



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 09/05/2013 to 09/05/2013

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
2013/05/09	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	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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2013/05/09	2025	01/08/2013			Bond Future	119.5003	119.5003	119.7161	119.7161	0.181	0.0000	0.0000	0
2013/05/09	2025	01/08/2013	117.99	Call	Bond Future	1,510.2600	1.5103	1,726.0600	1.7261	14.289	0	0	0
2013/05/09	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	2025	01/08/2013	118.00	Call	Bond Future	1,500.2600	1.5003	1,716.0600	1.7161	14.384	0	0	0
2013/05/09	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	2025	01/08/2013	118.01	Call	Bond Future	1,490.2600	1.4903	1,706.0600	1.7061	14.481	0	0	0
2013/05/09	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	2038	01/08/2013			Bond Future	116.3007	116.3007	116.3287	116.3287	0.024	0.0000	0.0000	9
2013/05/09	2038	01/08/2013	114.99	Call	Bond Future	1,310.7200	1.3107	1,338.6700	1.3387	2.132	0	0	0
2013/05/09	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	2038	01/08/2013	115.00	Call	Bond Future	1,300.7200	1.3007	1,328.6700	1.3287	2.149	0	0	0
2013/05/09	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	2038	01/08/2013	115.01	Call	Bond Future	1,290.7200	1.2907	1,318.6700	1.3187	2.165	0	0	0
2013/05/09	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	2050	01/08/2013			Bond Future	121.7493	121.7493	123.0279	123.0279	1.050	0.0000	0.0000	122
2013/05/09	2050	01/08/2013	118.99	Call	Bond Future	2,759.2700	2.7593	4,037.9400	4.0379	46.341	0	0	0
2013/05/09	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	2050	01/08/2013	119.00	Call	Bond Future	2,749.2700	2.7493	4,027.9400	4.0279	46.509	0	0	0
2013/05/09	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	2050	01/08/2013	119.01	Call	Bond Future	2,739.2700	2.7393	4,017.9400	4.0179	46.679	0	0	0
2013/05/09	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	AL37	01/08/2013			Index Future	426.6380	426.6380	428.9060	428.9060	0.532	0.0000	0.0000	75
2013/05/09	AL37	07/11/2013			Index Future	432.6620	432.6620	434.9610	434.9610	0.531	0.0000	0.0000	0
2013/05/09	AL7T	01/08/2013			Index Future	521.2160	521.2160	525.7220	525.7220	0.865	0.0000	0.0000	1
2013/05/09	AL7T	07/11/2013			Index Future	528.5760	528.5760	533.1440	533.1440	0.864	0.0000	0.0000	0
2013/05/09	ALBI	01/08/2013			Index Future	462.7370	462.7370	466.7570	466.7570	0.869	0.0000	0.0000	725
2013/05/09	ALBI	07/11/2013			Index Future	469.2710	469.2710	473.3470	473.3470	0.869	0.0000	0.0000	85
2013/05/09	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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2013/05/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/05/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/09	EL28	01/08/2013			Bond Future	116.1764	116.1764	116.7885	116.7885	0.527	0.0000	0.0000	0
2013/05/09	EL28	01/08/2013	114.99	Call	Bond Future	1,186.4200	1.1864	1,798.5100	1.7985	51.591	0	0	0
2013/05/09	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	EL28	01/08/2013	115.00	Call	Bond Future	1,176.4200	1.1764	1,788.5100	1.7885	52.030	0	0	0
2013/05/09	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	EL28	01/08/2013	115.01	Call	Bond Future	1,166.4200	1.1664	1,778.5100	1.7785	52.476	0	0	0
2013/05/09	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	ES33	01/08/2013			Bond Future	8.2582	95.5449	8.1188	96.8385	(1.687)	0.0000	0.0000	292
2013/05/09	ES33	01/08/2013	9.00	Call	Bond Future	6,452.7300	6.4527	7,746.2600	7.7463	20.046	0	0	0
2013/05/09	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	ES33	01/08/2013	91.02	Call	Bond Future	84,493.6000	84.4936	85,787.1300	85.7871	1.531	0	0	0
2013/05/09	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	ES33	07/11/2013			Bond Future	8.3390	93.1128	8.1954	94.4243	(1.723)	0.0000	0.0000	0
2013/05/09	ES33	07/11/2013	8.49	Call	Bond Future	1,348.6000	1.3486	2,660.0900	2.6601	97.248	0	0	0
2013/05/09	ES33	07/11/2013	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	ES33	07/11/2013	8.50	Call	Bond Future	1,436.8800	1.4369	2,748.3700	2.7484	91.273	0	0	0
2013/05/09	ES33	07/11/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	ES33	07/11/2013	8.51	Call	Bond Future	1,525.0300	1.5250	2,836.5200	2.8365	85.998	0	0	0
2013/05/09	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	GOVI	01/08/2013			GOVI	461.7250	461.7250	465.6810	465.6810	0.857	0.0000	0.0000	349
2013/05/09	GOVI	01/08/2013	445.99	Call	GOVI	157,350.0000	15.7350	196,910.0000	19.6910	25.141	0	0	0
2013/05/09	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	GOVI	01/08/2013	446.00	Call	GOVI	157,250.0000	15.7250	196,810.0000	19.6810	25.157	0	0	0
