800	99.9721	(0.102)	0	0	0
2013/05/06	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R203	07/11/2013			Bond Future	5.4953	110.7299	5.5244	110.6247	0.530	0.0000	0.0000	0
2013/05/06	R203	07/11/2013	5.71	Call	Bond Future	1,524.1100	1.5241	1,451.6400	1.4516	(4.755)	0	0	15
2013/05/06	R203	07/11/2013	5.71	Put	Bond Future	751.4400	0.7514	784.1300	0.7841	4.350	0	0	0
2013/05/06	R203	07/11/2013	5.99	Call	Bond Future	2,207.1100	2.2071	2,122.2600	2.1223	(3.844)	0	0	0
2013/05/06	R203	07/11/2013	5.99	Put	Bond Future	436.6700	0.4367	456.9800	0.4570	4.651	0	0	0
2013/05/06	R203	07/11/2013	6.00	Call	Bond Future	2,233.7300	2.2337	2,148.5100	2.1485	(3.815)	0	0	0
2013/05/06	R203	07/11/2013	6.00	Put	Bond Future	427.8600	0.4279	447.8000	0.4478	4.660	0	0	0
2013/05/06	R203	07/11/2013	6.01	Call	Bond Future	2,260.4800	2.2605	2,174.8800	2.1749	(3.787)	0	0	0
2013/05/06	R203	07/11/2013	6.01	Put	Bond Future	419.2000	0.4192	438.7600	0.4388	4.666	0	0	0
2013/05/06	R203	07/11/2013	571.00	Call	Bond Future	108,500.3500	108.5003	108,395.1900	108.3952	(0.097)	0	0	0
2013/05/06	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R203	06/02/2014			Bond Future	5.5041	112.2196	5.5351	112.1144	0.564	0.0000	0.0000	0
2013/05/06	R203	06/02/2014	6.16	Call	Bond Future	2,673.1700	2.6732	2,588.5200	2.5885	(3.167)	0	0	0
2013/05/06	R203	06/02/2014	6.16	Put	Bond Future	477.9800	0.4780	498.5500	0.4985	4.304	0	0	0
2013/05/06	R203	06/02/2014	5.95	Call	Bond Future	2,165.4600	2.1655	2,087.7300	2.0877	(3.590)	0	0	16
2013/05/06	R203	06/02/2014	5.95	Put	Bond Future	667.1000	0.6671	694.5900	0.6946	4.121	0	0	0
2013/05/06	R203	06/02/2014	6.14	Call	Bond Future	2,622.7500	2.6227	2,538.7000	2.5387	(3.205)	0	0	0
2013/05/06	R203	06/02/2014	6.14	Put	Bond Future	493.6900	0.4937	514.8600	0.5149	4.288	0	0	0
2013/05/06	R203	06/02/2014	6.15	Call	Bond Future	2,647.9100	2.6479	2,563.5600	2.5636	(3.186)	0	0	0
2013/05/06	R203	06/02/2014	6.15	Put	Bond Future	485.7800	0.4858	506.6500	0.5066	4.296	0	0	0
2013/05/06	R203	08/05/2014			Bond Future	5.5059	109.5784	5.5396	109.4718	0.612	0.0000	0.0000	0
2013/05/06	R203	08/05/2014	5.76	Call	Bond Future	800.6500	0.8006	694.0300	0.6940	(13.317)	0	0	0
2013/05/06	R203	08/05/2014	5.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R203	08/05/2014	5.74	Call	Bond Future	737.8900	0.7379	631.2700	0.6313	(14.449)	0	0	0
2013/05/06	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R203	08/05/2014	5.75	Call	Bond Future	769.2700	0.7693	662.6500	0.6627	(13.860)	0	0	0
2013/05/06	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R204	02/05/2013			Bond Future	5.7450	113.7074	5.7450	113.7074	0.000	0.0000	0.0000	0
2013/05/06	R204	01/08/2013			Bond Future	5.6747	111.6374	5.6955	111.5362	0.367	0.0000	0.0000	13,621
2013/05/06	R204	01/08/2013	110.75	Call	Bond Future	102,753.9000	102.7539	102,652.6900	102.6527	(0.098)	0	0	0
2013/05/06	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R204	07/11/2013			Bond Future	5.6977	113.2159	5.7201	113.1118	0.394	0.0000	0.0000	0
