



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 27/05/2013 to 27/05/2013

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
2013/05/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	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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2013/05/27	2025	01/08/2013			Bond Future	119.3434	119.3434	119.3691	119.3691	0.022	0.0000	0.0000	0
2013/05/27	2025	01/08/2013	117.99	Call	Bond Future	1,353.4100	1.3534	1,379.1100	1.3791	1.899	0	0	0
2013/05/27	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	2025	01/08/2013	118.00	Call	Bond Future	1,343.4100	1.3434	1,369.1100	1.3691	1.913	0	0	0
2013/05/27	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	2025	01/08/2013	118.01	Call	Bond Future	1,333.4100	1.3334	1,359.1100	1.3591	1.927	0	0	0
2013/05/27	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	2038	01/08/2013			Bond Future	114.1918	114.1918	114.2196	114.2196	0.024	0.0000	0.0000	9
2013/05/27	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	2038	01/08/2013	114.99	Put	Bond Future	798.1900	0.7982	770.4100	0.7704	(3.480)	0	0	0
2013/05/27	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	2038	01/08/2013	115.00	Put	Bond Future	808.1900	0.8082	780.4100	0.7804	(3.437)	0	0	0
2013/05/27	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	2038	01/08/2013	115.01	Put	Bond Future	818.1900	0.8182	790.4100	0.7904	(3.395)	0	0	0
2013/05/27	2050	01/08/2013			Bond Future	121.6114	121.6114	121.6413	121.6413	0.025	0.0000	0.0000	122
2013/05/27	2050	01/08/2013	118.99	Call	Bond Future	2,621.3700	2.6214	2,651.3200	2.6513	1.143	0	0	0
2013/05/27	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	2050	01/08/2013	119.00	Call	Bond Future	2,611.3700	2.6114	2,641.3200	2.6413	1.147	0	0	0
2013/05/27	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	2050	01/08/2013	119.01	Call	Bond Future	2,601.3700	2.6014	2,631.3200	2.6313	1.151	0	0	0
2013/05/27	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	AL37	01/08/2013			Index Future	421.9440	421.9440	421.9150	421.9150	(0.007)	0.0000	0.0000	75
2013/05/27	AL37	07/11/2013			Index Future	427.9000	427.9000	427.8700	427.8700	(0.007)	0.0000	0.0000	0
2013/05/27	AL7T	01/08/2013			Index Future	509.5220	509.5220	509.5770	509.5770	0.011	0.0000	0.0000	1
2013/05/27	AL7T	07/11/2013			Index Future	516.7140	516.7140	516.7700	516.7700	0.011	0.0000	0.0000	0
2013/05/27	ALBI	01/08/2013			Index Future	453.5840	453.5840	453.3110	453.3110	(0.060)	0.0000	0.0000	736
2013/05/27	ALBI	07/11/2013			Index Future	459.9870	459.9870	459.7090	459.7090	(0.060)	0.0000	0.0000	85
2013/05/27	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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2013/05/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	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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2013/05/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/27	EL28	01/08/2013			Bond Future	116.3391	116.3391	116.3673	116.3673	0.024	0.0000	0.0000	0
2013/05/27	EL28	01/08/2013	115.01	Call	Bond Future	1,329.0500	1.3291	1,357.3300	1.3573	2.128	0	0	0
2013/05/27	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	EL28	01/08/2013	114.99	Call	Bond Future	1,349.0500	1.3491	1,377.3300	1.3773	2.096	0	0	0
2013/05/27	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	EL28	01/08/2013	115.00	Call	Bond Future	1,339.0500	1.3391	1,367.3300	1.3673	2.112	0	0	0
2013/05/27	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	ES33	01/08/2013			Bond Future	8.5876	92.5916	8.6122	92.3766	0.287	0.0000	0.0000	292
2013/05/27	ES33	01/08/2013	9.00	Call	Bond Future	3,499.4400	3.4994	3,284.4000	3.2844	(6.145)	0	0	0
2013/05/27	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	ES33	01/08/2013	91.02	Call	Bond Future	81,540.3100	81.5403	81,325.2700	81.3253	(0.264)	0	0	0