2013/05/09	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	GOVI	01/08/2013	446.01	Call	GOVI	157,150.0000	15.7150	196,710.0000	19.6710	25.173	0	0	0
2013/05/09	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	GOVI	07/11/2013			GOVI	468.2450	468.2450	472.2560	472.2560	0.857	0.0000	0.0000	0
2013/05/09	GOVI	07/11/2013	445.99	Call	GOVI	222,550.0000	22.2550	262,660.0000	26.2660	18.023	0	0	0
2013/05/09	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	GOVI	07/11/2013	446.00	Call	GOVI	222,450.0000	22.2450	262,560.0000	26.2560	18.031	0	0	0
2013/05/09	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	GOVI	07/11/2013	446.01	Call	GOVI	222,350.0000	22.2350	262,460.0000	26.2460	18.039	0	0	0
2013/05/09	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/09	IGOV	01/08/2013			Index Future	211.4230	211.4230	211.6040	211.6040	0.086	0.0000	0.0000	965
2013/05/09	IGOV	07/11/2013			Index Future	214.4360	214.4360	214.6190	214.6190	0.085	0.0000	0.0000	7
2013/05/09	ILBI	01/08/2013			Index Future	572.2370	572.2370	572.2370	572.2370	0.000	0.0000	0.0000	186
2013/05/09	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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2013/05/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/09	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/09	JBAF	15/05/2013			Jibar Tradeable Future	5.1000	94.9000	5.0900	94.9100	(0.196)	0.0000	0.0000	0
2013/05/09	JBAF	19/06/2013			Jibar Tradeable Future	5.0100	94.9900	4.9600	95.0400	(0.998)	0.0000	0.0000	1,500
2013/05/09	JBAF	17/07/2013			Jibar Tradeable Future	4.9800	95.0200	4.9300	95.0700	(1.004)	0.0000	0.0000	0
2013/05/09	JBAF	21/08/2013			Jibar Tradeable Future	4.9100	95.0900	4.8500	95.1500	(1.222)	0.0000	0.0000	0
2013/05/09	JBAF	18/09/2013			Jibar Tradeable Future	4.8800	95.1200	4.8200	95.1800	(1.230)	0.0000	0.0000	2,200
2013/05/09	JBAF	16/10/2013			Jibar Tradeable Future	4.8300	95.1700	4.7600	95.2400	(1.449)	0.0000	0.0000	0
2013/05/09	JBAF	18/12/2013			Jibar Tradeable Future	4.8100	95.1900	4.7400	95.2600	(1.455)	0.0000	0.0000	1,500
2013/05/09	JBAF	19/03/2014			Jibar Tradeable Future	4.8300	95.1700	4.7500	95.2500	(1.656)	0.0000	0.0000	0
2013/05/09	JBAF	18/06/2014			Jibar Tradeable Future	4.8800	95.1200	4.8000	95.2000	(1.639)	0.0000	0.0000	1,000
2013/05/09	JBAF	17/09/2014			Jibar Tradeable Future	4.9800	95.0200	4.8900	95.1100	(1.807)	0.0000	0.0000	0
2013/05/09	JBAF	17/12/2014			Jibar Tradeable Future	5.1100	94.8900	5.0000	95.0000	(2.153)	0.0000	0.0000	1,000
2013/05/09	JBAF	18/03/2015			Jibar Tradeable Future	5.2400	94.7600	5.1400	94.8600	(1.908)	0.0000	0.0000	0
2013/05/09	R023	01/08/2013			Bond Future	6.1905	114.4749	6.0455	115.5894	(2.343)	0.0000	0.0000	9,365
2013/05/09	R023	01/08/2013	7.29	Call	Bond Future	8,005.0800	8.0051	9,119.6100	9.1196	13.923	0	0	0
2013/05/09	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R023	01/08/2013	7.30	Call	Bond Future	8,074.4500	8.0745	9,188.9800	9.1890	13.803	0	0	0
2013/05/09	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R023	01/08/2013	7.31	Call	Bond Future	8,143.7600	8.1438	9,258.2900	9.2583	13.686	0	0	0
2013/05/09	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R023	07/11/2013			Bond Future	6.2272	112.1757	6.0763	113.3057	(2.423)	0.0000	0.0000	0
2013/05/09	R023	07/11/2013	6.49	Call	Bond Future	1,933.5500	1.9335	3,063.5400	3.0635	58.441	0	0	0
2013/05/09	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R023	07/11/2013	6.50	Call	Bond Future	2,006.2800	2.0063	3,136.2700	3.1363	56.323	0	0	0
2013/05/09	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R023	07/11/2013	6.51	Call	Bond Future	2,078.9600	2.0790	3,208.9500	3.2089	54.354	0	0	0
2013/05/09	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R157	01/08/2013			Bond Future	5.0246	122.0274	4.9126	122.2732	(2.229)	0.0000	0.0000	11,275
2013/05/09	R157	01/08/2013	116.11	Call	Bond Future	92,571.7900	92.5718	92,817.5200	92.8175	0.265	0	0	0
2013/05/09	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R157	07/11/2013			Bond Future	4.9820	116.9442	4.8517	117.1931	(2.615)	0.0000	0.0000	0
2013/05/09	R157	07/11/2013	5.59	Call	Bond Future	1,218.1800	1.2182	1,440.5300	1.4405	18.253	0	0	0
2013/05/09	R157	07/11/2013	5.59	Put	Bond Future	65.8100	0.0658	39.2300	0.0392	(40.389)	0	0	0
2013/05/09	R157	07/11/2013	5.60	Call	Bond Future	1,234.7600	1.2348	1,457.9000	1.4579	18.072	0	0	0
2013/05/09	R157	07/11/2013	5.60	Put	Bond Future	63.5700	0.0636	37.7800	0.0378	(40.569)	0	0	0
2013/05/09	R157	07/11/2013	5.61	Call	Bond Future	1,251.4000	1.2514	1,475.3200	1.4753	17.894	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/09	R157	07/11/2013	5.61	Put	Bond Future	61.3900	0.0614	36.3800	0.0364	(40.740)	0	0	0