2013/05/06	R204	07/11/2013	6.29	Call	Bond Future	3,228.7400	3.2287	3,139.6700	3.1397	(2.759)	0	0	0
2013/05/06	R204	07/11/2013	6.29	Put	Bond Future	520.8300	0.5208	535.8600	0.5359	2.886	0	0	0
2013/05/06	R204	07/11/2013	6.30	Call	Bond Future	3,263.7200	3.2637	3,174.3400	3.1743	(2.739)	0	0	0
2013/05/06	R204	07/11/2013	6.30	Put	Bond Future	510.7900	0.5108	525.5100	0.5255	2.882	0	0	0
2013/05/06	R204	07/11/2013	6.31	Call	Bond Future	3,298.8400	3.2988	3,209.1700	3.2092	(2.718)	0	0	0
2013/05/06	R204	07/11/2013	6.31	Put	Bond Future	500.9100	0.5009	515.3400	0.5153	2.881	0	0	0

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2013/05/06	R204	07/11/2013	7.00	Call	Bond Future	5,952.2200		5.9522	5,850.7200	5.8507	(1.705)	0	0	0
2013/05/06	R204	07/11/2013	7.00	Put	Bond Future	104.5800		0.1046	107.1800	0.1072	2.486	0	0	1,270
2013/05/06	R204	06/02/2014			Bond Future	5.7141		110.7084	5.7377	110.6042	0.412	0.0000	0.0000	0
2013/05/06	R204	06/02/2014	6.40	Call	Bond Future	3,670.8100		3.6708	3,584.8800	3.5849	(2.341)	0	0	0
2013/05/06	R204	06/02/2014	6.40	Put	Bond Future	682.5800		0.6826	700.8000	0.7008	2.669	0	0	0
2013/05/06	R204	06/02/2014	6.41	Call	Bond Future	3,703.4900		3.7035	3,617.2900	3.6173	(2.328)	0	0	0
2013/05/06	R204	06/02/2014	6.41	Put	Bond Future	672.4300		0.6724	690.3800	0.6904	2.669	0	0	0
2013/05/06	R204	06/02/2014	6.39	Call	Bond Future	3,638.2500		3.6382	3,552.5700	3.5526	(2.355)	0	0	0
2013/05/06	R204	06/02/2014	6.39	Put	Bond Future	692.8700		0.6929	711.3400	0.7113	2.666	0	0	0
2013/05/06	R204	08/05/2014			Bond Future	5.7309		112.2079	5.7560	112.1024	0.437	0.0000	0.0000	0
2013/05/06	R204	08/05/2014	6.05	Call	Bond Future	1,335.6200		1.3356	1,230.0700	1.2301	(7.903)	0	0	0
2013/05/06	R204	08/05/2014	6.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R204	08/05/2014	6.06	Call	Bond Future	1,377.1600		1.3772	1,271.6100	1.2716	(7.664)	0	0	0
2013/05/06	R204	08/05/2014	6.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R204	08/05/2014	6.04	Call	Bond Future	1,294.0700		1.2941	1,188.5200	1.1885	(8.156)	0	0	0
2013/05/06	R204	08/05/2014	6.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R206	02/05/2013			Bond Future	5.0650		103.9417	5.0650	103.9417	0.000	0.0000	0.0000	0
2013/05/06	R206	01/08/2013			Bond Future	4.9784		101.5071	4.9864	101.5035	0.162	0.0000	0.0000	0
2013/05/06	R206	01/08/2013	103.94	Call	Bond Future	30,509.0100		30.5090	30,505.4400	30.5054	(0.012)	0	0	0
2013/05/06	R206	01/08/2013	103.94	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R206	07/11/2013			Bond Future	4.4742		102.9424	4.5017	102.9375	0.615	0.0000	0.0000	0
2013/05/06	R206	07/11/2013	4.29	Call	Bond Future	21.8500		0.0219	19.8700	0.0199	(9.062)	0	0	0
2013/05/06	R206	07/11/2013	4.29	Put	Bond Future	54.8500		0.0549	57.8000	0.0578	5.378	0	0	0
2013/05/06	R206	07/11/2013	4.30	Call	Bond Future	22.5000		0.0225	20.4800	0.0205	(8.978)	0	0	0
