



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 15/05/2013 to 15/05/2013

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
2013/05/15	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	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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2013/05/15	2025	01/08/2013			Bond Future	119.6654	119.6654	119.7425	119.7425	0.064	0.0000	0.0000	0
2013/05/15	2025	01/08/2013	117.99	Call	Bond Future	1,675.3800	1.6754	1,752.4600	1.7525	4.601	0	0	0
2013/05/15	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	2025	01/08/2013	118.00	Call	Bond Future	1,665.3800	1.6654	1,742.4600	1.7425	4.628	0	0	0
2013/05/15	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	2025	01/08/2013	118.01	Call	Bond Future	1,655.3800	1.6554	1,732.4600	1.7325	4.656	0	0	0
2013/05/15	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	2038	01/08/2013			Bond Future	116.0750	116.0750	116.1591	116.1591	0.072	0.0000	0.0000	9
2013/05/15	2038	01/08/2013	114.99	Call	Bond Future	1,085.0400	1.0850	1,169.1400	1.1691	7.751	0	0	0
2013/05/15	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	2038	01/08/2013	115.00	Call	Bond Future	1,075.0400	1.0750	1,159.1400	1.1591	7.823	0	0	0
2013/05/15	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	2038	01/08/2013	115.01	Call	Bond Future	1,065.0400	1.0650	1,149.1400	1.1491	7.896	0	0	0
2013/05/15	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	2050	01/08/2013			Bond Future	122.9610	122.9610	123.0518	123.0518	0.074	0.0000	0.0000	122
2013/05/15	2050	01/08/2013	118.99	Call	Bond Future	3,970.9800	3.9710	4,061.8200	4.0618	2.288	0	0	0
2013/05/15	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	2050	01/08/2013	119.00	Call	Bond Future	3,960.9800	3.9610	4,051.8200	4.0518	2.293	0	0	0
2013/05/15	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	2050	01/08/2013	119.01	Call	Bond Future	3,950.9800	3.9510	4,041.8200	4.0418	2.299	0	0	0
2013/05/15	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	AL37	01/08/2013			Index Future	426.6850	426.6850	426.2550	426.2550	(0.101)	0.0000	0.0000	75
2013/05/15	AL37	07/11/2013			Index Future	432.7080	432.7080	432.2720	432.2720	(0.101)	0.0000	0.0000	0
2013/05/15	AL7T	01/08/2013			Index Future	521.1630	521.1630	519.0670	519.0670	(0.402)	0.0000	0.0000	1
2013/05/15	AL7T	07/11/2013			Index Future	528.5180	528.5180	526.3940	526.3940	(0.402)	0.0000	0.0000	0
2013/05/15	ALBI	01/08/2013			Index Future	461.1670	461.1670	460.2670	460.2670	(0.195)	0.0000	0.0000	725
2013/05/15	ALBI	07/11/2013			Index Future	467.6760	467.6760	466.7640	466.7640	(0.195)	0.0000	0.0000	85
2013/05/15	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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2013/05/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	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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2013/05/15	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/15	EL28	01/08/2013			Bond Future	116.7996		116.7996	116.8845	116.8845	0.073	0.0000	0.0000	0
2013/05/15	EL28	01/08/2013	114.99	Call	Bond Future	1,809.5600		1.8096	1,894.5000	1.8945	4.694	0	0	0
2013/05/15	EL28	01/08/2013	114.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	EL28	01/08/2013	115.00	Call	Bond Future	1,799.5600		1.7996	1,884.5000	1.8845	4.720	0	0	0
2013/05/15	EL28	01/08/2013	115.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	EL28	01/08/2013	115.01	Call	Bond Future	1,789.5600		1.7896	1,874.5000	1.8745	4.746	0	0	0
2013/05/15	EL28	01/08/2013	115.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	ES33	01/08/2013			Bond Future	8.3678		94.5455	8.3961	94.2910	0.337	0.0000	0.0000	292
2013/05/15	ES33	01/08/2013	9.00	Call	Bond Future	5,453.3400		5.4533	5,198.8400	5.1988	(4.667)	0	0	0
2013/05/15	ES33	01/08/2013	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	ES33	01/08/2013	91.02	Call	Bond Future	83,494.2100		83.4942	83,239.7100	83.2397	(0.305)	0	0	0
2013/05/15	ES33	01/08/2013	91.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	ES33	07/11/2013			Bond Future	8.4522		92.0988	8.4813	91.8407	0.344	0.0000	0.0000	0
2013/05/15	ES33	07/11/2013	8.49	Call	Bond Future	334.5100		0.3345	76.4600	0.0765	(77.143)	0	0	0
2013/05/15	ES33	07/11/2013	8.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	ES33	07/11/2013	8.50	Call	Bond Future	422.7900		0.4228	164.7400	0.1647	(61.035)	0	0	0
2013/05/15	ES33	07/11/2013	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	ES33	07/11/2013	8.51	Call	Bond Future	510.9400		0.5109	252.8900	0.2529	(50.505)	0	0	0