2013/05/09	R157	06/02/2014			Bond Future	4.9089	118.5198	4.7554	118.7725	(3.127)	0.0000	0.0000	0
2013/05/09	R157	06/02/2014	5.66	Call	Bond Future	1,315.3300	1.3153	1,536.2400	1.5362	16.795	0	0	0
2013/05/09	R157	06/02/2014	5.66	Put	Bond Future	89.8600	0.0899	58.0700	0.0581	(35.377)	0	0	0
2013/05/09	R157	06/02/2014	5.64	Call	Bond Future	1,287.4000	1.2874	1,506.9400	1.5069	17.053	0	0	0
2013/05/09	R157	06/02/2014	5.64	Put	Bond Future	94.3200	0.0943	61.1600	0.0612	(35.157)	0	0	0
2013/05/09	R157	06/02/2014	5.65	Call	Bond Future	1,301.3500	1.3013	1,521.5800	1.5216	16.923	0	0	0
2013/05/09	R157	06/02/2014	5.65	Put	Bond Future	92.0700	0.0921	59.6000	0.0596	(35.267)	0	0	0
2013/05/09	R157	08/05/2014			Bond Future	4.7929	113.3160	4.6085	113.5721	(3.849)	0.0000	0.0000	0
2013/05/09	R157	08/05/2014	5.21	Call	Bond Future	575.9200	0.5759	832.0400	0.8320	44.471	0	0	0
2013/05/09	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R157	08/05/2014	5.19	Call	Bond Future	548.4000	0.5484	804.5200	0.8045	46.703	0	0	0
2013/05/09	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R157	08/05/2014	5.20	Call	Bond Future	562.1600	0.5622	818.2800	0.8183	45.560	0	0	0
2013/05/09	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R186	01/08/2013			Bond Future	6.7742	133.7394	6.6140	135.4487	(2.364)	0.0000	0.0000	53,418
2013/05/09	R186	01/08/2013	128.26	Call	Bond Future	124,467.0000	124.4670	126,176.2500	126.1763	1.373	0	0	0
2013/05/09	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R186	01/08/2013	6.80	Call	Bond Future	2,459.0700	2.4591	3,445.4900	3.4455	40.114	0	0	0
2013/05/09	R186	01/08/2013	6.80	Put	Bond Future	2,186.7700	2.1868	1,463.9400	1.4639	(33.055)	0	0	100
2013/05/09	R186	01/08/2013	7.00	Call	Bond Future	3,691.9700	3.6920	4,904.1000	4.9041	32.832	0	0	0
2013/05/09	R186	01/08/2013	7.00	Put	Bond Future	1,333.1500	1.3331	836.0300	0.8360	(37.289)	0	0	1,650
2013/05/09	R186	01/08/2013	7.25	Call	Bond Future	5,557.8300	5.5578	6,989.1500	6.9891	25.753	0	0	4,315
2013/05/09	R186	01/08/2013	7.25	Put	Bond Future	654.3600	0.6544	376.4300	0.3764	(42.474)	0	0	0
2013/05/09	R186	01/08/2013	6.75	Call	Bond Future	2,193.2900	2.1933	3,118.6700	3.1187	42.191	0	0	1,000
2013/05/09	R186	01/08/2013	6.75	Put	Bond Future	2,449.8300	2.4498	1,665.9600	1.6660	(31.997)	0	0	0
2013/05/09	R186	07/11/2013			Bond Future	6.8241	135.6281	6.6583	137.3610	(2.429)	0.0000	0.0000	540
2013/05/09	R186	07/11/2013	6.50	Call	Bond Future	2,323.2600	2.3233	3,019.9400	3.0199	29.987	0	0	5,290
2013/05/09	R186	07/11/2013	6.50	Put	Bond Future	5,740.6900	5.7407	4,704.3900	4.7044	(18.052)	0	0	0
2013/05/09	R186	07/11/2013	8.14	Call	Bond Future	13,090.5800	13.0906	14,699.2500	14.6992	12.289	0	0	0
2013/05/09	R186	07/11/2013	8.14	Put	Bond Future	379.6900	0.3797	255.3800	0.2554	(32.740)	0	0	0
2013/05/09	R186	07/11/2013	8.15	Call	Bond Future	13,172.1500	13.1721	14,783.1800	14.7832	12.231	0	0	0
2013/05/09	R186	07/11/2013	8.15	Put	Bond Future	371.3400	0.3713	249.3900	0.2494	(32.841)	0	0	0
2013/05/09	R186	07/11/2013	8.16	Call	Bond Future	13,253.7800	13.2538	14,867.1500	14.8671	12.173	0	0	0
2013/05/09	R186	07/11/2013	8.16	Put	Bond Future	363.1500	0.3631	243.5400	0.2435	(32.937)	0	0	0
2013/05/09	R186	07/11/2013	8.75	Call	Bond Future	18,111.4300	18.1114	19,811.2100	19.8112	9.385	0	0	0
2013/05/09	R186	07/11/2013	8.75	Put	Bond Future	85.9400	0.0859	52.7400	0.0527	(38.632)	0	0	1,030
2013/05/09	R186	06/02/2014			Bond Future	6.8685	132.1648	6.6972	133.9217	(2.494)	0.0000	0.0000	0
2013/05/09	R186	06/02/2014	7.76	Call	Bond Future	10,333.1700	10.3332	11,726.7500	11.7267	13.486	0	0	0
2013/05/09	R186	06/02/2014	7.76	Put	Bond Future	1,690.0000	1.6900	1,326.7600	1.3268	(21.493)	0	0	0
2013/05/09	R186	06/02/2014	7.74	Call	Bond Future	10,193.2300	10.1932	11,579.0300	11.5790	13.595	0	0	0
2013/05/09	R186	06/02/2014	7.74	Put	Bond Future	1,735.1700	1.7352	1,364.1500	1.3641	(21.382)	0	0	0
2013/05/09	R186	06/02/2014	7.75	Call	Bond Future	10,264.1500	10.2641	11,653.7500	11.6538	13.538	0	0	0
2013/05/09	R186	06/02/2014	7.75	Put	Bond Future	1,713.4900	1.7135	1,346.2700	1.3463	(21.431)	0	0	0
2013/05/09	R186	08/05/2014			Bond Future	6.9146	133.9550	6.7375	135.7356	(2.561)	0.0000	0.0000	0
2013/05/09	R186	08/05/2014	7.11	Call	Bond Future	1,926.8700	1.9269	3,707.4700	3.7075	92.409	0	0	0
2013/05/09	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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2013/05/09	R186	08/05/2014	7.09	Call	Bond Future	1,731.5000		1.7315	3,512.1000	3.5121	102.836	0	0	0
2013/05/09	R186	08/05/2014	7.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R186	08/05/2014	7.10	Call	Bond Future	1,829.2400		1.8292	3,609.8400	3.6098	97.341	0	0	0