2013/05/27	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	ES33	07/11/2013			Bond Future	8.6790	90.1174	8.7045	89.8992	0.293	0.0000	0.0000	0
2013/05/27	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	ES33	07/11/2013	8.49	Put	Bond Future	1,646.8600	1.6469	1,865.0400	1.8650	13.248	0	0	0
2013/05/27	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	ES33	07/11/2013	8.50	Put	Bond Future	1,558.5800	1.5586	1,776.7600	1.7768	13.999	0	0	0
2013/05/27	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	ES33	07/11/2013	8.51	Put	Bond Future	1,470.4300	1.4704	1,688.6100	1.6886	14.838	0	0	0
2013/05/27	GOVI	01/08/2013			GOVI	452.8080	452.8080	452.5460	452.5460	(0.058)	0.0000	0.0000	370
2013/05/27	GOVI	01/08/2013	445.99	Call	GOVI	68,180.0000	6.8180	65,560.0000	6.5560	(3.843)	0	0	0
2013/05/27	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	GOVI	01/08/2013	446.00	Call	GOVI	68,080.0000	6.8080	65,460.0000	6.5460	(3.848)	0	0	0
2013/05/27	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	GOVI	01/08/2013	446.01	Call	GOVI	67,980.0000	6.7980	65,360.0000	6.5360	(3.854)	0	0	0
2013/05/27	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	GOVI	07/11/2013			GOVI	459.1990	459.1990	458.9330	458.9330	(0.058)	0.0000	0.0000	0
2013/05/27	GOVI	07/11/2013	445.99	Call	GOVI	132,090.0000	13.2090	129,430.0000	12.9430	(2.014)	0	0	0
2013/05/27	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	GOVI	07/11/2013	446.00	Call	GOVI	131,990.0000	13.1990	129,330.0000	12.9330	(2.015)	0	0	0
2013/05/27	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	GOVI	07/11/2013	446.01	Call	GOVI	131,890.0000	13.1890	129,230.0000	12.9230	(2.017)	0	0	0
2013/05/27	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/27	IGOV	01/08/2013			Index Future	210.8300	210.8300	210.8050	210.8050	(0.012)	0.0000	0.0000	1,045
2013/05/27	IGOV	07/11/2013			Index Future	213.8340	213.8340	213.8080	213.8080	(0.012)	0.0000	0.0000	7
2013/05/27	ILBI	01/08/2013			Index Future	572.6300	572.6300	572.6300	572.6300	0.000	0.0000	0.0000	186
2013/05/27	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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2013/05/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/27	JBAF	19/06/2013			Jibar Tradeable Future	5.1300	94.8700	5.1200	94.8800	(0.195)	0.0000	0.0000	750
2013/05/27	JBAF	17/07/2013			Jibar Tradeable Future	5.0800	94.9200	5.0700	94.9300	(0.197)	0.0000	0.0000	0
2013/05/27	JBAF	21/08/2013			Jibar Tradeable Future	5.0400	94.9600	5.0300	94.9700	(0.198)	0.0000	0.0000	0
2013/05/27	JBAF	18/09/2013			Jibar Tradeable Future	5.0000	95.0000	5.0100	94.9900	0.200	0.0000	0.0000	2,200
2013/05/27	JBAF	16/10/2013			Jibar Tradeable Future	4.9900	95.0100	5.0000	95.0000	0.200	0.0000	0.0000	1,000
2013/05/27	JBAF	20/11/2013			Jibar Tradeable Future	4.9900	95.0100	4.9900	95.0100	0.000	0.0000	0.0000	0
2013/05/27	JBAF	18/12/2013			Jibar Tradeable Future	4.9800	95.0200	4.9900	95.0100	0.201	0.0000	0.0000	1,500
2013/05/27	JBAF	19/03/2014			Jibar Tradeable Future	5.0100	94.9900	5.0200	94.9800	0.200	0.0000	0.0000	0
2013/05/27	JBAF	18/06/2014			Jibar Tradeable Future	5.0900	94.9100	5.1000	94.9000	0.196	0.0000	0.0000	0
2013/05/27	JBAF	17/09/2014			Jibar Tradeable Future	5.1900	94.8100	5.2100	94.7900	0.385	0.0000	0.0000	0
2013/05/27	JBAF	17/12/2014			Jibar Tradeable Future	5.3200	94.6800	5.3500	94.6500	0.564	0.0000	0.0000	0
2013/05/27	JBAF	18/03/2015			Jibar Tradeable Future	5.4500	94.5500	5.4900	94.5100	0.734	0.0000	0.0000	0
2013/05/27	R023	01/08/2013			Bond Future	6.5804	111.5484	6.5799	111.5523	(0.008)	0.0000	0.0000	9,414
2013/05/27	R023	01/08/2013	7.29	Call	Bond Future	5,078.6000	5.0786	5,082.5100	5.0825	0.077	0	0	0
2013/05/27	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R023	01/08/2013	7.30	Call	Bond Future	5,147.9700	5.1480	5,151.8800	5.1519	0.076	0	0	0