2013/05/06	R206	07/11/2013	4.30	Put	Bond Future	53.7000		0.0537	56.6100	0.0566	5.419	0	0	0
2013/05/06	R206	07/11/2013	4.31	Call	Bond Future	23.1600		0.0232	21.1000	0.0211	(8.895)	0	0	0
2013/05/06	R206	07/11/2013	4.31	Put	Bond Future	52.5700		0.0526	55.4400	0.0554	5.459	0	0	0
2013/05/06	R207	02/05/2013			Bond Future	5.9000		109.6051	5.9000	109.6051	0.000	0.0000	0.0000	0
2013/05/06	R207	01/08/2013			Bond Future	5.8348		107.9357	5.8659	107.7636	0.532	0.0000	0.0000	6,919
2013/05/06	R207	01/08/2013	106.18	Call	Bond Future	100,364.5500		100.3645	100,192.4400	100.1924	(0.171)	0	0	0
2013/05/06	R207	01/08/2013	106.18	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R207	07/11/2013			Bond Future	5.8609		109.4619	5.8939	109.2860	0.563	0.0000	0.0000	0
2013/05/06	R207	07/11/2013	6.69	Call	Bond Future	4,741.7400		4.7417	4,586.4100	4.5864	(3.276)	0	0	0
2013/05/06	R207	07/11/2013	6.69	Put	Bond Future	425.1400		0.4251	445.7900	0.4458	4.857	0	0	0
2013/05/06	R207	07/11/2013	6.70	Call	Bond Future	4,784.2900		4.7843	4,628.5700	4.6286	(3.255)	0	0	0
2013/05/06	R207	07/11/2013	6.70	Put	Bond Future	416.9300		0.4169	437.1900	0.4372	4.859	0	0	0
2013/05/06	R207	07/11/2013	6.71	Call	Bond Future	4,826.9400		4.8269	4,670.8400	4.6708	(3.234)	0	0	0
2013/05/06	R207	07/11/2013	6.71	Put	Bond Future	408.8600		0.4089	428.7400	0.4287	4.862	0	0	0
2013/05/06	R207	06/02/2014			Bond Future	5.8821		107.2950	5.9165	107.1180	0.586	0.0000	0.0000	0
2013/05/06	R207	06/02/2014	6.66	Call	Bond Future	4,681.1700		4.6812	4,536.4300	4.5364	(3.092)	0	0	0
2013/05/06	R207	06/02/2014	6.66	Put	Bond Future	769.5000		0.7695	801.7700	0.8018	4.194	0	0	0
2013/05/06	R207	06/02/2014	6.64	Call	Bond Future	4,605.0300		4.6050	4,461.1400	4.4611	(3.125)	0	0	0
2013/05/06	R207	06/02/2014	6.64	Put	Bond Future	791.7200		0.7917	824.8400	0.8248	4.183	0	0	0
2013/05/06	R207	06/02/2014	6.65	Call	Bond Future	4,643.0500		4.6431	4,498.7300	4.4987	(3.108)	0	0	0
2013/05/06	R207	06/02/2014	6.65	Put	Bond Future	780.5400		0.7805	813.2300	0.8132	4.188	0	0	0
2013/05/06	R207	08/05/2014			Bond Future	5.9067		108.7484	5.9430	108.5690	0.615	0.0000	0.0000	0

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2013/05/06	R207	08/05/2014	6.21	Call	Bond Future	1,487.5900	1.4876	1,308.1700	1.3082	(12.061)	0	0	0
2013/05/06	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R207	08/05/2014	6.19	Call	Bond Future	1,390.2900	1.3903	1,210.8700	1.2109	(12.905)	0	0	0
2013/05/06	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R207	08/05/2014	6.20	Call	Bond Future	1,438.9500	1.4390	1,259.5300	1.2595	(12.469)	0	0	0
2013/05/06	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R208	02/05/2013			Bond Future	5.9650	105.5622	5.9650	105.5622	0.000	0.0000	0.0000	0
2013/05/06	R208	01/08/2013			Bond Future	5.8913	107.5781	5.9274	107.3515	0.613	0.0000	0.0000	9,193
2013/05/06	R208	01/08/2013	101.40	Call	Bond Future	98,533.6700	98.5337	98,306.9900	98.3070	(0.230)	0	0	0