2013/05/09	R186	08/05/2014	7.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R197	01/08/2013			Bond Future	297.8690		297.8690	297.9319	297.9319	0.021	0.0000	0.0000	2,633
2013/05/09	R197	01/08/2013	294.99	Call	Bond Future	2,879.0500		2.8790	2,941.9200	2.9419	2.184	0	0	0
2013/05/09	R197	01/08/2013	294.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R197	01/08/2013	295.00	Call	Bond Future	2,869.0500		2.8690	2,931.9200	2.9319	2.191	0	0	0
2013/05/09	R197	01/08/2013	295.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R197	01/08/2013	295.01	Call	Bond Future	2,859.0500		2.8590	2,921.9200	2.9219	2.199	0	0	0
2013/05/09	R197	01/08/2013	295.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R201	01/08/2013			Bond Future	4.8087		106.2714	4.8095	106.2703	0.016	0.0000	0.0000	0
2013/05/09	R201	01/08/2013	107.45	Call	Bond Future	69,025.7200		69.0257	69,024.6400	69.0246	(0.002)	0	0	0
2013/05/09	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R201	07/11/2013			Bond Future	4.6817		107.7721	4.6829	107.7707	0.026	0.0000	0.0000	0
2013/05/09	R201	07/11/2013	4.79	Call	Bond Future	264.0000		0.2640	262.6700	0.2627	(0.504)	0	0	0
2013/05/09	R201	07/11/2013	4.79	Put	Bond Future	144.7200		0.1447	144.7300	0.1447	0.007	0	0	0
2013/05/09	R201	07/11/2013	4.80	Call	Bond Future	270.8700		0.2709	269.5300	0.2695	(0.495)	0	0	0
2013/05/09	R201	07/11/2013	4.80	Put	Bond Future	140.5900		0.1406	140.5900	0.1406	0.000	0	0	0
2013/05/09	R201	07/11/2013	4.81	Call	Bond Future	277.8300		0.2778	276.4900	0.2765	(0.482)	0	0	0
2013/05/09	R201	07/11/2013	4.81	Put	Bond Future	136.5500		0.1365	136.5500	0.1365	0.000	0	0	0
2013/05/09	R201	06/02/2014			Bond Future	4.4526		104.8154	4.4538	104.8144	0.027	0.0000	0.0000	0
2013/05/09	R201	06/02/2014	5.26	Call	Bond Future	718.8200		0.7188	717.7300	0.7177	(0.152)	0	0	0
2013/05/09	R201	06/02/2014	5.26	Put	Bond Future	29.9100		0.0299	29.8300	0.0298	(0.267)	0	0	0
2013/05/09	R201	06/02/2014	5.24	Call	Bond Future	703.6000		0.7036	702.5000	0.7025	(0.156)	0	0	0
2013/05/09	R201	06/02/2014	5.24	Put	Bond Future	31.6700		0.0317	31.5800	0.0316	(0.284)	0	0	0
2013/05/09	R201	06/02/2014	5.25	Call	Bond Future	711.1100		0.7111	710.0200	0.7100	(0.153)	0	0	0
2013/05/09	R201	06/02/2014	5.25	Put	Bond Future	30.6900		0.0307	30.6100	0.0306	(0.261)	0	0	0
2013/05/09	R201	08/05/2014			Bond Future	4.0270		106.2351	4.0287	106.2341	0.042	0.0000	0.0000	0
2013/05/09	R201	08/05/2014	4.76	Call	Bond Future	446.0300		0.4460	445.0000	0.4450	(0.231)	0	0	0
2013/05/09	R201	08/05/2014	4.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R201	08/05/2014	4.74	Call	Bond Future	433.9100		0.4339	432.8800	0.4329	(0.237)	0	0	0
2013/05/09	R201	08/05/2014	4.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R201	08/05/2014	4.75	Call	Bond Future	439.9700		0.4400	438.9400	0.4389	(0.234)	0	0	0
2013/05/09	R201	08/05/2014	4.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R202	01/08/2013			Bond Future	226.2332		226.2332	226.2862	226.2862	0.023	0.0000	0.0000	44,020
2013/05/09	R202	01/08/2013	222.99	Call	Bond Future	3,243.1700		3.2432	3,296.2400	3.2962	1.636	0	0	0
2013/05/09	R202	01/08/2013	222.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R202	01/08/2013	223.00	Call	Bond Future	3,233.1700		3.2332	3,286.2400	3.2862	1.641	0	0	0
2013/05/09	R202	01/08/2013	223.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R202	01/08/2013	223.01	Call	Bond Future	3,223.1700		3.2232	3,276.2400	3.2762	1.647	0	0	0
2013/05/09	R202	01/08/2013	223.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R203	01/08/2013			Bond Future	5.4844		113.2702	5.3724	113.7029	(2.042)	0.0000	0.0000	9,032
2013/05/09	R203	01/08/2013	109.11	Call	Bond Future	100,057.0300		100.0570	100,489.7400	100.4897	0.432	0	0	0

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2013/05/09	R203	01/08/2013	109.11	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/05/09	R203	07/11/2013			Bond Future		5.5007	110.7103	5.3797	111.1489	0.0000	0.0000	0	
2013/05/09	R203	07/11/2013	5.71	Call	Bond Future		1,414.0100	1.4140	1,699.2500	1.6993	20.172	0	0	15
2013/05/09	R203	07/11/2013	5.71	Put	Bond Future		660.9300	0.6609	507.5800	0.5076	(23.202)	0	0	0
2013/05/09	R203	07/11/2013	5.99	Call	Bond Future		2,111.0800	2.1111	2,454.1600	2.4542	16.251	0	0	0
2013/05/09	R203	07/11/2013	5.99	Put	Bond Future		360.2300	0.3602	264.7200	0.2647	(26.514)	0	0	0
2013/05/09	R203	07/11/2013	6.00	Call	Bond Future		2,138.3400	2.1383	2,483.1900	2.4832	16.127	0	0	0
2013/05/09	R203	07/11/2013	6.00	Put	Bond Future		352.0600	0.3521	258.3200	0.2583	(26.626)	0	0	0
2013/05/09	R203	07/11/2013	6.01	Call	Bond Future		2,165.7300	2.1657	2,512.3200	2.5123	16.003	0	0	0