2013/05/27	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R023	01/08/2013	7.31	Call	Bond Future	5,217.2800	5.2173	5,221.1900	5.2212	0.075	0	0	0
2013/05/27	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R023	07/11/2013			Bond Future	6.6331	109.2073	6.6325	109.2112	(0.008)	0.0000	0.0000	0
2013/05/27	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R023	07/11/2013	6.49	Put	Bond Future	1,034.8300	1.0348	1,030.9500	1.0309	(0.375)	0	0	0
2013/05/27	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R023	07/11/2013	6.50	Put	Bond Future	962.1000	0.9621	958.2200	0.9582	(0.403)	0	0	0
2013/05/27	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R023	07/11/2013	6.51	Put	Bond Future	889.4200	0.8894	885.5400	0.8855	(0.436)	0	0	0
2013/05/27	R157	01/08/2013			Bond Future	5.2107	121.6208	5.2162	121.6087	0.106	0.0000	0.0000	7,776
2013/05/27	R157	01/08/2013	116.11	Call	Bond Future	92,165.1400	92.1651	92,153.0800	92.1531	(0.013)	0	0	0
2013/05/27	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R157	07/11/2013			Bond Future	5.1989	116.5312	5.2054	116.5190	0.124	0.0000	0.0000	0
2013/05/27	R157	07/11/2013	5.59	Call	Bond Future	901.8500	0.9019	889.5100	0.8895	(1.368)	0	0	0
2013/05/27	R157	07/11/2013	5.59	Put	Bond Future	162.4700	0.1625	162.3800	0.1624	(0.055)	0	0	0
2013/05/27	R157	07/11/2013	5.60	Call	Bond Future	916.2400	0.9162	903.8800	0.9039	(1.349)	0	0	0
2013/05/27	R157	07/11/2013	5.60	Put	Bond Future	158.0400	0.1580	157.9300	0.1579	(0.070)	0	0	0
2013/05/27	R157	07/11/2013	5.61	Call	Bond Future	930.7400	0.9307	918.3400	0.9183	(1.332)	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
2013/05/27	R157	07/11/2013	5.61	Put	Bond Future	153.7200	0.1537	153.5700	0.1536	(0.098)	0	0	0
2013/05/27	R157	06/02/2014			Bond Future	5.1648	118.1003	5.1724	118.0879	0.148	0.0000	0.0000	0
2013/05/27	R157	06/02/2014	5.66	Call	Bond Future	1,010.1800	1.0102	998.5500	0.9986	(1.151)	0	0	0
2013/05/27	R157	06/02/2014	5.66	Put	Bond Future	204.2000	0.2042	205.0500	0.2050	0.416	0	0	0
2013/05/27	R157	06/02/2014	5.64	Call	Bond Future	985.8700	0.9859	974.3000	0.9743	(1.174)	0	0	0
2013/05/27	R157	06/02/2014	5.64	Put	Bond Future	212.2800	0.2123	213.1900	0.2132	0.429	0	0	0
2013/05/27	R157	06/02/2014	5.65	Call	Bond Future	998.0000	0.9980	986.4000	0.9864	(1.162)	0	0	0
2013/05/27	R157	06/02/2014	5.65	Put	Bond Future	208.2100	0.2082	209.0900	0.2091	0.423	0	0	0
2013/05/27	R157	08/05/2014			Bond Future	5.1006	112.8907	5.1098	112.8780	0.180	0.0000	0.0000	0
2013/05/27	R157	08/05/2014	5.21	Call	Bond Future	583.6800	0.5837	574.5700	0.5746	(1.561)	0	0	0
2013/05/27	R157	08/05/2014	5.21	Put	Bond Future	433.0400	0.4330	436.6200	0.4366	0.827	0	0	0
2013/05/27	R157	08/05/2014	5.19	Call	Bond Future	567.9200	0.5679	558.9100	0.5589	(1.586)	0	0	0
2013/05/27	R157	08/05/2014	5.19	Put	Bond Future	444.8000	0.4448	448.4800	0.4485	0.827	0	0	0
2013/05/27	R157	08/05/2014	5.20	Call	Bond Future	575.7700	0.5758	566.7100	0.5667	(1.574)	0	0	0
2013/05/27	R157	08/05/2014	5.20	Put	Bond Future	438.8900	0.4389	442.5200	0.4425	0.827	0	0	0
2013/05/27	R186	01/08/2013			Bond Future	7.0832	130.5264	7.0979	130.3761	0.208	0.0000	0.0000	54,846
2013/05/27	R186	01/08/2013	7.25	Call	Bond Future	3,456.1700	3.4562	3,310.7400	3.3107	(4.208)	0	0	4,315
2013/05/27	R186	01/08/2013	7.25	Put	Bond Future	1,765.7100	1.7657	1,770.5700	1.7706	0.275	0	0	0
2013/05/27	R186	01/08/2013	128.26	Call	Bond Future	121,253.9900	121.2540	121,103.7000	121.1037	(0.124)	0	0	0
2013/05/27	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R186	01/08/2013	7.00	Call	Bond Future	2,107.9600	2.1080	1,985.7500	1.9857	(5.798)	0	0	1,000
2013/05/27	R186	01/08/2013	7.00	Put	Bond Future	2,962.1500	2.9621	2,990.2300	2.9902	0.948	0	0	4,100