2013/05/15	ES33	07/11/2013	8.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	GOVI	01/08/2013			GOVI	460.2680		460.2680	459.4130	459.4130	(0.186)	0.0000	0.0000	346
2013/05/15	GOVI	01/08/2013	445.99	Call	GOVI	142,780.0000		14.2780	134,230.0000	13.4230	(5.988)	0	0	0
2013/05/15	GOVI	01/08/2013	445.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	GOVI	01/08/2013	446.00	Call	GOVI	142,680.0000		14.2680	134,130.0000	13.4130	(5.992)	0	0	0
2013/05/15	GOVI	01/08/2013	446.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	GOVI	01/08/2013	446.01	Call	GOVI	142,580.0000		14.2580	134,030.0000	13.4030	(5.997)	0	0	0
2013/05/15	GOVI	01/08/2013	446.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	GOVI	07/11/2013			GOVI	466.7640		466.7640	465.8980	465.8980	(0.186)	0.0000	0.0000	0
2013/05/15	GOVI	07/11/2013	445.99	Call	GOVI	207,740.0000		20.7740	199,080.0000	19.9080	(4.169)	0	0	0
2013/05/15	GOVI	07/11/2013	445.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	GOVI	07/11/2013	446.00	Call	GOVI	207,640.0000		20.7640	198,980.0000	19.8980	(4.171)	0	0	0
2013/05/15	GOVI	07/11/2013	446.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	GOVI	07/11/2013	446.01	Call	GOVI	207,540.0000		20.7540	198,880.0000	19.8880	(4.173)	0	0	0
2013/05/15	GOVI	07/11/2013	446.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/15	IGOV	01/08/2013			Index Future	211.6710		211.6710	211.7320	211.7320	0.029	0.0000	0.0000	965
2013/05/15	IGOV	07/11/2013			Index Future	214.6860		214.6860	214.7490	214.7490	0.029	0.0000	0.0000	7
2013/05/15	ILBI	01/08/2013			Index Future	574.1370		574.1370	573.7940	573.7940	(0.060)	0.0000	0.0000	186
2013/05/15	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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2013/05/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/15	JBAF	15/05/2013			Jibar Tradeable Future	5.1200	94.8800	5.1250	94.8750	0.098	0.0000	0.0000	0
2013/05/15	JBAF	19/06/2013			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	750
2013/05/15	JBAF	17/07/2013			Jibar Tradeable Future	4.9800	95.0200	5.0000	95.0000	0.402	0.0000	0.0000	0
2013/05/15	JBAF	21/08/2013			Jibar Tradeable Future	4.8900	95.1100	4.9200	95.0800	0.613	0.0000	0.0000	0
2013/05/15	JBAF	18/09/2013			Jibar Tradeable Future	4.8700	95.1300	4.9000	95.1000	0.616	0.0000	0.0000	2,200
2013/05/15	JBAF	16/10/2013			Jibar Tradeable Future	4.8100	95.1900	4.8400	95.1600	0.624	0.0000	0.0000	0
2013/05/15	JBAF	18/12/2013			Jibar Tradeable Future	4.8000	95.2000	4.8200	95.1800	0.417	0.0000	0.0000	1,500
2013/05/15	JBAF	19/03/2014			Jibar Tradeable Future	4.8100	95.1900	4.8400	95.1600	0.624	0.0000	0.0000	0
2013/05/15	JBAF	18/06/2014			Jibar Tradeable Future	4.8800	95.1200	4.9200	95.0800	0.820	0.0000	0.0000	1,000
2013/05/15	JBAF	17/09/2014			Jibar Tradeable Future	4.9800	95.0200	5.0300	94.9700	1.004	0.0000	0.0000	0
2013/05/15	JBAF	17/12/2014			Jibar Tradeable Future	5.1000	94.9000	5.1600	94.8400	1.176	0.0000	0.0000	1,000
2013/05/15	JBAF	18/03/2015			Jibar Tradeable Future	5.2400	94.7600	5.2900	94.7100	0.954	0.0000	0.0000	0
2013/05/15	R023	01/08/2013			Bond Future	6.1841	114.5245	6.2500	114.0221	1.067	0.0000	0.0000	9,365
2013/05/15	R023	01/08/2013	7.29	Call	Bond Future	8,054.6400	8.0546	7,552.2500	7.5523	(6.237)	0	0	0
2013/05/15	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R023	01/08/2013	7.30	Call	Bond Future	8,124.0100	8.1240	7,621.6200	7.6216	(6.184)	0	0	0
2013/05/15	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R023	01/08/2013	7.31	Call	Bond Future	8,193.3200	8.1933	7,690.9300	7.6909	(6.132)	0	0	0
2013/05/15	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R023	07/11/2013			Bond Future	6.2206	112.2252	6.2892	111.7159	1.103	0.0000	0.0000	0
2013/05/15	R023	07/11/2013	6.49	Call	Bond Future	1,983.1200	1.9831	1,473.8000	1.4738	(25.683)	0	0	0
2013/05/15	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R023	07/11/2013	6.50	Call	Bond Future	2,055.8500	2.0559	1,546.5300	1.5465	(24.774)	0	0	0
2013/05/15	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R023	07/11/2013	6.51	Call	Bond Future	2,128.5300	2.1285	1,619.2100	1.6192	(23.928)	0	0	0
2013/05/15	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R157	01/08/2013			Bond Future	5.0318	122.0116	5.0270	122.0220	(0.095)	0.0000	0.0000	7,989
2013/05/15	R157	01/08/2013	116.11	Call	Bond Future	92,556.0000	92.5560	92,566.4200	92.5664	0.011	0	0	0
2013/05/15	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R157	07/11/2013			Bond Future	4.9907	116.9275	4.9851	116.9382	(0.112)	0.0000	0.0000	0
2013/05/15	R157	07/11/2013	5.59	Call	Bond Future	1,200.0700	1.2001	1,208.8100	1.2088	0.728	0	0	0