2013/05/09	R203	07/11/2013	6.01	Put	Bond Future		344.0400	0.3440	252.0400	0.2520	(26.741)	0	0	0
2013/05/09	R203	07/11/2013	571.00	Call	Bond Future		108,480.7600	108.4808	108,919.3500	108.9193	0.404	0	0	0
2013/05/09	R203	07/11/2013	571.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R203	06/02/2014			Bond Future		5.5093	112.2017	5.3784	112.6466	(2.377)	0.0000	0.0000	0
2013/05/09	R203	06/02/2014	6.16	Call	Bond Future		2,620.2000	2.6202	2,967.3200	2.9673	13.248	0	0	0
2013/05/09	R203	06/02/2014	6.16	Put	Bond Future		442.8700	0.4429	345.1200	0.3451	(22.072)	0	0	0
2013/05/09	R203	06/02/2014	5.95	Call	Bond Future		2,108.4600	2.1085	2,424.3100	2.4243	14.980	0	0	16
2013/05/09	R203	06/02/2014	5.95	Put	Bond Future		627.9600	0.6280	498.9400	0.4989	(20.546)	0	0	0
2013/05/09	R203	06/02/2014	6.14	Call	Bond Future		2,569.3400	2.5693	2,913.7300	2.9137	13.404	0	0	0
2013/05/09	R203	06/02/2014	6.14	Put	Bond Future		458.1400	0.4581	357.6600	0.3577	(21.932)	0	0	0
2013/05/09	R203	06/02/2014	6.15	Call	Bond Future		2,594.7200	2.5947	2,940.4800	2.9405	13.326	0	0	0
2013/05/09	R203	06/02/2014	6.15	Put	Bond Future		450.4500	0.4505	351.3400	0.3513	(22.002)	0	0	0
2013/05/09	R203	08/05/2014			Bond Future		5.5116	109.5603	5.3696	110.0112	(2.578)	0.0000	0.0000	0
2013/05/09	R203	08/05/2014	5.76	Call	Bond Future		782.5400	0.7825	1,233.4100	1.2334	57.616	0	0	0
2013/05/09	R203	08/05/2014	5.76	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R203	08/05/2014	5.74	Call	Bond Future		719.7800	0.7198	1,170.6500	1.1706	62.640	0	0	0
2013/05/09	R203	08/05/2014	5.74	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R203	08/05/2014	5.75	Call	Bond Future		751.1600	0.7512	1,202.0300	1.2020	60.023	0	0	0
2013/05/09	R203	08/05/2014	5.75	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R204	01/08/2013			Bond Future		5.6627	111.6958	5.5467	112.2628	(2.049)	0.0000	0.0000	13,573
2013/05/09	R204	01/08/2013	110.75	Call	Bond Future		102,812.3000	102.8123	103,379.3100	103.3793	0.552	0	0	0
2013/05/09	R204	01/08/2013	110.75	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R204	07/11/2013			Bond Future		5.6854	113.2731	5.5620	113.8478	(2.170)	0.0000	0.0000	0
2013/05/09	R204	07/11/2013	6.29	Call	Bond Future		3,186.8000	3.1868	3,651.9800	3.6520	14.597	0	0	0
2013/05/09	R204	07/11/2013	6.29	Put	Bond Future		421.6800	0.4217	312.1200	0.3121	(25.982)	0	0	0
2013/05/09	R204	07/11/2013	6.30	Call	Bond Future		3,222.5500	3.2225	3,689.7100	3.6897	14.497	0	0	0
2013/05/09	R204	07/11/2013	6.30	Put	Bond Future		412.4100	0.4124	304.8300	0.3048	(26.086)	0	0	0
2013/05/09	R204	07/11/2013	6.31	Call	Bond Future		3,258.4600	3.2585	3,727.5600	3.7276	14.396	0	0	0
2013/05/09	R204	07/11/2013	6.31	Put	Bond Future		403.3200	0.4033	297.6800	0.2977	(26.193)	0	0	0
2013/05/09	R204	07/11/2013	7.00	Call	Bond Future		5,971.5100	5.9715	6,523.8700	6.5239	9.250	0	0	0
2013/05/09	R204	07/11/2013	7.00	Put	Bond Future		66.6600	0.0667	44.2800	0.0443	(33.573)	0	0	1,270
2013/05/09	R204	06/02/2014			Bond Future		5.7006	110.7683	5.5696	111.3512	(2.299)	0.0000	0.0000	0
2013/05/09	R204	06/02/2014	6.40	Call	Bond Future		3,641.2100	3.6412	4,098.6800	4.0987	12.564	0	0	0
2013/05/09	R204	06/02/2014	6.40	Put	Bond Future		593.0100	0.5930	467.6400	0.4676	(21.141)	0	0	0
2013/05/09	R204	06/02/2014	6.41	Call	Bond Future		3,674.5600	3.6746	4,133.6700	4.1337	12.494	0	0	0
2013/05/09	R204	06/02/2014	6.41	Put	Bond Future		583.5300	0.5835	459.8000	0.4598	(21.204)	0	0	0
2013/05/09	R204	06/02/2014	6.39	Call	Bond Future		3,607.9700	3.6080	4,063.7800	4.0638	12.633	0	0	0
2013/05/09	R204	06/02/2014	6.39	Put	Bond Future		602.6200	0.6026	475.5900	0.4756	(21.080)	0	0	0

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2013/05/09	R204	08/05/2014			Bond Future	5.7165	112.2687	5.5770	112.8594	(2.440)	0.0000	0.0000	0
2013/05/09	R204	08/05/2014	6.05	Call	Bond Future	1,396.3700	1.3964	1,987.0900	1.9871	42.304	0	0	0
2013/05/09	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R204	08/05/2014	6.06	Call	Bond Future	1,437.9100	1.4379	2,028.6300	2.0286	41.082	0	0	0
2013/05/09	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R204	08/05/2014	6.04	Call	Bond Future	1,354.8200	1.3548	1,945.5400	1.9455	43.601	0	0	0
2013/05/09	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R206	01/08/2013			Bond Future	4.9350	101.5263	4.8598	101.5594	(1.523)	0.0000	0.0000	0
2013/05/09	R206	01/08/2013	103.94	Call	Bond Future	30,528.1400	30.5281	30,561.2800	30.5613	0.109	0	0	0
2013/05/09	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R206	07/11/2013			Bond Future	4.3763	102.9599	4.1901	102.9933	(4.256)	0.0000	0.0000	0
2013/05/09	R206	07/11/2013	4.29	Call	Bond Future	22.5700	0.0226	39.4100	0.0394	74.612	0	0	0