2013/05/27	R186	01/08/2013	7.20	Call	Bond Future	3,157.3500	3.1574	3,015.6900	3.0157	(4.487)	0	0	0
2013/05/27	R186	01/08/2013	7.20	Put	Bond Future	1,970.2700	1.9703	1,978.9000	1.9789	0.438	0	0	2,807
2013/05/27	R186	01/08/2013	6.50	Call	Bond Future	555.2900	0.5553	496.6400	0.4966	(10.562)	0	0	500
2013/05/27	R186	01/08/2013	6.50	Put	Bond Future	6,713.1500	6.7132	6,804.7900	6.8048	1.365	0	0	0
2013/05/27	R186	01/08/2013	6.75	Call	Bond Future	1,154.8700	1.1549	1,063.7200	1.0637	(7.893)	0	0	2,500
2013/05/27	R186	01/08/2013	6.75	Put	Bond Future	4,624.4200	4.6244	4,683.5600	4.6836	1.279	0	0	0
2013/05/27	R186	01/08/2013	6.80	Call	Bond Future	1,315.4400	1.3154	1,217.7200	1.2177	(7.429)	0	0	0
2013/05/27	R186	01/08/2013	6.80	Put	Bond Future	4,256.1500	4.2562	4,308.7200	4.3087	1.235	0	0	100
2013/05/27	R186	07/11/2013			Bond Future	7.1442	132.3690	7.1595	132.2165	0.213	0.0000	0.0000	540
2013/05/27	R186	07/11/2013	8.16	Call	Bond Future	10,491.3200	10.4913	10,340.5100	10.3405	(1.437)	0	0	0
2013/05/27	R186	07/11/2013	8.16	Put	Bond Future	859.7900	0.8598	861.4700	0.8615	0.195	0	0	0
2013/05/27	R186	07/11/2013	8.75	Call	Bond Future	15,036.5400	15.0365	14,882.1400	14.8821	(1.027)	0	0	0
2013/05/27	R186	07/11/2013	8.75	Put	Bond Future	270.1500	0.2702	268.2400	0.2682	(0.707)	0	0	1,030
2013/05/27	R186	07/11/2013	6.75	Call	Bond Future	2,229.1200	2.2291	2,143.3000	2.1433	(3.850)	0	0	1,000
2013/05/27	R186	07/11/2013	6.75	Put	Bond Future	6,259.2400	6.2592	6,325.9100	6.3259	1.065	0	0	0
2013/05/27	R186	07/11/2013	8.14	Call	Bond Future	10,341.1800	10.3412	10,190.6400	10.1906	(1.456)	0	0	0
2013/05/27	R186	07/11/2013	8.14	Put	Bond Future	889.3900	0.8894	891.3400	0.8913	0.219	0	0	0
2013/05/27	R186	07/11/2013	8.15	Call	Bond Future	10,416.1900	10.4162	10,265.5100	10.2655	(1.447)	0	0	0
2013/05/27	R186	07/11/2013	8.15	Put	Bond Future	874.4800	0.8745	876.2900	0.8763	0.207	0	0	0
2013/05/27	R186	07/11/2013	6.50	Call	Bond Future	1,459.5100	1.4595	1,392.4100	1.3924	(4.597)	0	0	5,290
2013/05/27	R186	07/11/2013	6.50	Put	Bond Future	8,136.0400	8.1360	8,221.4300	8.2214	1.050	0	0	0
2013/05/27	R186	06/02/2014			Bond Future	7.1994	128.8608	7.2152	128.7062	0.219	0.0000	0.0000	0
2013/05/27	R186	06/02/2014	7.76	Call	Bond Future	8,157.5400	8.1575	8,025.5200	8.0255	(1.618)	0	0	0
2013/05/27	R186	06/02/2014	7.76	Put	Bond Future	2,818.4200	2.8184	2,840.9700	2.8410	0.800	0	0	0
2013/05/27	R186	06/02/2014	7.74	Call	Bond Future	8,033.9800	8.0340	7,902.6200	7.9026	(1.635)	0	0	0

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2013/05/27	R186	06/02/2014	7.74	Put	Bond Future	2,879.9700	2.8800	2,903.1800	2.9032	0.806	0	0	0
2013/05/27	R186	06/02/2014	7.75	Call	Bond Future	8,095.6700	8.0957	7,963.9800	7.9640	(1.627)	0	0	0
2013/05/27	R186	06/02/2014	7.75	Put	Bond Future	2,849.0600	2.8491	2,871.9400	2.8719	0.803	0	0	0
2013/05/27	R186	08/05/2014			Bond Future	7.2568	130.6061	7.2732	130.4494	0.225	0.0000	0.0000	0
2013/05/27	R186	08/05/2014	7.11	Call	Bond Future	5,161.4500	5.1614	5,061.0200	5.0610	(1.946)	0	0	0
2013/05/27	R186	08/05/2014	7.11	Put	Bond Future	6,583.4800	6.5835	6,639.7500	6.6398	0.855	0	0	0
2013/05/27	R186	08/05/2014	7.09	Call	Bond Future	5,074.1100	5.0741	4,974.5400	4.9745	(1.962)	0	0	0
2013/05/27	R186	08/05/2014	7.09	Put	Bond Future	6,691.5100	6.6915	6,748.6400	6.7486	0.854	0	0	0
2013/05/27	R186	08/05/2014	7.10	Call	Bond Future	5,117.6800	5.1177	5,017.6800	5.0177	(1.954)	0	0	0
2013/05/27	R186	08/05/2014	7.10	Put	Bond Future	6,637.3400	6.6373	6,694.0400	6.6940	0.854	0	0	0
2013/05/27	R197	01/08/2013			Bond Future	297.2239	297.2239	297.0303	297.0303	(0.065)	0.0000	0.0000	2,633
2013/05/27	R197	01/08/2013	294.99	Call	Bond Future	2,233.9000	2.2339	2,040.3500	2.0403	(8.664)	0	0	0
2013/05/27	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R197	01/08/2013	295.00	Call	Bond Future	2,223.9000	2.2239	2,030.3500	2.0303	(8.703)	0	0	0