2013/05/15	R157	07/11/2013	5.59	Put	Bond Future	64.4100	0.0644	62.4600	0.0625	(3.027)	0	0	0
2013/05/15	R157	07/11/2013	5.60	Call	Bond Future	1,216.6500	1.2167	1,225.4500	1.2255	0.723	0	0	0
2013/05/15	R157	07/11/2013	5.60	Put	Bond Future	62.1700	0.0622	60.2800	0.0603	(3.040)	0	0	0
2013/05/15	R157	07/11/2013	5.61	Call	Bond Future	1,233.3000	1.2333	1,242.1500	1.2422	0.718	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
2013/05/15	R157	07/11/2013	5.61	Put	Bond Future	60.0000	0.0600	58.1600	0.0582	(3.067)	0	0	0
2013/05/15	R157	06/02/2014			Bond Future	4.9195	118.5024	4.9135	118.5123	(0.122)	0.0000	0.0000	0
2013/05/15	R157	06/02/2014	5.66	Call	Bond Future	1,297.4900	1.2975	1,304.0300	1.3040	0.504	0	0	0
2013/05/15	R157	06/02/2014	5.66	Put	Bond Future	89.4400	0.0894	86.1000	0.0861	(3.734)	0	0	0
2013/05/15	R157	06/02/2014	5.64	Call	Bond Future	1,269.5800	1.2696	1,276.0200	1.2760	0.507	0	0	0
2013/05/15	R157	06/02/2014	5.64	Put	Bond Future	93.9200	0.0939	90.4800	0.0905	(3.663)	0	0	0
2013/05/15	R157	06/02/2014	5.65	Call	Bond Future	1,283.5200	1.2835	1,290.0100	1.2900	0.506	0	0	0
2013/05/15	R157	06/02/2014	5.65	Put	Bond Future	91.6600	0.0917	88.2700	0.0883	(3.698)	0	0	0
2013/05/15	R157	08/05/2014			Bond Future	4.8049	113.2995	4.7978	113.3092	(0.146)	0.0000	0.0000	0
2013/05/15	R157	08/05/2014	5.21	Call	Bond Future	559.4200	0.5594	569.1300	0.5691	1.736	0	0	0
2013/05/15	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R157	08/05/2014	5.19	Call	Bond Future	531.9000	0.5319	541.6100	0.5416	1.826	0	0	0
2013/05/15	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R157	08/05/2014	5.20	Call	Bond Future	545.6600	0.5457	555.3700	0.5554	1.779	0	0	0
2013/05/15	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R186	01/08/2013			Bond Future	6.8236	133.2184	6.8425	133.0201	0.277	0.0000	0.0000	53,747
2013/05/15	R186	01/08/2013	128.26	Call	Bond Future	123,945.9900	123.9460	123,747.6800	123.7477	(0.160)	0	0	0
2013/05/15	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R186	01/08/2013	6.80	Call	Bond Future	2,110.4900	2.1105	2,034.2600	2.0343	(3.612)	0	0	0
2013/05/15	R186	01/08/2013	6.80	Put	Bond Future	2,359.2000	2.3592	2,481.2800	2.4813	5.175	0	0	100
2013/05/15	R186	01/08/2013	7.00	Call	Bond Future	3,274.7400	3.2747	3,166.6100	3.1666	(3.302)	0	0	0
2013/05/15	R186	01/08/2013	7.00	Put	Bond Future	1,436.9300	1.4369	1,527.1100	1.5271	6.276	0	0	4,100
2013/05/15	R186	01/08/2013	7.25	Call	Bond Future	5,082.2200	5.0822	4,939.8800	4.9399	(2.801)	0	0	4,315
2013/05/15	R186	01/08/2013	7.25	Put	Bond Future	699.7600	0.6998	755.7300	0.7557	7.998	0	0	0
2013/05/15	R186	01/08/2013	6.75	Call	Bond Future	1,864.3500	1.8644	1,795.9100	1.7959	(3.671)	0	0	2,500
2013/05/15	R186	01/08/2013	6.75	Put	Bond Future	2,641.9000	2.6419	2,771.7700	2.7718	4.916	0	0	0
2013/05/15	R186	07/11/2013			Bond Future	6.8754	135.0988	6.8949	134.8977	0.284	0.0000	0.0000	540
2013/05/15	R186	07/11/2013	6.50	Call	Bond Future	2,074.5000	2.0745	1,992.2700	1.9923	(3.964)	0	0	5,290
2013/05/15	R186	07/11/2013	6.50	Put	Bond Future	6,021.1600	6.0212	6,140.0200	6.1400	1.974	0	0	0
2013/05/15	R186	07/11/2013	8.14	Call	Bond Future	12,580.9300	12.5809	12,400.9000	12.4009	(1.431)	0	0	0
2013/05/15	R186	07/11/2013	8.14	Put	Bond Future	399.2700	0.3993	420.3300	0.4203	5.275	0	0	0
2013/05/15	R186	07/11/2013	8.15	Call	Bond Future	12,662.0200	12.6620	12,481.6200	12.4816	(1.425)	0	0	0
2013/05/15	R186	07/11/2013	8.15	Put	Bond Future	390.4400	0.3904	411.1300	0.4111	5.299	0	0	0
2013/05/15	R186	07/11/2013	8.16	Call	Bond Future	12,743.1800	12.7432	12,562.4100	12.5624	(1.419)	0	0	0
2013/05/15	R186	07/11/2013	8.16	Put	Bond Future	381.7800	0.3818	402.1000	0.4021	5.322	0	0	0
2013/05/15	R186	07/11/2013	8.75	Call	Bond Future	17,585.6000	17.5856	17,390.6200	17.3906	(1.109)	0	0	0
2013/05/15	R186	07/11/2013	8.75	Put	Bond Future	89.3400	0.0893	95.4500	0.0954	6.839	0	0	1,030
2013/05/15	R186	06/02/2014			Bond Future	6.9215	131.6279	6.9418	131.4232	0.293	0.0000	0.0000	0
2013/05/15	R186	06/02/2014	7.76	Call	Bond Future	9,877.4300	9.8774	9,681.3000	9.6813	(1.986)	0	0	0
2013/05/15	R186	06/02/2014	7.76	Put	Bond Future	1,771.1500	1.7712	1,779.8000	1.7798	0.488	0	0	0
2013/05/15	R186	06/02/2014	7.74	Call	Bond Future	9,739.5700	9.7396	9,541.8800	9.5419	(2.030)	0	0	0
2013/05/15	R186	06/02/2014	7.74	Put	Bond Future	1,818.4000	1.8184	1,825.4900	1.8255	0.390	0	0	0
2013/05/15	R186	06/02/2014	7.75	Call	Bond Future	9,809.4600	9.8095	9,611.5100	9.6115	(2.018)	0	0	0
2013/05/15	R186	06/02/2014	7.75	Put	Bond Future	1,795.6900	1.7957	1,802.5200	1.8025	0.380	0	0	0
2013/05/15	R186	08/05/2014			Bond Future	6.9692	133.4121	6.9902	133.2042	0.302	0.0000	0.0000	0