2013/05/06	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R208	07/11/2013			Bond Future	5.9186	105.7033	5.9566	105.4721	0.642	0.0000	0.0000	0
2013/05/06	R208	07/11/2013	6.79	Call	Bond Future	5,632.8900	5.6329	5,429.3700	5.4294	(3.613)	0	0	0
2013/05/06	R208	07/11/2013	6.79	Put	Bond Future	487.6500	0.4877	515.2900	0.5153	5.668	0	0	0
2013/05/06	R208	07/11/2013	6.80	Call	Bond Future	5,680.8500	5.6809	5,476.8300	5.4768	(3.591)	0	0	0
2013/05/06	R208	07/11/2013	6.80	Put	Bond Future	478.3800	0.4784	505.5200	0.5055	5.673	0	0	0
2013/05/06	R208	07/11/2013	6.81	Call	Bond Future	5,728.9100	5.7289	5,524.4000	5.5244	(3.570)	0	0	0
2013/05/06	R208	07/11/2013	6.81	Put	Bond Future	469.2600	0.4693	495.9100	0.4959	5.679	0	0	0
2013/05/06	R208	07/11/2013	7.50	Call	Bond Future	9,212.9700	9.2130	8,987.9100	8.9879	(2.443)	0	0	0
2013/05/06	R208	07/11/2013	7.50	Put	Bond Future	102.9900	0.1030	109.0900	0.1091	5.923	0	0	1,520
2013/05/06	R208	06/02/2014			Bond Future	5.9407	107.1253	5.9801	106.8923	0.665	0.0000	0.0000	0
2013/05/06	R208	06/02/2014	6.75	Call	Bond Future	5,528.6100	5.5286	5,338.4200	5.3384	(3.440)	0	0	0
2013/05/06	R208	06/02/2014	6.75	Put	Bond Future	877.2700	0.8773	920.0800	0.9201	4.880	0	0	0
2013/05/06	R208	06/02/2014	6.76	Call	Bond Future	5,572.0700	5.5721	5,381.3300	5.3813	(3.423)	0	0	0
2013/05/06	R208	06/02/2014	6.76	Put	Bond Future	864.8600	0.8649	907.1200	0.9071	4.886	0	0	0
2013/05/06	R208	06/02/2014	6.74	Call	Bond Future	5,485.2700	5.4853	5,295.6200	5.2956	(3.457)	0	0	0
2013/05/06	R208	06/02/2014	6.74	Put	Bond Future	889.8400	0.8898	933.1900	0.9332	4.872	0	0	0
2013/05/06	R208	08/05/2014			Bond Future	5.9620	105.1798	6.0033	104.9436	0.693	0.0000	0.0000	0
2013/05/06	R208	08/05/2014	6.30	Call	Bond Future	1,914.1400	1.9141	1,677.9800	1.6780	(12.338)	0	0	0
2013/05/06	R208	08/05/2014	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R208	08/05/2014	6.31	Call	Bond Future	1,970.1300	1.9701	1,733.9700	1.7340	(11.987)	0	0	0
2013/05/06	R208	08/05/2014	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R208	08/05/2014	6.29	Call	Bond Future	1,858.1300	1.8581	1,621.9700	1.6220	(12.710)	0	0	0
2013/05/06	R208	08/05/2014	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R209	02/05/2013			Bond Future	7.5500	86.5589	7.5500	86.5589	0.000	0.0000	0.0000	0
2013/05/06	R209	01/08/2013			Bond Future	7.5753	87.9260	7.6208	87.4915	0.601	0.0000	0.0000	10,021
2013/05/06	R209	01/08/2013	79.36	Call	Bond Future	77,976.8900	77.9769	77,542.3800	77.5424	(0.557)	0	0	0
2013/05/06	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R209	07/11/2013			Bond Future	7.6301	86.0249	7.6770	85.5830	0.615	0.0000	0.0000	0
2013/05/06	R209	07/11/2013	8.79	Call	Bond Future	10,858.9200	10.8589	10,463.9300	10.4639	(3.637)	0	0	0
2013/05/06	R209	07/11/2013	8.79	Put	Bond Future	877.5400	0.8775	924.4800	0.9245	5.349	0	0	0
2013/05/06	R209	07/11/2013	8.80	Call	Bond Future	10,923.0800	10.9231	10,527.4100	10.5274	(3.622)	0	0	0