2013/05/27	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R197	01/08/2013	295.01	Call	Bond Future	2,213.9000	2.2139	2,020.3500	2.0203	(8.742)	0	0	0
2013/05/27	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R201	01/08/2013			Bond Future	5.0713	105.9142	5.0772	105.9062	0.116	0.0000	0.0000	0
2013/05/27	R201	01/08/2013	107.45	Call	Bond Future	68,668.5300	68.6685	68,660.5200	68.6605	(0.012)	0	0	0
2013/05/27	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R201	07/11/2013			Bond Future	5.0117	107.4093	5.0192	107.4011	0.148	0.0000	0.0000	0
2013/05/27	R201	07/11/2013	4.79	Call	Bond Future	115.1000	0.1151	110.7300	0.1107	(3.797)	0	0	0
2013/05/27	R201	07/11/2013	4.79	Put	Bond Future	358.6100	0.3586	362.3800	0.3624	1.051	0	0	0
2013/05/27	R201	07/11/2013	4.80	Call	Bond Future	118.7200	0.1187	114.2600	0.1143	(3.757)	0	0	0
2013/05/27	R201	07/11/2013	4.80	Put	Bond Future	351.2300	0.3512	354.9100	0.3549	1.048	0	0	0
2013/05/27	R201	07/11/2013	4.81	Call	Bond Future	122.4200	0.1224	117.8900	0.1179	(3.700)	0	0	0
2013/05/27	R201	07/11/2013	4.81	Put	Bond Future	343.9300	0.3439	347.5400	0.3475	1.050	0	0	0
2013/05/27	R201	06/02/2014			Bond Future	4.8835	104.4468	4.8932	104.4385	0.200	0.0000	0.0000	0
2013/05/27	R201	06/02/2014	5.26	Call	Bond Future	444.0900	0.4441	437.0300	0.4370	(1.590)	0	0	0
2013/05/27	R201	06/02/2014	5.26	Put	Bond Future	123.7200	0.1237	124.9800	0.1250	1.018	0	0	0
2013/05/27	R201	06/02/2014	5.24	Call	Bond Future	431.7800	0.4318	424.7800	0.4248	(1.621)	0	0	0
2013/05/27	R201	06/02/2014	5.24	Put	Bond Future	128.3900	0.1284	129.7100	0.1297	1.028	0	0	0
2013/05/27	R201	06/02/2014	5.25	Call	Bond Future	437.9200	0.4379	430.8900	0.4309	(1.605)	0	0	0
2013/05/27	R201	06/02/2014	5.25	Put	Bond Future	126.0400	0.1260	127.3300	0.1273	1.023	0	0	0
2013/05/27	R201	08/05/2014			Bond Future	4.6406	105.8615	4.6546	105.8530	0.300	0.0000	0.0000	0
2013/05/27	R201	08/05/2014	4.76	Call	Bond Future	260.9900	0.2610	255.3900	0.2554	(2.146)	0	0	0
2013/05/27	R201	08/05/2014	4.76	Put	Bond Future	188.6000	0.1886	191.4500	0.1914	1.511	0	0	0
2013/05/27	R201	08/05/2014	4.74	Call	Bond Future	253.9600	0.2540	248.4300	0.2484	(2.178)	0	0	0
2013/05/27	R201	08/05/2014	4.74	Put	Bond Future	193.6900	0.1937	196.6100	0.1966	1.508	0	0	0
2013/05/27	R201	08/05/2014	4.75	Call	Bond Future	257.6600	0.2577	252.1000	0.2521	(2.158)	0	0	0
2013/05/27	R201	08/05/2014	4.75	Put	Bond Future	191.3300	0.1913	194.2200	0.1942	1.510	0	0	0
2013/05/27	R202	01/08/2013			Bond Future	225.6776	225.6776	225.7301	225.7301	0.023	0.0000	0.0000	44,020
2013/05/27	R202	01/08/2013	222.99	Call	Bond Future	2,687.5800	2.6876	2,740.1400	2.7401	1.956	0	0	0
2013/05/27	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R202	01/08/2013	223.00	Call	Bond Future	2,677.5800	2.6776	2,730.1400	2.7301	1.963	0	0	0

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2013/05/27	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R202	01/08/2013	223.01	Call	Bond Future	2,667.5800	2.6676	2,720.1400	2.7201	1.970	0	0	0
2013/05/27	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R203	01/08/2013			Bond Future	5.6974	112.4528	5.7023	112.4341	0.086	0.0000	0.0000	9,032
2013/05/27	R203	01/08/2013	109.11	Call	Bond Future	99,239.6400	99.2396	99,220.8500	99.2208	(0.019)	0	0	0
2013/05/27	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R203	07/11/2013			Bond Future	5.7313	109.8808	5.7367	109.8617	0.093	0.0000	0.0000	0
2013/05/27	R203	07/11/2013	5.71	Call	Bond Future	939.5900	0.9396	921.4100	0.9214	(1.935)	0	0	15
2013/05/27	R203	07/11/2013	5.71	Put	Bond Future	1,016.0300	1.0160	1,016.9400	1.0169	0.090	0	0	0
2013/05/27	R203	07/11/2013	5.99	Call	Bond Future	1,516.7600	1.5168	1,496.0500	1.4960	(1.365)	0	0	0
2013/05/27	R203	07/11/2013	5.99	Put	Bond Future	595.4300	0.5954	593.8100	0.5938	(0.272)	0	0	0