2013/05/15	R186	08/05/2014	7.11	Call	Bond Future	1,383.9900	1.3840	1,176.0500	1.1761	(15.025)	0	0	0
2013/05/15	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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2013/05/15	R186	08/05/2014	7.09	Call	Bond Future	1,188.6200	1.1886	980.6800	0.9807	(17.494)	0	0	0
2013/05/15	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R186	08/05/2014	7.10	Call	Bond Future	1,286.3600	1.2864	1,078.4200	1.0784	(16.165)	0	0	0
2013/05/15	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R197	01/08/2013			Bond Future	299.0237	299.0237	299.2124	299.2124	0.063	0.0000	0.0000	2,633
2013/05/15	R197	01/08/2013	294.99	Call	Bond Future	4,033.6600	4.0337	4,222.4500	4.2225	4.680	0	0	0
2013/05/15	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R197	01/08/2013	295.00	Call	Bond Future	4,023.6600	4.0237	4,212.4500	4.2125	4.692	0	0	0
2013/05/15	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R197	01/08/2013	295.01	Call	Bond Future	4,013.6600	4.0137	4,202.4500	4.2025	4.704	0	0	0
2013/05/15	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R201	01/08/2013			Bond Future	4.9000	106.1470	4.9074	106.1370	0.151	0.0000	0.0000	0
2013/05/15	R201	01/08/2013	107.45	Call	Bond Future	68,901.3500	68.9014	68,891.3100	68.8913	(0.015)	0	0	0
2013/05/15	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R201	07/11/2013			Bond Future	4.7968	107.6453	4.8060	107.6352	0.191	0.0000	0.0000	0
2013/05/15	R201	07/11/2013	4.79	Call	Bond Future	191.5700	0.1916	191.7300	0.1917	0.084	0	0	0
2013/05/15	R201	07/11/2013	4.79	Put	Bond Future	199.0500	0.1991	209.2900	0.2093	5.144	0	0	0
2013/05/15	R201	07/11/2013	4.80	Call	Bond Future	197.3400	0.1973	197.1200	0.1971	(0.111)	0	0	0
2013/05/15	R201	07/11/2013	4.80	Put	Bond Future	193.8200	0.1938	203.6800	0.2037	5.087	0	0	0
2013/05/15	R201	07/11/2013	4.81	Call	Bond Future	203.2100	0.2032	202.6000	0.2026	(0.300)	0	0	0
2013/05/15	R201	07/11/2013	4.81	Put	Bond Future	188.6900	0.1887	198.1600	0.1982	5.019	0	0	0
2013/05/15	R201	06/02/2014			Bond Future	4.6031	104.6865	4.6160	104.6754	0.281	0.0000	0.0000	0
2013/05/15	R201	06/02/2014	5.26	Call	Bond Future	605.5800	0.6056	600.2200	0.6002	(0.885)	0	0	0
2013/05/15	R201	06/02/2014	5.26	Put	Bond Future	45.5900	0.0456	51.3000	0.0513	12.525	0	0	0
2013/05/15	R201	06/02/2014	5.24	Call	Bond Future	591.1100	0.5911	585.9400	0.5859	(0.875)	0	0	0
2013/05/15	R201	06/02/2014	5.24	Put	Bond Future	48.1000	0.0481	54.0000	0.0540	12.266	0	0	0
2013/05/15	R201	06/02/2014	5.25	Call	Bond Future	598.2200	0.5982	593.1800	0.5932	(0.842)	0	0	0
2013/05/15	R201	06/02/2014	5.25	Put	Bond Future	46.7200	0.0467	52.7500	0.0528	12.907	0	0	0
2013/05/15	R201	08/05/2014			Bond Future	4.2395	106.1055	4.2583	106.0940	0.444	0.0000	0.0000	0
2013/05/15	R201	08/05/2014	4.76	Call	Bond Future	316.3800	0.3164	304.9100	0.3049	(3.625)	0	0	0
2013/05/15	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R201	08/05/2014	4.74	Call	Bond Future	304.2600	0.3043	292.7900	0.2928	(3.770)	0	0	0
2013/05/15	R201	08/05/2014	4.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R201	08/05/2014	4.75	Call	Bond Future	310.3200	0.3103	298.8500	0.2989	(3.696)	0	0	0
2013/05/15	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R202	01/08/2013			Bond Future	225.3816	225.3816	225.5415	225.5415	0.071	0.0000	0.0000	44,020
2013/05/15	R202	01/08/2013	222.99	Call	Bond Future	2,391.6400	2.3916	2,551.5500	2.5516	6.686	0	0	0
2013/05/15	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R202	01/08/2013	223.00	Call	Bond Future	2,381.6400	2.3816	2,541.5500	2.5416	6.714	0	0	0
2013/05/15	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R202	01/08/2013	223.01	Call	Bond Future	2,371.6400	2.3716	2,531.5500	2.5316	6.743	0	0	0
2013/05/15	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R203	01/08/2013			Bond Future	5.4786	113.2925	5.4834	113.2740	0.087	0.0000	0.0000	9,032
2013/05/15	R203	01/08/2013	109.11	Call	Bond Future	100,079.3100	100.0793	100,060.8400	100.0608	(0.018)	0	0	0

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2013/05/15	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R203	07/11/2013			Bond Future	5.4947	110.7322	5.4998	110.7136	0.094	0.0000	0.0000	0
2013/05/15	R203	07/11/2013	5.71	Call	Bond Future	1,412.0900	1.4121	1,394.9000	1.3949	(1.217)	0	0	15
2013/05/15	R203	07/11/2013	5.71	Put	Bond Future	637.1000	0.6371	638.4900	0.6385	0.218	0	0	0
2013/05/15	R203	07/11/2013	5.99	Call	Bond Future	2,114.9300	2.1149	2,098.5300	2.0985	(0.775)	0	0	0
2013/05/15	R203	07/11/2013	5.99	Put	Bond Future	342.1700	0.3422	344.3500	0.3444	0.637	0	0	0