2013/05/09	R206	07/11/2013	4.29	Put	Bond Future	38.0400	0.0380	21.5000	0.0215	(43.481)	0	0	0
2013/05/09	R206	07/11/2013	4.30	Call	Bond Future	23.3300	0.0233	40.4900	0.0405	73.553	0	0	0
2013/05/09	R206	07/11/2013	4.30	Put	Bond Future	37.0000	0.0370	20.7800	0.0208	(43.838)	0	0	0
2013/05/09	R206	07/11/2013	4.31	Call	Bond Future	24.1100	0.0241	41.5800	0.0416	72.460	0	0	0
2013/05/09	R206	07/11/2013	4.31	Put	Bond Future	35.9900	0.0360	20.0800	0.0201	(44.207)	0	0	0
2013/05/09	R207	01/08/2013			Bond Future	5.8540	107.8295	5.7125	108.6163	(2.416)	0.0000	0.0000	7,264
2013/05/09	R207	01/08/2013	106.18	Call	Bond Future	100,258.3200	100.2583	101,045.0600	101.0451	0.785	0	0	0
2013/05/09	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R207	07/11/2013			Bond Future	5.8815	109.3522	5.7326	110.1498	(2.532)	0.0000	0.0000	0
2013/05/09	R207	07/11/2013	6.69	Call	Bond Future	4,547.3400	4.5473	5,238.1600	5.2382	15.192	0	0	0
2013/05/09	R207	07/11/2013	6.69	Put	Bond Future	340.4800	0.3405	233.7200	0.2337	(31.356)	0	0	0
2013/05/09	R207	07/11/2013	6.70	Call	Bond Future	4,590.3700	4.5904	5,283.2500	5.2833	15.094	0	0	0
2013/05/09	R207	07/11/2013	6.70	Put	Bond Future	332.7500	0.3327	228.0500	0.2280	(31.465)	0	0	0
2013/05/09	R207	07/11/2013	6.71	Call	Bond Future	4,633.5000	4.6335	5,328.4100	5.3284	14.998	0	0	0
2013/05/09	R207	07/11/2013	6.71	Put	Bond Future	325.1600	0.3252	222.4900	0.2225	(31.575)	0	0	0
2013/05/09	R207	06/02/2014			Bond Future	5.9033	107.1858	5.7466	107.9945	(2.654)	0.0000	0.0000	0
2013/05/09	R207	06/02/2014	6.66	Call	Bond Future	4,476.2500	4.4763	5,121.8300	5.1218	14.422	0	0	0
2013/05/09	R207	06/02/2014	6.66	Put	Bond Future	673.8100	0.6738	510.7300	0.5107	(24.203)	0	0	0
2013/05/09	R207	06/02/2014	6.64	Call	Bond Future	4,399.6600	4.3997	5,040.9300	5.0409	14.575	0	0	0
2013/05/09	R207	06/02/2014	6.64	Put	Bond Future	695.5800	0.6956	528.1900	0.5282	(24.065)	0	0	0
2013/05/09	R207	06/02/2014	6.65	Call	Bond Future	4,437.9000	4.4379	5,081.3400	5.0813	14.499	0	0	0
2013/05/09	R207	06/02/2014	6.65	Put	Bond Future	684.6200	0.6846	519.4000	0.5194	(24.133)	0	0	0
2013/05/09	R207	08/05/2014			Bond Future	5.9291	108.6376	5.7639	109.4573	(2.785)	0.0000	0.0000	0
2013/05/09	R207	08/05/2014	6.21	Call	Bond Future	1,376.8100	1.3768	2,196.4300	2.1964	59.530	0	0	0
2013/05/09	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R207	08/05/2014	6.19	Call	Bond Future	1,279.5100	1.2795	2,099.1300	2.0991	64.057	0	0	0
2013/05/09	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R207	08/05/2014	6.20	Call	Bond Future	1,328.1700	1.3282	2,147.7900	2.1478	61.710	0	0	0
2013/05/09	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R208	01/08/2013			Bond Future	5.9158	107.4243	5.7753	108.3098	(2.375)	0.0000	0.0000	9,193
2013/05/09	R208	01/08/2013	101.40	Call	Bond Future	98,379.8300	98.3798	99,265.3300	99.2653	0.900	0	0	0
2013/05/09	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R208	07/11/2013			Bond Future	5.9445	105.5453	5.7976	106.4431	(2.472)	0.0000	0.0000	0

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2013/05/09	R208	07/11/2013	6.79	Call	Bond Future	5,372.5600		5.3726	6,153.2100	6.1532	14.530	0	0	0
2013/05/09	R208	07/11/2013	6.79	Put	Bond Future	385.2200		0.3852	268.1300	0.2681	(30.396)	0	0	0
2013/05/09	R208	07/11/2013	6.80	Call	Bond Future	5,421.3400		5.4213	6,204.1700	6.2042	14.440	0	0	0
2013/05/09	R208	07/11/2013	6.80	Put	Bond Future	376.7700		0.3768	261.8600	0.2619	(30.499)	0	0	0
2013/05/09	R208	07/11/2013	6.81	Call	Bond Future	5,470.2200		5.4702	6,255.2100	6.2552	14.350	0	0	0
2013/05/09	R208	07/11/2013	6.81	Put	Bond Future	368.4700		0.3685	255.7200	0.2557	(30.600)	0	0	0
2013/05/09	R208	07/11/2013	7.50	Call	Bond Future	9,011.0500		9.0111	9,886.2200	9.8862	9.712	0	0	0
2013/05/09	R208	07/11/2013	7.50	Put	Bond Future	58.9700		0.0590	36.4000	0.0364	(38.274)	0	0	1,520
2013/05/09	R208	06/02/2014			Bond Future	5.9674		106.9672	5.8139	107.8774	(2.573)	0.0000	0.0000	0
2013/05/09	R208	06/02/2014	6.75	Call	Bond Future	5,288.6400		5.2886	6,015.4000	6.0154	13.742	0	0	0
2013/05/09	R208	06/02/2014	6.75	Put	Bond Future	795.4400		0.7954	611.9800	0.6120	(23.064)	0	0	0
2013/05/09	R208	06/02/2014	6.76	Call	Bond Future	5,332.4600		5.3325	6,061.5100	6.0615	13.672	0	0	0
2013/05/09	R208	06/02/2014	6.76	Put	Bond Future	783.3900		0.7834	602.2200	0.6022	(23.126)	0	0	0
2013/05/09	R208	06/02/2014	6.74	Call	Bond Future	5,244.9400		5.2449	5,969.3800	5.9694	13.812	0	0	0
2013/05/09	R208	06/02/2014	6.74	Put	Bond Future	807.6500		0.8077	621.8700	0.6219	(23.003)	0	0	0
2013/05/09	R208	08/05/2014			Bond Future	5.9900		105.0195	5.8295	105.9420	(2.679)	0.0000	0.0000	0
2013/05/09	R208	08/05/2014	6.30	Call	Bond Future	1,753.8600		1.7539	2,676.3500	2.6763	52.598	0	0	0