2013/05/27	R203	07/11/2013	6.00	Call	Bond Future	1,540.1000	1.5401	1,519.3400	1.5193	(1.348)	0	0	0
2013/05/27	R203	07/11/2013	6.00	Put	Bond Future	583.3400	0.5833	581.6700	0.5817	(0.286)	0	0	0
2013/05/27	R203	07/11/2013	6.01	Call	Bond Future	1,563.6200	1.5636	1,542.7900	1.5428	(1.332)	0	0	0
2013/05/27	R203	07/11/2013	6.01	Put	Bond Future	571.4500	0.5715	569.7100	0.5697	(0.304)	0	0	0
2013/05/27	R203	07/11/2013	571.00	Call	Bond Future	107,651.2400	107.6512	107,632.1500	107.6322	(0.018)	0	0	0
2013/05/27	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R203	06/02/2014			Bond Future	5.7589	111.3602	5.7647	111.3408	0.100	0.0000	0.0000	0
2013/05/27	R203	06/02/2014	6.16	Call	Bond Future	2,028.1000	2.0281	2,008.4700	2.0085	(0.968)	0	0	0
2013/05/27	R203	06/02/2014	6.16	Put	Bond Future	692.3300	0.6923	692.0900	0.6921	(0.035)	0	0	0
2013/05/27	R203	06/02/2014	5.95	Call	Bond Future	1,582.1000	1.5821	1,563.6800	1.5637	(1.164)	0	0	16
2013/05/27	R203	06/02/2014	5.95	Put	Bond Future	943.1600	0.9432	944.1300	0.9441	0.103	0	0	0
2013/05/27	R203	06/02/2014	6.14	Call	Bond Future	1,983.3400	1.9833	1,963.8000	1.9638	(0.985)	0	0	0
2013/05/27	R203	06/02/2014	6.14	Put	Bond Future	713.7000	0.7137	713.5500	0.7136	(0.021)	0	0	0
2013/05/27	R203	06/02/2014	6.15	Call	Bond Future	2,005.6600	2.0057	1,986.0800	1.9861	(0.976)	0	0	0
2013/05/27	R203	06/02/2014	6.15	Put	Bond Future	702.9500	0.7030	702.7600	0.7028	(0.027)	0	0	0
2013/05/27	R203	08/05/2014			Bond Future	5.7825	108.7072	5.7888	108.6875	0.109	0.0000	0.0000	0
2013/05/27	R203	08/05/2014	5.76	Call	Bond Future	1,314.8000	1.3148	1,299.2200	1.2992	(1.185)	0	0	0
2013/05/27	R203	08/05/2014	5.76	Put	Bond Future	1,385.3200	1.3853	1,389.4200	1.3894	0.296	0	0	0
2013/05/27	R203	08/05/2014	5.74	Call	Bond Future	1,283.2900	1.2833	1,267.8600	1.2679	(1.202)	0	0	0
2013/05/27	R203	08/05/2014	5.74	Put	Bond Future	1,416.5700	1.4166	1,420.8200	1.4208	0.300	0	0	0
2013/05/27	R203	08/05/2014	5.75	Call	Bond Future	1,298.7800	1.2988	1,283.2700	1.2833	(1.194)	0	0	0
2013/05/27	R203	08/05/2014	5.75	Put	Bond Future	1,400.6800	1.4007	1,404.8500	1.4049	0.298	0	0	0
2013/05/27	R204	01/08/2013			Bond Future	5.8926	110.5826	5.8974	110.5597	0.081	0.0000	0.0000	13,573
2013/05/27	R204	01/08/2013	110.75	Call	Bond Future	101,699.1100	101.6991	101,676.1600	101.6762	(0.023)	0	0	0
2013/05/27	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R204	07/11/2013			Bond Future	5.9301	112.1436	5.9352	112.1203	0.086	0.0000	0.0000	0
2013/05/27	R204	07/11/2013	6.29	Call	Bond Future	2,345.7900	2.3458	2,318.6700	2.3187	(1.156)	0	0	0
2013/05/27	R204	07/11/2013	6.29	Put	Bond Future	710.1700	0.7102	706.3500	0.7064	(0.538)	0	0	0
2013/05/27	R204	07/11/2013	6.30	Call	Bond Future	2,377.1600	2.3772	2,350.0100	2.3500	(1.142)	0	0	0
2013/05/27	R204	07/11/2013	6.30	Put	Bond Future	696.5200	0.6965	692.6700	0.6927	(0.553)	0	0	0
2013/05/27	R204	07/11/2013	6.31	Call	Bond Future	2,408.7300	2.4087	2,381.5300	2.3815	(1.129)	0	0	0
2013/05/27	R204	07/11/2013	6.31	Put	Bond Future	683.0900	0.6831	679.1900	0.6792	(0.571)	0	0	0
2013/05/27	R204	07/11/2013	7.00	Call	Bond Future	4,919.3500	4.9194	4,892.9500	4.8930	(0.537)	0	0	0
2013/05/27	R204	07/11/2013	7.00	Put	Bond Future	144.0000	0.1440	140.9000	0.1409	(2.153)	0	0	1,270
2013/05/27	R204	06/02/2014			Bond Future	5.9607	109.6227	5.9661	109.5990	0.091	0.0000	0.0000	0

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2013/05/27	R204	06/02/2014	6.40	Call	Bond Future	2,843.6300	2.8436	2,818.4300	2.8184	(0.886)	0	0	0
2013/05/27	R204	06/02/2014	6.40	Put	Bond Future	941.0100	0.9410	939.5300	0.9395	(0.157)	0	0	0
2013/05/27	R204	06/02/2014	6.41	Call	Bond Future	2,873.0700	2.8731	2,847.8200	2.8478	(0.879)	0	0	0
2013/05/27	R204	06/02/2014	6.41	Put	Bond Future	927.6200	0.9276	926.0900	0.9261	(0.165)	0	0	0