2013/05/15	R203	07/11/2013	6.00	Call	Bond Future	2,142.4000	2.1424	2,125.9500	2.1259	(0.768)	0	0	0
2013/05/15	R203	07/11/2013	6.00	Put	Bond Future	334.2100	0.3342	336.3400	0.3363	0.637	0	0	0
2013/05/15	R203	07/11/2013	6.01	Call	Bond Future	2,170.0100	2.1700	2,153.5000	2.1535	(0.761)	0	0	0
2013/05/15	R203	07/11/2013	6.01	Put	Bond Future	326.4100	0.3264	328.4800	0.3285	0.634	0	0	0
2013/05/15	R203	07/11/2013	571.00	Call	Bond Future	108,502.6700	108.5027	108,484.0900	108.4841	(0.017)	0	0	0
2013/05/15	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R203	06/02/2014			Bond Future	5.5029	112.2235	5.5087	112.2038	0.106	0.0000	0.0000	0
2013/05/15	R203	06/02/2014	6.16	Call	Bond Future	2,626.2300	2.6262	2,606.4000	2.6064	(0.755)	0	0	0
2013/05/15	R203	06/02/2014	6.16	Put	Bond Future	427.1400	0.4271	427.0300	0.4270	(0.026)	0	0	0
2013/05/15	R203	06/02/2014	5.95	Call	Bond Future	2,111.4900	2.1115	2,092.4400	2.0924	(0.902)	0	0	16
2013/05/15	R203	06/02/2014	5.95	Put	Bond Future	609.2300	0.6092	609.9000	0.6099	0.110	0	0	0
2013/05/15	R203	06/02/2014	6.14	Call	Bond Future	2,575.0900	2.5751	2,555.3200	2.5553	(0.768)	0	0	0
2013/05/15	R203	06/02/2014	6.14	Put	Bond Future	442.1300	0.4421	442.0800	0.4421	(0.011)	0	0	0
2013/05/15	R203	06/02/2014	6.15	Call	Bond Future	2,600.6100	2.6006	2,580.8100	2.5808	(0.761)	0	0	0
2013/05/15	R203	06/02/2014	6.15	Put	Bond Future	434.5800	0.4346	434.5000	0.4345	(0.018)	0	0	0
2013/05/15	R203	08/05/2014			Bond Future	5.5043	109.5834	5.5108	109.5631	0.116	0.0000	0.0000	0
2013/05/15	R203	08/05/2014	5.76	Call	Bond Future	805.6500	0.8056	785.3900	0.7854	(2.515)	0	0	0
2013/05/15	R203	08/05/2014	5.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R203	08/05/2014	5.74	Call	Bond Future	742.8900	0.7429	722.6300	0.7226	(2.727)	0	0	0
2013/05/15	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R203	08/05/2014	5.75	Call	Bond Future	774.2700	0.7743	754.0100	0.7540	(2.617)	0	0	0
2013/05/15	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R204	01/08/2013			Bond Future	5.6565	111.7261	5.6661	111.6792	0.170	0.0000	0.0000	13,573
2013/05/15	R204	01/08/2013	110.75	Call	Bond Future	102,842.6100	102.8426	102,795.6900	102.7957	(0.046)	0	0	0
2013/05/15	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R204	07/11/2013			Bond Future	5.6789	113.3031	5.6891	113.2557	0.180	0.0000	0.0000	0
2013/05/15	R204	07/11/2013	6.29	Call	Bond Future	3,194.0600	3.1941	3,150.8600	3.1509	(1.353)	0	0	0
2013/05/15	R204	07/11/2013	6.29	Put	Bond Future	398.9300	0.3989	403.1600	0.4032	1.060	0	0	0
2013/05/15	R204	07/11/2013	6.30	Call	Bond Future	3,230.0900	3.2301	3,186.7700	3.1868	(1.341)	0	0	0
2013/05/15	R204	07/11/2013	6.30	Put	Bond Future	389.9400	0.3899	394.0500	0.3941	1.054	0	0	0
2013/05/15	R204	07/11/2013	6.31	Call	Bond Future	3,266.2700	3.2663	3,222.8400	3.2228	(1.330)	0	0	0
2013/05/15	R204	07/11/2013	6.31	Put	Bond Future	381.1200	0.3811	385.1200	0.3851	1.050	0	0	0
2013/05/15	R204	07/11/2013	7.00	Call	Bond Future	5,994.8100	5.9948	5,947.7600	5.9478	(0.785)	0	0	0
2013/05/15	R204	07/11/2013	7.00	Put	Bond Future	59.9500	0.0600	60.3300	0.0603	0.634	0	0	1,270
2013/05/15	R204	06/02/2014			Bond Future	5.6939	110.7983	5.7049	110.7493	0.194	0.0000	0.0000	0
2013/05/15	R204	06/02/2014	6.40	Call	Bond Future	3,649.8800	3.6499	3,603.9500	3.6039	(1.258)	0	0	0
2013/05/15	R204	06/02/2014	6.40	Put	Bond Future	571.7500	0.5717	574.7700	0.5748	0.528	0	0	0
2013/05/15	R204	06/02/2014	6.41	Call	Bond Future	3,683.4100	3.6834	3,637.3900	3.6374	(1.249)	0	0	0
2013/05/15	R204	06/02/2014	6.41	Put	Bond Future	562.4500	0.5624	565.3800	0.5654	0.521	0	0	0
2013/05/15	R204	06/02/2014	6.39	Call	Bond Future	3,616.4500	3.6164	3,570.6100	3.5706	(1.268)	0	0	0
2013/05/15	R204	06/02/2014	6.39	Put	Bond Future	581.1700	0.5812	584.2800	0.5843	0.535	0	0	0



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2013/05/15	R204	08/05/2014			Bond Future	5.7091	112.3001	5.7209	112.2502	0.207	0.0000	0.0000	0
2013/05/15	R204	08/05/2014	6.05	Call	Bond Future	1,427.8100	1.4278	1,377.8800	1.3779	(3.497)	0	0	0
2013/05/15	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R204	08/05/2014	6.06	Call	Bond Future	1,469.3500	1.4694	1,419.4200	1.4194	(3.398)	0	0	0
2013/05/15	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R204	08/05/2014	6.04	Call	Bond Future	1,386.2600	1.3863	1,336.3300	1.3363	(3.602)	0	0	0
2013/05/15	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R206	01/08/2013			Bond Future	4.9546	101.5176	4.9638	101.5136	0.185	0.0000	0.0000	0
2013/05/15	R206	01/08/2013	103.94	Call	Bond Future	30,519.4800	30.5195	30,515.4500	30.5155	(0.013)	0	0	0