2013/05/06	R209	07/11/2013	8.80	Put	Bond Future	863.6200	0.8636	909.8800	0.9099	5.357	0	0	0
2013/05/06	R209	07/11/2013	8.81	Call	Bond Future	10,987.3100	10.9873	10,590.9700	10.5910	(3.607)	0	0	0
2013/05/06	R209	07/11/2013	8.81	Put	Bond Future	849.8900	0.8499	895.4800	0.8955	5.364	0	0	0
2013/05/06	R209	07/11/2013	9.50	Call	Bond Future	15,481.3200	15.4813	15,054.1200	15.0541	(2.759)	0	0	0
2013/05/06	R209	07/11/2013	9.50	Put	Bond Future	256.5400	0.2565	271.2700	0.2713	5.742	0	0	980

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2013/05/06	R209	06/02/2014			Bond Future	7.6800	87.1822	7.7280	86.7355	0.625	0.0000	0.0000	0
2013/05/06	R209	06/02/2014	8.55	Call	Bond Future	9,668.4500	9.6685	9,312.3000	9.3123	(3.684)	0	0	0
2013/05/06	R209	06/02/2014	8.55	Put	Bond Future	2,091.0500	2.0910	2,181.6200	2.1816	4.331	0	0	0
2013/05/06	R209	06/02/2014	8.56	Call	Bond Future	9,727.3200	9.7273	9,370.3200	9.3703	(3.670)	0	0	0
2013/05/06	R209	06/02/2014	8.56	Put	Bond Future	2,068.9300	2.0689	2,158.6500	2.1587	4.337	0	0	0
2013/05/06	R209	06/02/2014	8.54	Call	Bond Future	9,609.6600	9.6097	9,254.3600	9.2544	(3.697)	0	0	0
2013/05/06	R209	06/02/2014	8.54	Put	Bond Future	2,113.3900	2.1134	2,204.8100	2.2048	4.326	0	0	0
2013/05/06	R209	08/05/2014			Bond Future	7.7301	85.2181	7.7793	84.7654	0.636	0.0000	0.0000	0
2013/05/06	R209	08/05/2014	7.85	Call	Bond Future	1,096.7000	1.0967	643.9900	0.6440	(41.279)	0	0	0
2013/05/06	R209	08/05/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R209	08/05/2014	7.86	Call	Bond Future	1,187.2200	1.1872	734.5100	0.7345	(38.132)	0	0	0
2013/05/06	R209	08/05/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R209	08/05/2014	7.84	Call	Bond Future	1,006.0400	1.0060	553.3300	0.5533	(44.999)	0	0	0
2013/05/06	R209	08/05/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R210	02/05/2013			Bond Future	170.9138	170.9138	170.9138	170.9138	0.000	0.0000	0.0000	0
2013/05/06	R210	01/08/2013			Bond Future	174.1789	174.1789	174.2180	174.2180	0.022	0.0000	0.0000	1,237
2013/05/06	R210	01/08/2013	172.99	Call	Bond Future	1,188.8900	1.1889	1,228.0000	1.2280	3.290	0	0	0
2013/05/06	R210	01/08/2013	172.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R210	01/08/2013	173.00	Call	Bond Future	1,178.8900	1.1789	1,218.0000	1.2180	3.318	0	0	0
2013/05/06	R210	01/08/2013	173.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R210	01/08/2013	173.01	Call	Bond Future	1,168.8900	1.1689	1,208.0000	1.2080	3.346	0	0	0
2013/05/06	R210	01/08/2013	173.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R211	02/05/2013			Bond Future	129.9459	129.9459	129.9459	129.9459	0.000	0.0000	0.0000	0
2013/05/06	R211	01/08/2013			Bond Future	130.1952	130.1952	130.2182	130.2182	0.018	0.0000	0.0000	522
2013/05/06	R211	01/08/2013	129.99	Call	Bond Future	205.2000	0.2052	228.2400	0.2282	11.228	0	0	0