2013/05/27	R204	06/02/2014	6.39	Call	Bond Future	2,814.3200	2.8143	2,789.1700	2.7892	(0.894)	0	0	0
2013/05/27	R204	06/02/2014	6.39	Put	Bond Future	954.5500	0.9545	953.1200	0.9531	(0.150)	0	0	0
2013/05/27	R204	08/05/2014			Bond Future	5.9935	111.1075	5.9992	111.0834	0.096	0.0000	0.0000	0
2013/05/27	R204	08/05/2014	6.05	Call	Bond Future	2,048.1500	2.0481	2,027.1900	2.0272	(1.023)	0	0	0
2013/05/27	R204	08/05/2014	6.05	Put	Bond Future	1,813.0200	1.8130	1,816.0900	1.8161	0.169	0	0	0
2013/05/27	R204	08/05/2014	6.06	Call	Bond Future	2,070.7300	2.0707	2,049.6900	2.0497	(1.016)	0	0	0
2013/05/27	R204	08/05/2014	6.06	Put	Bond Future	1,794.0600	1.7941	1,797.0500	1.7971	0.167	0	0	0
2013/05/27	R204	08/05/2014	6.04	Call	Bond Future	2,025.7100	2.0257	2,004.8300	2.0048	(1.031)	0	0	0
2013/05/27	R204	08/05/2014	6.04	Put	Bond Future	1,832.1300	1.8321	1,835.2800	1.8353	0.172	0	0	0
2013/05/27	R206	01/08/2013			Bond Future	5.0867	101.4594	5.0937	101.4563	0.138	0.0000	0.0000	0
2013/05/27	R206	01/08/2013	103.94	Call	Bond Future	30,461.2900	30.4613	30,458.2000	30.4582	(0.010)	0	0	0
2013/05/27	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R206	07/11/2013			Bond Future	4.7580	102.8916	4.7756	102.8884	0.371	0.0000	0.0000	0
2013/05/27	R206	07/11/2013	4.29	Call	Bond Future	18.8700	0.0189	17.7400	0.0177	(5.988)	0	0	0
2013/05/27	R206	07/11/2013	4.29	Put	Bond Future	102.6800	0.1027	104.7000	0.1047	1.967	0	0	0
2013/05/27	R206	07/11/2013	4.30	Call	Bond Future	19.3300	0.0193	18.1800	0.0182	(5.949)	0	0	0
2013/05/27	R206	07/11/2013	4.30	Put	Bond Future	101.3400	0.1013	103.3400	0.1033	1.974	0	0	0
2013/05/27	R206	07/11/2013	4.31	Call	Bond Future	19.7900	0.0198	18.6200	0.0186	(5.912)	0	0	0
2013/05/27	R206	07/11/2013	4.31	Put	Bond Future	100.0100	0.1000	101.9900	0.1020	1.980	0	0	0
2013/05/27	R207	01/08/2013			Bond Future	6.1748	106.0707	6.1742	106.0736	(0.009)	0.0000	0.0000	7,651
2013/05/27	R207	01/08/2013	106.18	Call	Bond Future	98,499.4900	98.4995	98,502.4200	98.5024	0.003	0	0	0
2013/05/27	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R207	07/11/2013			Bond Future	6.2196	107.5680	6.2190	107.5709	(0.009)	0.0000	0.0000	0
2013/05/27	R207	07/11/2013	6.69	Call	Bond Future	3,177.4400	3.1774	3,166.5800	3.1666	(0.342)	0	0	0
2013/05/27	R207	07/11/2013	6.69	Put	Bond Future	754.8100	0.7548	740.9700	0.7410	(1.834)	0	0	0
2013/05/27	R207	07/11/2013	6.70	Call	Bond Future	3,214.4700	3.2145	3,203.7100	3.2037	(0.335)	0	0	0
2013/05/27	R207	07/11/2013	6.70	Put	Bond Future	741.0800	0.7411	727.3400	0.7273	(1.854)	0	0	0
2013/05/27	R207	07/11/2013	6.71	Call	Bond Future	3,251.6800	3.2517	3,241.0100	3.2410	(0.328)	0	0	0
2013/05/27	R207	07/11/2013	6.71	Put	Bond Future	727.5700	0.7276	713.9200	0.7139	(1.876)	0	0	0
2013/05/27	R207	06/02/2014			Bond Future	6.2592	105.3767	6.2586	105.3796	(0.009)	0.0000	0.0000	0
2013/05/27	R207	06/02/2014	6.66	Call	Bond Future	3,254.8800	3.2549	3,245.3500	3.2454	(0.293)	0	0	0
2013/05/27	R207	06/02/2014	6.66	Put	Bond Future	1,261.5300	1.2615	1,249.0800	1.2491	(0.987)	0	0	0
2013/05/27	R207	06/02/2014	6.64	Call	Bond Future	3,189.9100	3.1899	3,180.2900	3.1803	(0.302)	0	0	0
2013/05/27	R207	06/02/2014	6.64	Put	Bond Future	1,294.9200	1.2949	1,282.3800	1.2824	(0.968)	0	0	0
2013/05/27	R207	06/02/2014	6.65	Call	Bond Future	3,222.3300	3.2223	3,212.7500	3.2127	(0.297)	0	0	0
2013/05/27	R207	06/02/2014	6.65	Put	Bond Future	1,278.1400	1.2781	1,265.6400	1.2656	(0.978)	0	0	0
2013/05/27	R207	08/05/2014			Bond Future	6.3042	106.8039	6.3036	106.8069	(0.010)	0.0000	0.0000	0
2013/05/27	R207	08/05/2014	6.21	Call	Bond Future	2,159.8300	2.1598	2,151.0200	2.1510	(0.408)	0	0	0
2013/05/27	R207	08/05/2014	6.21	Put	Bond Future	2,616.7200	2.6167	2,604.9600	2.6050	(0.449)	0	0	0
2013/05/27	R207	08/05/2014	6.19	Call	Bond Future	2,113.8700	2.1139	2,105.0600	2.1051	(0.417)	0	0	0