2013/05/15	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R206	07/11/2013			Bond Future	4.4288	102.9505	4.4510	102.9466	0.502	0.0000	0.0000	0
2013/05/15	R206	07/11/2013	4.29	Call	Bond Future	18.4100	0.0184	16.3900	0.0164	(10.972)	0	0	0
2013/05/15	R206	07/11/2013	4.29	Put	Bond Future	43.2800	0.0433	45.2400	0.0452	4.529	0	0	0
2013/05/15	R206	07/11/2013	4.30	Call	Bond Future	19.0800	0.0191	17.0200	0.0170	(10.797)	0	0	0
2013/05/15	R206	07/11/2013	4.30	Put	Bond Future	42.1500	0.0421	44.0700	0.0441	4.555	0	0	0
2013/05/15	R206	07/11/2013	4.31	Call	Bond Future	19.7600	0.0198	17.6500	0.0176	(10.678)	0	0	0
2013/05/15	R206	07/11/2013	4.31	Put	Bond Future	41.0400	0.0410	42.9100	0.0429	4.557	0	0	0
2013/05/15	R207	01/08/2013			Bond Future	5.8579	107.8077	5.9037	107.5545	0.782	0.0000	0.0000	7,364
2013/05/15	R207	01/08/2013	106.18	Call	Bond Future	100,236.5000	100.2365	99,983.3400	99.9833	(0.253)	0	0	0
2013/05/15	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R207	07/11/2013			Bond Future	5.8858	109.3294	5.9340	109.0728	0.819	0.0000	0.0000	0
2013/05/15	R207	07/11/2013	6.69	Call	Bond Future	4,511.6100	4.5116	4,290.3100	4.2903	(4.905)	0	0	0
2013/05/15	R207	07/11/2013	6.69	Put	Bond Future	327.5100	0.3275	362.8600	0.3629	10.794	0	0	0
2013/05/15	R207	07/11/2013	6.70	Call	Bond Future	4,554.7700	4.5548	4,332.7800	4.3328	(4.874)	0	0	0
2013/05/15	R207	07/11/2013	6.70	Put	Bond Future	319.9100	0.3199	354.5700	0.3546	10.834	0	0	0
2013/05/15	R207	07/11/2013	6.71	Call	Bond Future	4,598.0400	4.5980	4,375.3700	4.3754	(4.843)	0	0	0
2013/05/15	R207	07/11/2013	6.71	Put	Bond Future	312.4600	0.3125	346.4400	0.3464	10.875	0	0	0
2013/05/15	R207	06/02/2014			Bond Future	5.9079	107.1623	5.9588	106.9013	0.861	0.0000	0.0000	0
2013/05/15	R207	06/02/2014	6.66	Call	Bond Future	4,440.9700	4.4410	4,238.3400	4.2383	(4.563)	0	0	0
2013/05/15	R207	06/02/2014	6.66	Put	Bond Future	662.0500	0.6620	720.4000	0.7204	8.814	0	0	0
2013/05/15	R207	06/02/2014	6.64	Call	Bond Future	4,364.2900	4.3643	4,162.5900	4.1626	(4.622)	0	0	0
2013/05/15	R207	06/02/2014	6.64	Put	Bond Future	683.7300	0.6837	743.0100	0.7430	8.670	0	0	0
2013/05/15	R207	06/02/2014	6.65	Call	Bond Future	4,402.5800	4.4026	4,200.4100	4.2004	(4.592)	0	0	0
2013/05/15	R207	06/02/2014	6.65	Put	Bond Future	672.8200	0.6728	731.6300	0.7316	8.741	0	0	0
2013/05/15	R207	08/05/2014			Bond Future	5.9337	108.6149	5.9874	108.3501	0.905	0.0000	0.0000	0
2013/05/15	R207	08/05/2014	6.21	Call	Bond Future	1,354.0400	1.3540	1,089.2700	1.0893	(19.554)	0	0	0
2013/05/15	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R207	08/05/2014	6.19	Call	Bond Future	1,256.7400	1.2567	991.9700	0.9920	(21.068)	0	0	0
2013/05/15	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R207	08/05/2014	6.20	Call	Bond Future	1,305.4000	1.3054	1,040.6300	1.0406	(20.283)	0	0	0
2013/05/15	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R208	01/08/2013			Bond Future	5.9251	107.3661	5.9915	106.9511	1.120	0.0000	0.0000	9,193
2013/05/15	R208	01/08/2013	101.40	Call	Bond Future	98,321.6500	98.3217	97,906.6100	97.9066	(0.422)	0	0	0
2013/05/15	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R208	07/11/2013			Bond Future	5.9543	105.4857	6.0238	105.0649	1.167	0.0000	0.0000	0

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2013/05/15	R208	07/11/2013	6.79	Call	Bond Future	5,302.7600		5.3028	4,943.8300	4.9438	(6.769)	0	0	0
2013/05/15	R208	07/11/2013	6.79	Put	Bond Future	375.0800		0.3751	436.9300	0.4369	16.490	0	0	0
2013/05/15	R208	07/11/2013	6.80	Call	Bond Future	5,351.6000		5.3516	4,991.5300	4.9915	(6.728)	0	0	0
2013/05/15	R208	07/11/2013	6.80	Put	Bond Future	366.6900		0.3667	427.4000	0.4274	16.556	0	0	0
2013/05/15	R208	07/11/2013	6.81	Call	Bond Future	5,400.5500		5.4005	5,039.3500	5.0394	(6.688)	0	0	0
2013/05/15	R208	07/11/2013	6.81	Put	Bond Future	358.4600		0.3585	418.0400	0.4180	16.621	0	0	0
2013/05/15	R208	07/11/2013	7.50	Call	Bond Future	8,947.6100		8.9476	8,538.4700	8.5385	(4.573)	0	0	0
2013/05/15	R208	07/11/2013	7.50	Put	Bond Future	55.1900		0.0552	66.8300	0.0668	21.091	0	0	1,520
2013/05/15	R208	06/02/2014			Bond Future	5.9778		106.9063	6.0505	106.4790	1.216	0.0000	0.0000	0
2013/05/15	R208	06/02/2014	6.75	Call	Bond Future	5,221.0800		5.2211	4,891.5700	4.8916	(6.311)	0	0	0
2013/05/15	R208	06/02/2014	6.75	Put	Bond Future	788.7800		0.7888	886.5700	0.8866	12.398	0	0	0
2013/05/15	R208	06/02/2014	6.76	Call	Bond Future	5,264.8600		5.2649	4,934.1700	4.9342	(6.281)	0	0	0
2013/05/15	R208	06/02/2014	6.76	Put	Bond Future	776.6900		0.7767	873.3000	0.8733	12.439	0	0	0
2013/05/15	R208	06/02/2014	6.74	Call	Bond Future	5,177.4100		5.1774	4,849.1000	4.8491	(6.341)	0	0	0