2013/05/09	R208	08/05/2014	6.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R208	08/05/2014	6.31	Call	Bond Future	1,809.8500		1.8099	2,732.3400	2.7323	50.971	0	0	0
2013/05/09	R208	08/05/2014	6.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R208	08/05/2014	6.29	Call	Bond Future	1,697.8500		1.6978	2,620.3400	2.6203	54.333	0	0	0
2013/05/09	R208	08/05/2014	6.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R209	01/08/2013			Bond Future	7.6748		86.9803	7.5361	88.3024	(1.807)	0.0000	0.0000	9,942
2013/05/09	R209	01/08/2013	79.36	Call	Bond Future	77,031.1500		77.0311	78,353.2900	78.3533	1.716	0	0	0
2013/05/09	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R209	07/11/2013			Bond Future	7.7325		85.0642	7.5901	86.4048	(1.843)	0.0000	0.0000	0
2013/05/09	R209	07/11/2013	8.79	Call	Bond Future	9,870.6600		9.8707	11,018.3000	11.0183	11.627	0	0	0
2013/05/09	R209	07/11/2013	8.79	Put	Bond Future	849.9700		0.8500	657.0600	0.6571	(22.696)	0	0	0
2013/05/09	R209	07/11/2013	8.80	Call	Bond Future	9,934.4300		9.9344	11,084.7200	11.0847	11.579	0	0	0
2013/05/09	R209	07/11/2013	8.80	Put	Bond Future	835.6600		0.8357	645.4000	0.6454	(22.768)	0	0	0
2013/05/09	R209	07/11/2013	8.81	Call	Bond Future	9,998.2900		9.9983	11,151.2100	11.1512	11.531	0	0	0
2013/05/09	R209	07/11/2013	8.81	Put	Bond Future	821.5600		0.8216	633.9300	0.6339	(22.838)	0	0	0
2013/05/09	R209	07/11/2013	9.50	Call	Bond Future	14,491.9300		14.4919	15,769.3100	15.7693	8.814	0	0	0
2013/05/09	R209	07/11/2013	9.50	Put	Bond Future	227.8400		0.2278	164.6700	0.1647	(27.726)	0	0	980
2013/05/09	R209	06/02/2014			Bond Future	7.7849		86.2101	7.6387	87.5691	(1.877)	0.0000	0.0000	0
2013/05/09	R209	06/02/2014	8.55	Call	Bond Future	8,792.2900		8.7923	9,805.5100	9.8055	11.524	0	0	0
2013/05/09	R209	06/02/2014	8.55	Put	Bond Future	2,186.9900		2.1870	1,841.2000	1.8412	(15.811)	0	0	0
2013/05/09	R209	06/02/2014	8.56	Call	Bond Future	8,849.7300		8.8497	9,865.8800	9.8659	11.482	0	0	0
2013/05/09	R209	06/02/2014	8.56	Put	Bond Future	2,163.4400		2.1634	1,820.5800	1.8206	(15.848)	0	0	0
2013/05/09	R209	06/02/2014	8.54	Call	Bond Future	8,734.9500		8.7350	9,745.2000	9.7452	11.566	0	0	0
2013/05/09	R209	06/02/2014	8.54	Put	Bond Future	2,210.7800		2.2108	1,862.0200	1.8620	(15.775)	0	0	0
2013/05/09	R209	08/05/2014			Bond Future	7.8377		84.2329	7.6878	85.6102	(1.912)	0.0000	0.0000	0
2013/05/09	R209	08/05/2014	7.85	Call	Bond Future	111.5300		0.1115	1,488.8500	1.4888	1234.932	0	0	0
2013/05/09	R209	08/05/2014	7.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R209	08/05/2014	7.86	Call	Bond Future	202.0500		0.2020	1,579.3700	1.5794	681.673	0	0	0
2013/05/09	R209	08/05/2014	7.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R209	08/05/2014	7.84	Call	Bond Future	20.8700		0.0209	1,398.1900	1.3982	6599.521	0	0	0

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2013/05/09	R209	08/05/2014	7.84	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R210	01/08/2013			Bond Future		175.4755	175.4755	175.5141	175.5141	0.022	0.0000	0.0000	1,237
2013/05/09	R210	01/08/2013	172.99	Call	Bond Future		2,485.5300	2.4855	2,524.1100	2.5241	1.552	0	0	0
2013/05/09	R210	01/08/2013	172.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R210	01/08/2013	173.00	Call	Bond Future		2,475.5300	2.4755	2,514.1100	2.5141	1.558	0	0	0
2013/05/09	R210	01/08/2013	173.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R210	01/08/2013	173.01	Call	Bond Future		2,465.5300	2.4655	2,504.1100	2.5041	1.565	0	0	0
2013/05/09	R210	01/08/2013	173.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R211	01/08/2013			Bond Future		130.3098	130.3098	130.4267	130.4267	0.090	0.0000	0.0000	522
2013/05/09	R211	01/08/2013	129.99	Call	Bond Future		319.7500	0.3198	436.6600	0.4367	36.563	0	0	0
2013/05/09	R211	01/08/2013	129.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R211	01/08/2013	130.00	Call	Bond Future		309.7500	0.3098	426.6600	0.4267	37.743	0	0	0
2013/05/09	R211	01/08/2013	130.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R211	01/08/2013	130.01	Call	Bond Future		299.7500	0.2998	416.6600	0.4167	39.003	0	0	0
2013/05/09	R211	01/08/2013	130.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R212	01/08/2013			Bond Future		139.4350	139.4350	139.6850	139.6850	0.179	0.0000	0.0000	21,791
2013/05/09	R212	01/08/2013	137.99	Call	Bond Future		1,445.0200	1.4450	1,695.0500	1.6950	17.303	0	0	0
2013/05/09	R212	01/08/2013	137.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R212	01/08/2013	138.00	Call	Bond Future		1,435.0200	1.4350	1,685.0500	1.6850	17.423	0	0	0
2013/05/09	R212	01/08/2013	138.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R212	01/08/2013	138.01	Call	Bond Future		1,425.0200	1.4250	1,675.0500	1.6750	17.546	0	0	0