2013/05/06	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R211	01/08/2013	130.00	Call	Bond Future	195.2000	0.1952	218.2400	0.2182	11.803	0	0	0
2013/05/06	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R211	01/08/2013	130.01	Call	Bond Future	185.2000	0.1852	208.2400	0.2082	12.441	0	0	0
2013/05/06	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R212	02/05/2013			Bond Future	138.7336	138.7336	138.7336	138.7336	0.000	0.0000	0.0000	0
2013/05/06	R212	01/08/2013			Bond Future	138.8494	138.8494	138.8783	138.8783	0.021	0.0000	0.0000	21,791
2013/05/06	R212	01/08/2013	137.99	Call	Bond Future	859.4400	0.8594	888.3400	0.8883	3.363	0	0	0
2013/05/06	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R212	01/08/2013	138.00	Call	Bond Future	849.4400	0.8494	878.3400	0.8783	3.402	0	0	0
2013/05/06	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R212	01/08/2013	138.01	Call	Bond Future	839.4400	0.8394	868.3400	0.8683	3.443	0	0	0
2013/05/06	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R213	02/05/2013			Bond Future	7.2750	98.5572	7.2750	98.5572	0.000	0.0000	0.0000	0
2013/05/06	R213	01/08/2013			Bond Future	7.2890	100.1791	7.3244	99.8396	0.485	0.0000	0.0000	6,911
2013/05/06	R213	01/08/2013	91.25	Call	Bond Future	89,564.0800	89.5641	89,224.6100	89.2246	(0.379)	0	0	0
2013/05/06	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R213	07/11/2013			Bond Future	7.3439	98.0588	7.3804	97.7131	0.498	0.0000	0.0000	0
2013/05/06	R213	07/11/2013	8.59	Call	Bond Future	11,508.7300	11.5087	11,189.2000	11.1892	(2.776)	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
2013/05/06	R213	07/11/2013	8.59	Put	Bond Future	654.6100		0.6546	680.7200	0.6807	3.989	0	0	0
2013/05/06	R213	07/11/2013	8.60	Call	Bond Future	11,577.0900		11.5771	11,257.1200	11.2571	(2.764)	0	0	0
2013/05/06	R213	07/11/2013	8.60	Put	Bond Future	643.1100		0.6431	668.7800	0.6688	3.992	0	0	0
2013/05/06	R213	07/11/2013	8.61	Call	Bond Future	11,645.5100		11.6455	11,325.0900	11.3251	(2.751)	0	0	0
2013/05/06	R213	07/11/2013	8.61	Put	Bond Future	631.7900		0.6318	657.0100	0.6570	3.992	0	0	0
2013/05/06	R213	06/02/2014			Bond Future	7.3945		99.3779	7.4320	99.0289	0.506	0.0000	0.0000	0
2013/05/06	R213	06/02/2014	8.31	Call	Bond Future	9,871.4800		9.8715	9,584.2400	9.5842	(2.910)	0	0	0
2013/05/06	R213	06/02/2014	8.31	Put	Bond Future	1,829.0800		1.8291	1,890.8000	1.8908	3.374	0	0	0
2013/05/06	R213	06/02/2014	8.29	Call	Bond Future	9,748.0900		9.7481	9,462.1500	9.4622	(2.933)	0	0	0
2013/05/06	R213	06/02/2014	8.29	Put	Bond Future	1,870.9400		1.8709	1,933.9600	1.9340	3.368	0	0	0
2013/05/06	R213	06/02/2014	8.30	Call	Bond Future	9,809.7300		9.8097	9,523.1500	9.5232	(2.921)	0	0	0
2013/05/06	R213	06/02/2014	8.30	Put	Bond Future	1,849.9000		1.8499	1,912.2800	1.9123	3.372	0	0	0
2013/05/06	R213	08/05/2014			Bond Future	7.4428		97.1856	7.4813	96.8317	0.517	0.0000	0.0000	0
2013/05/06	R213	08/05/2014	7.66	Call	Bond Future	1,972.6600		1.9727	1,618.8600	1.6189	(17.935)	0	0	0