2013/05/15	R208	06/02/2014	6.74	Put	Bond Future	801.0200		0.8010	900.0100	0.9000	12.358	0	0	0
2013/05/15	R208	08/05/2014			Bond Future	6.0007		104.9588	6.0767	104.5254	1.267	0.0000	0.0000	0
2013/05/15	R208	08/05/2014	6.30	Call	Bond Future	1,693.1100		1.6931	1,259.7600	1.2598	(25.595)	0	0	0
2013/05/15	R208	08/05/2014	6.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R208	08/05/2014	6.31	Call	Bond Future	1,749.1000		1.7491	1,315.7500	1.3157	(24.776)	0	0	0
2013/05/15	R208	08/05/2014	6.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R208	08/05/2014	6.29	Call	Bond Future	1,637.1000		1.6371	1,203.7500	1.2038	(26.471)	0	0	0
2013/05/15	R208	08/05/2014	6.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R209	01/08/2013			Bond Future	7.7953		85.8570	7.8240	85.5919	0.369	0.0000	0.0000	9,942
2013/05/15	R209	01/08/2013	79.36	Call	Bond Future	75,907.9400		75.9079	75,642.8000	75.6428	(0.349)	0	0	0
2013/05/15	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R209	07/11/2013			Bond Future	7.8564		83.9246	7.8860	83.6558	0.377	0.0000	0.0000	0
2013/05/15	R209	07/11/2013	8.79	Call	Bond Future	8,880.7600		8.8808	8,682.3100	8.6823	(2.235)	0	0	0
2013/05/15	R209	07/11/2013	8.79	Put	Bond Future	999.7300		0.9997	1,070.1100	1.0701	7.040	0	0	0
2013/05/15	R209	07/11/2013	8.80	Call	Bond Future	8,942.3600		8.9424	8,743.1200	8.7431	(2.228)	0	0	0
2013/05/15	R209	07/11/2013	8.80	Put	Bond Future	983.2500		0.9833	1,052.8400	1.0528	7.078	0	0	0
2013/05/15	R209	07/11/2013	8.81	Call	Bond Future	9,004.0800		9.0041	8,804.0400	8.8040	(2.222)	0	0	0
2013/05/15	R209	07/11/2013	8.81	Put	Bond Future	967.0100		0.9670	1,035.8000	1.0358	7.114	0	0	0
2013/05/15	R209	07/11/2013	9.50	Call	Bond Future	13,398.5900		13.3986	13,157.0400	13.1570	(1.803)	0	0	0
2013/05/15	R209	07/11/2013	9.50	Put	Bond Future	274.1600		0.2742	301.4400	0.3014	9.950	0	0	980
2013/05/15	R209	06/02/2014			Bond Future	7.9120		85.0549	7.9424	84.7818	0.385	0.0000	0.0000	0
2013/05/15	R209	06/02/2014	8.55	Call	Bond Future	7,916.0900		7.9161	7,709.5500	7.7096	(2.609)	0	0	0
2013/05/15	R209	06/02/2014	8.55	Put	Bond Future	2,466.0600		2.4661	2,532.5800	2.5326	2.697	0	0	0
2013/05/15	R209	06/02/2014	8.56	Call	Bond Future	7,971.0200		7.9710	7,763.8800	7.7639	(2.599)	0	0	0
2013/05/15	R209	06/02/2014	8.56	Put	Bond Future	2,440.0000		2.4400	2,505.9200	2.5059	2.702	0	0	0
2013/05/15	R209	06/02/2014	8.54	Call	Bond Future	7,861.2700		7.8613	7,655.3400	7.6553	(2.620)	0	0	0
2013/05/15	R209	06/02/2014	8.54	Put	Bond Future	2,492.3700		2.4924	2,559.5000	2.5595	2.693	0	0	0
2013/05/15	R209	08/05/2014			Bond Future	7.9680		83.0627	7.9992	82.7858	0.392	0.0000	0.0000	0
2013/05/15	R209	08/05/2014	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R209	08/05/2014	7.85	Put	Bond Future	1,058.6700		1.0587	1,335.6400	1.3356	26.162	0	0	0
2013/05/15	R209	08/05/2014	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R209	08/05/2014	7.86	Put	Bond Future	968.1500		0.9681	1,245.1200	1.2451	28.608	0	0	0
2013/05/15	R209	08/05/2014	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2013/05/15	R209	08/05/2014	7.84	Put	Bond Future	1,149.3300	1.1493	1,426.3000	1.4263	24.098	0	0	0
2013/05/15	R210	01/08/2013			Bond Future	175.6295	175.6295	175.8568	175.8568	0.129	0.0000	0.0000	1,237
2013/05/15	R210	01/08/2013	172.99	Call	Bond Future	2,639.4700	2.6395	2,866.7600	2.8668	8.611	0	0	0
2013/05/15	R210	01/08/2013	172.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R210	01/08/2013	173.00	Call	Bond Future	2,629.4700	2.6295	2,856.7600	2.8568	8.644	0	0	0
2013/05/15	R210	01/08/2013	173.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R210	01/08/2013	173.01	Call	Bond Future	2,619.4700	2.6195	2,846.7600	2.8468	8.677	0	0	0
2013/05/15	R210	01/08/2013	173.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R211	01/08/2013			Bond Future	130.4942	130.4942	130.5625	130.5625	0.052	0.0000	0.0000	522
2013/05/15	R211	01/08/2013	129.99	Call	Bond Future	504.1700	0.5042	572.5300	0.5725	13.559	0	0	0
2013/05/15	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R211	01/08/2013	130.00	Call	Bond Future	494.1700	0.4942	562.5300	0.5625	13.833	0	0	0
2013/05/15	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R211	01/08/2013	130.01	Call	Bond Future	484.1700	0.4842	552.5300	0.5525	14.119	0	0	0
2013/05/15	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R212	01/08/2013			Bond Future	139.4934	139.4934	139.5794	139.5794	0.062	0.0000	0.0000	21,791
2013/05/15	R212	01/08/2013	137.99	Call	Bond Future	1,503.4400	1.5034	1,589.4400	1.5894	5.720	0	0	0