2013/05/09	R212	01/08/2013	138.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R213	01/08/2013			Bond Future		7.3786	99.3229	7.2448	100.6064	(1.814)	0.0000	0.0000	6,824
2013/05/09	R213	01/08/2013	91.25	Call	Bond Future		88,707.8500	88.7078	89,991.3600	89.9914	1.447	0	0	0
2013/05/09	R213	01/08/2013	91.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R213	07/11/2013			Bond Future		7.4363	97.1887	7.2985	98.4900	(1.852)	0.0000	0.0000	0
2013/05/09	R213	07/11/2013	8.59	Call	Bond Future		10,596.5700	10.5966	11,748.8800	11.7489	10.874	0	0	0
2013/05/09	R213	07/11/2013	8.59	Put	Bond Future		612.5500	0.6126	463.5700	0.4636	(24.321)	0	0	0
2013/05/09	R213	07/11/2013	8.60	Call	Bond Future		10,664.9000	10.6649	11,819.5500	11.8195	10.827	0	0	0
2013/05/09	R213	07/11/2013	8.60	Put	Bond Future		601.0200	0.6010	454.3800	0.4544	(24.399)	0	0	0
2013/05/09	R213	07/11/2013	8.61	Call	Bond Future		10,733.3000	10.7333	11,890.2600	11.8903	10.779	0	0	0
2013/05/09	R213	07/11/2013	8.61	Put	Bond Future		589.6800	0.5897	445.3500	0.4453	(24.476)	0	0	0
2013/05/09	R213	06/02/2014			Bond Future		7.4893	98.4979	7.3477	99.8171	(1.891)	0.0000	0.0000	0
2013/05/09	R213	06/02/2014	8.31	Call	Bond Future		9,037.0700	9.0371	10,045.5400	10.0455	11.159	0	0	0
2013/05/09	R213	06/02/2014	8.31	Put	Bond Future		1,874.6900	1.8747	1,563.9600	1.5640	(16.575)	0	0	0
2013/05/09	R213	06/02/2014	8.29	Call	Bond Future		8,915.9400	8.9159	9,918.5800	9.9186	11.245	0	0	0
2013/05/09	R213	06/02/2014	8.29	Put	Bond Future		1,918.8100	1.9188	1,602.2500	1.6022	(16.498)	0	0	0
2013/05/09	R213	06/02/2014	8.30	Call	Bond Future		8,976.4500	8.9764	9,982.0200	9.9820	11.202	0	0	0
2013/05/09	R213	06/02/2014	8.30	Put	Bond Future		1,896.6400	1.8966	1,583.0100	1.5830	(16.536)	0	0	0
2013/05/09	R213	08/05/2014			Bond Future		7.5403	96.2935	7.3947	97.6306	(1.930)	0.0000	0.0000	0
2013/05/09	R213	08/05/2014	7.66	Call	Bond Future		1,080.5900	1.0806	2,417.6900	2.4177	123.738	0	0	0
2013/05/09	R213	08/05/2014	7.66	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R213	08/05/2014	7.64	Call	Bond Future		901.3100	0.9013	2,238.4100	2.2384	148.351	0	0	0
2013/05/09	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
2013/05/09	R213	08/05/2014	7.65	Call	Bond Future	991.0100	0.9910	2,328.1100	2.3281	134.923	0	0	0
2013/05/09	R213	08/05/2014	7.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R214	01/08/2013			Bond Future	7.7535	88.6200	7.6302	89.8690	(1.590)	0.0000	0.0000	840
2013/05/09	R214	01/08/2013	84.31	Call	Bond Future	78,172.0600	78.1721	79,421.1300	79.4211	1.598	0	0	0
2013/05/09	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/09	R214	07/11/2013			Bond Future	7.8107	86.5872	7.6841	87.8537	(1.621)	0.0000	0.0000	0
2013/05/09	R214	07/11/2013	7.79	Call	Bond Future	3,977.1600	3.9772	4,649.9500	4.6500	16.916	0	0	0
2013/05/09	R214	07/11/2013	7.79	Put	Bond Future	4,182.1800	4.1822	3,588.4800	3.5885	(14.196)	0	0	0
2013/05/09	R214	07/11/2013	7.80	Call	Bond Future	4,025.2600	4.0253	4,702.9300	4.7029	16.835	0	0	0
2013/05/09	R214	07/11/2013	7.80	Put	Bond Future	4,131.1300	4.1311	3,542.3100	3.5423	(14.253)	0	0	0
2013/05/09	R214	07/11/2013	7.81	Call	Bond Future	4,073.6600	4.0737	4,756.1900	4.7562	16.755	0	0	0
2013/05/09	R214	07/11/2013	7.81	Put	Bond Future	4,080.5800	4.0806	3,496.6200	3.4966	(14.311)	0	0	0
2013/05/09	R248	01/08/2013			Bond Future	7.8964	113.8378	7.7729	115.4406	(1.563)	0.0000	0.0000	603
2013/05/09	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	876.0300	0.8760	100.000	0	0	0
2013/05/09	R248	01/08/2013	7.84	Put	Bond Future	726.7800	0.7268	0.0000	0.0000	(100.000)	0	0	0
2013/05/09	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	1,005.5800	1.0056	100.000	0	0	0
2013/05/09	R248	01/08/2013	7.85	Put	Bond Future	597.2300	0.5972	0.0000	0.0000	(100.000)	0	0	0
2013/05/09	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	1,134.8800	1.1349	100.000	0	0	0
2013/05/09	R248	01/08/2013	7.86	Put	Bond Future	467.9300	0.4679	0.0000	0.0000	(100.000)	0	0	0
2013/05/09	R248	07/11/2013			Bond Future	7.9570	111.0243	7.8301	112.6494	(1.595)	0.0000	0.0000	0
2013/05/09	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	128.2900	0.1283	100.000	0	0	0
2013/05/09	R248	07/11/2013	7.84	Put	Bond Future	1,496.8600	1.4969	0.0000	0.0000	(100.000)	0	0	0
2013/05/09	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	257.6200	0.2576	100.000	0	0	0
2013/05/09	R248	07/11/2013	7.85	Put	Bond Future	1,367.5300	1.3675	0.0000	0.0000	(100.000)	0	0	0
2013/05/09	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	386.6900	0.3867	100.000	0	0	0
2013/05/09	R248	07/11/2013	7.86	Put	Bond Future	1,238.4600	1.2385	0.0000	0.0000	(100.000)	0	0	0
Total													229274