2013/05/06	R213	08/05/2014	7.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R213	08/05/2014	7.64	Call	Bond Future	1,793.3800		1.7934	1,439.5800	1.4396	(19.728)	0	0	0
2013/05/06	R213	08/05/2014	7.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R213	08/05/2014	7.65	Call	Bond Future	1,883.0800		1.8831	1,529.2800	1.5293	(18.788)	0	0	0
2013/05/06	R213	08/05/2014	7.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R214	02/05/2013			Bond Future	7.6250		88.2733	7.6250	88.2733	0.000	0.0000	0.0000	0
2013/05/06	R214	01/08/2013			Bond Future	7.6385		89.7835	7.6892	89.2677	0.663	0.0000	0.0000	938
2013/05/06	R214	01/08/2013	84.31	Call	Bond Future	79,335.6300		79.3356	78,819.7600	78.8198	(0.650)	0	0	0
2013/05/06	R214	01/08/2013	84.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R214	07/11/2013			Bond Future	7.6925		87.7689	7.7446	87.2446	0.678	0.0000	0.0000	0
2013/05/06	R214	07/11/2013	7.79	Call	Bond Future	4,837.1700		4.8372	4,513.8200	4.5138	(6.685)	0	0	0
2013/05/06	R214	07/11/2013	7.79	Put	Bond Future	3,860.5600		3.8606	4,061.4800	4.0615	5.204	0	0	0
2013/05/06	R214	07/11/2013	7.80	Call	Bond Future	4,890.0100		4.8900	4,564.7700	4.5648	(6.651)	0	0	0
2013/05/06	R214	07/11/2013	7.80	Put	Bond Future	3,814.2500		3.8143	4,013.2800	4.0133	5.218	0	0	0
2013/05/06	R214	07/11/2013	7.81	Call	Bond Future	4,943.0900		4.9431	4,615.9800	4.6160	(6.618)	0	0	0
2013/05/06	R214	07/11/2013	7.81	Put	Bond Future	3,768.3800		3.7684	3,965.5400	3.9655	5.232	0	0	0
2013/05/06	R248	02/05/2013			Bond Future	7.7850		113.1251	7.7850	113.1251	0.000	0.0000	0.0000	0
2013/05/06	R248	01/08/2013			Bond Future	7.8020		115.0597	7.8424	114.5336	0.518	0.0000	0.0000	603
2013/05/06	R248	01/08/2013	7.84	Call	Bond Future	495.1100		0.4951	0.0000	0.0000	(100.000)	0	0	0
2013/05/06	R248	01/08/2013	7.84	Put	Bond Future	0.0000		0.0000	30.9800	0.0310	100.000	0	0	0
2013/05/06	R248	01/08/2013	7.85	Call	Bond Future	624.6600		0.6247	98.5700	0.0986	(84.220)	0	0	0
2013/05/06	R248	01/08/2013	7.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R248	01/08/2013	7.86	Call	Bond Future	753.9600		0.7540	227.8700	0.2279	(69.777)	0	0	0
2013/05/06	R248	01/08/2013	7.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R248	07/11/2013			Bond Future	7.8598		112.2656	7.9014	111.7305	0.530	0.0000	0.0000	0
2013/05/06	R248	07/11/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R248	07/11/2013	7.84	Put	Bond Future	255.5600		0.2556	790.6200	0.7906	209.368	0	0	0
2013/05/06	R248	07/11/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/06	R248	07/11/2013	7.85	Put	Bond Future	126.2300		0.1262	661.2900	0.6613	423.877	0	0	0
2013/05/06	R248	07/11/2013	7.86	Call	Bond Future	2.8400		0.0028	0.0000	0.0000	(100.000)	0	0	0
2013/05/06	R248	07/11/2013	7.86	Put	Bond Future	0.0000		0.0000	532.2200	0.5322	100.000	0	0	0

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Total												222740
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