2013/05/15	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R212	01/08/2013	138.00	Call	Bond Future	1,493.4400	1.4934	1,579.4400	1.5794	5.759	0	0	0
2013/05/15	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R212	01/08/2013	138.01	Call	Bond Future	1,483.4400	1.4834	1,569.4400	1.5694	5.797	0	0	0
2013/05/15	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R213	01/08/2013			Bond Future	7.4890	98.2813	7.5230	97.9640	0.454	0.0000	0.0000	6,824
2013/05/15	R213	01/08/2013	91.25	Call	Bond Future	87,666.2900	87.6663	87,348.9500	87.3490	(0.362)	0	0	0
2013/05/15	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R213	07/11/2013			Bond Future	7.5501	96.1318	7.5851	95.8100	0.464	0.0000	0.0000	0
2013/05/15	R213	07/11/2013	8.59	Call	Bond Future	9,647.6700	9.6477	9,397.6500	9.3976	(2.592)	0	0	0
2013/05/15	R213	07/11/2013	8.59	Put	Bond Future	720.5700	0.7206	792.2600	0.7923	9.949	0	0	0
2013/05/15	R213	07/11/2013	8.60	Call	Bond Future	9,714.2100	9.7142	9,463.2600	9.4633	(2.583)	0	0	0
2013/05/15	R213	07/11/2013	8.60	Put	Bond Future	707.2500	0.7072	778.0100	0.7780	10.005	0	0	0
2013/05/15	R213	07/11/2013	8.61	Call	Bond Future	9,780.8400	9.7808	9,528.9600	9.5290	(2.575)	0	0	0
2013/05/15	R213	07/11/2013	8.61	Put	Bond Future	694.1400	0.6941	763.9700	0.7640	10.060	0	0	0
2013/05/15	R213	06/02/2014			Bond Future	7.6064	97.4264	7.6425	97.0996	0.474	0.0000	0.0000	0
2013/05/15	R213	06/02/2014	8.31	Call	Bond Future	8,202.8000	8.2028	8,013.6600	8.0137	(2.306)	0	0	0
2013/05/15	R213	06/02/2014	8.31	Put	Bond Future	2,111.9200	2.1119	2,249.5700	2.2496	6.518	0	0	0
2013/05/15	R213	06/02/2014	8.29	Call	Bond Future	8,086.3800	8.0864	7,899.2300	7.8992	(2.314)	0	0	0
2013/05/15	R213	06/02/2014	8.29	Put	Bond Future	2,160.7500	2.1607	2,300.3900	2.3004	6.463	0	0	0
2013/05/15	R213	06/02/2014	8.30	Call	Bond Future	8,144.5200	8.1445	7,956.3800	7.9564	(2.310)	0	0	0
2013/05/15	R213	06/02/2014	8.30	Put	Bond Future	2,136.2100	2.1362	2,274.8600	2.2749	6.490	0	0	0
2013/05/15	R213	08/05/2014			Bond Future	7.6605	95.2084	7.6976	94.8769	0.485	0.0000	0.0000	0
2013/05/15	R213	08/05/2014	7.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R213	08/05/2014	7.66	Put	Bond Future	4.4700	0.0045	336.0000	0.3360	7416.779	0	0	0
2013/05/15	R213	08/05/2014	7.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R213	08/05/2014	7.64	Put	Bond Future	183.7500	0.1838	515.2800	0.5153	180.424	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
2013/05/15	R213	08/05/2014	7.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R213	08/05/2014	7.65	Put	Bond Future	94.0500	0.0940	425.5800	0.4256	352.504	0	0	0
2013/05/15	R214	01/08/2013			Bond Future	7.8842	87.3274	7.9130	87.0465	0.366	0.0000	0.0000	840
2013/05/15	R214	01/08/2013	84.31	Call	Bond Future	76,879.4800	76.8795	76,598.5800	76.5986	(0.365)	0	0	0
2013/05/15	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R214	07/11/2013			Bond Future	7.9450	85.2758	7.9747	84.9911	0.373	0.0000	0.0000	0
2013/05/15	R214	07/11/2013	7.79	Call	Bond Future	3,268.7100	3.2687	3,135.0300	3.1350	(4.090)	0	0	0
2013/05/15	R214	07/11/2013	7.79	Put	Bond Future	4,785.1100	4.7851	4,936.2100	4.9362	3.158	0	0	0
2013/05/15	R214	07/11/2013	7.80	Call	Bond Future	3,311.6500	3.3117	3,176.3700	3.1764	(4.085)	0	0	0
2013/05/15	R214	07/11/2013	7.80	Put	Bond Future	4,728.9000	4.7289	4,878.4000	4.8784	3.161	0	0	0
2013/05/15	R214	07/11/2013	7.81	Call	Bond Future	3,354.8900	3.3549	3,218.2400	3.2182	(4.073)	0	0	0
2013/05/15	R214	07/11/2013	7.81	Put	Bond Future	4,673.1900	4.6732	4,821.3200	4.8213	3.170	0	0	0
2013/05/15	R248	01/08/2013			Bond Future	8.0373	112.0562	8.0609	111.7624	0.294	0.0000	0.0000	603
2013/05/15	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R248	01/08/2013	7.84	Put	Bond Future	2,508.3300	2.5083	2,802.1700	2.8022	11.715	0	0	0
2013/05/15	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R248	01/08/2013	7.85	Put	Bond Future	2,378.7800	2.3788	2,672.6200	2.6726	12.353	0	0	0
2013/05/15	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R248	01/08/2013	7.86	Put	Bond Future	2,249.4800	2.2495	2,543.3200	2.5433	13.063	0	0	0
2013/05/15	R248	07/11/2013			Bond Future	8.1020	109.2169	8.1263	108.9191	0.300	0.0000	0.0000	0
2013/05/15	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R248	07/11/2013	7.84	Put	Bond Future	3,304.2500	3.3043	3,602.0500	3.6020	9.013	0	0	0
2013/05/15	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R248	07/11/2013	7.85	Put	Bond Future	3,174.9200	3.1749	3,472.7200	3.4727	9.380	0	0	0
2013/05/15	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/15	R248	07/11/2013	7.86	Put	Bond Future	3,045.8500	3.0458	3,343.6500	3.3437	9.777	0	0	0
<b>Total</b>													<b>229614</b>