2013/05/27	R207	08/05/2014	6.19	Put	Bond Future	2,668.0600	2.6681	2,656.3000	2.6563	(0.441)	0	0	0
2013/05/27	R207	08/05/2014	6.20	Call	Bond Future	2,136.7700	2.1368	2,127.9700	2.1280	(0.412)	0	0	0

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2013/05/27	R207	08/05/2014	6.20	Put	Bond Future	2,642.3000	2.6423	2,630.5500	2.6306	(0.445)	0	0	0
2013/05/27	R208	01/08/2013			Bond Future	6.2874	105.1254	6.2869	105.1282	(0.007)	0.0000	0.0000	9,943
2013/05/27	R208	01/08/2013	101.40	Call	Bond Future	96,080.8900	96.0809	96,083.7600	96.0838	0.003	0	0	0
2013/05/27	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R208	07/11/2013			Bond Future	6.3336	103.2133	6.3331	103.2163	(0.008)	0.0000	0.0000	0
2013/05/27	R208	07/11/2013	6.79	Call	Bond Future	3,568.1300	3.5681	3,554.9800	3.5550	(0.369)	0	0	0
2013/05/27	R208	07/11/2013	6.79	Put	Bond Future	912.7900	0.9128	896.6800	0.8967	(1.765)	0	0	0
2013/05/27	R208	07/11/2013	6.80	Call	Bond Future	3,609.0800	3.6091	3,596.0300	3.5960	(0.362)	0	0	0
2013/05/27	R208	07/11/2013	6.80	Put	Bond Future	896.5100	0.8965	880.5000	0.8805	(1.786)	0	0	0
2013/05/27	R208	07/11/2013	6.81	Call	Bond Future	3,650.2200	3.6502	3,637.2800	3.6373	(0.354)	0	0	0
2013/05/27	R208	07/11/2013	6.81	Put	Bond Future	880.4700	0.8805	864.5700	0.8646	(1.806)	0	0	0
2013/05/27	R208	07/11/2013	7.50	Call	Bond Future	6,824.9800	6.8250	6,820.5400	6.8205	(0.065)	0	0	0
2013/05/27	R208	07/11/2013	7.50	Put	Bond Future	204.9000	0.2049	197.5000	0.1975	(3.612)	0	0	1,520
2013/05/27	R208	06/02/2014			Bond Future	6.3740	104.6030	6.3735	104.6059	(0.008)	0.0000	0.0000	0
2013/05/27	R208	06/02/2014	6.75	Call	Bond Future	3,664.7800	3.6648	3,653.2100	3.6532	(0.316)	0	0	0
2013/05/27	R208	06/02/2014	6.75	Put	Bond Future	1,535.7800	1.5358	1,521.2800	1.5213	(0.944)	0	0	0
2013/05/27	R208	06/02/2014	6.76	Call	Bond Future	3,701.0500	3.7011	3,689.5200	3.6895	(0.312)	0	0	0
2013/05/27	R208	06/02/2014	6.76	Put	Bond Future	1,516.1800	1.5162	1,501.7200	1.5017	(0.954)	0	0	0
2013/05/27	R208	06/02/2014	6.74	Call	Bond Future	3,628.6800	3.6287	3,617.0500	3.6170	(0.321)	0	0	0
2013/05/27	R208	06/02/2014	6.74	Put	Bond Future	1,555.5900	1.5556	1,541.0300	1.5410	(0.936)	0	0	0
2013/05/27	R208	08/05/2014			Bond Future	6.4152	102.6232	6.4146	102.6261	(0.008)	0.0000	0.0000	0
2013/05/27	R208	08/05/2014	6.30	Call	Bond Future	2,473.8100	2.4738	2,463.2700	2.4633	(0.426)	0	0	0
2013/05/27	R208	08/05/2014	6.30	Put	Bond Future	3,116.2900	3.1163	3,102.8100	3.1028	(0.433)	0	0	0
2013/05/27	R208	08/05/2014	6.31	Call	Bond Future	2,500.6800	2.5007	2,490.1500	2.4901	(0.421)	0	0	0
2013/05/27	R208	08/05/2014	6.31	Put	Bond Future	3,087.1700	3.0872	3,073.7000	3.0737	(0.436)	0	0	0
2013/05/27	R208	08/05/2014	6.29	Call	Bond Future	2,447.1000	2.4471	2,436.5700	2.4366	(0.430)	0	0	0
2013/05/27	R208	08/05/2014	6.29	Put	Bond Future	3,145.5900	3.1456	3,132.1200	3.1321	(0.428)	0	0	0
2013/05/27	R209	01/08/2013			Bond Future	8.0171	83.8467	8.0317	83.7170	0.182	0.0000	0.0000	9,942
2013/05/27	R209	01/08/2013	79.36	Call	Bond Future	73,897.6000	73.8976	73,767.8800	73.7679	(0.176)	0	0	0
2013/05/27	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R209	01/08/2013	8.00	Call	Bond Future	2,192.2200	2.1922	2,077.8600	2.0779	(5.217)	0	0	0
2013/05/27	R209	01/08/2013	8.00	Put	Bond Future	2,344.4700	2.3445	2,359.8300	2.3598	0.655	0	0	2,000
2013/05/27	R209	07/11/2013			Bond Future	8.0845	81.8859	8.0995	81.7543	0.186	0.0000	0.0000	0
2013/05/27	R209	07/11/2013	8.65	Call	Bond Future	6,431.9300	6.4319	6,309.2700	6.3093	(1.907)	0	0	0
2013/05/27	R209	07/11/2013	8.65	Put	Bond Future	1,696.0800	1.6961	1,704.9800	1.7050	0.525	0	0	3,200
2013/05/27	R209	07/11/2013	8.79	Call	Bond Future	7,225.3500	7.2253	7,099.3600	7.0994	(1.744)	0	0	0
2013/05/27	R209	07/11/2013	8.79	Put	Bond Future	1,383.0000	1.3830	1,388.5700	1.3886	0.403	0	0	0
2013/05/27	R209	07/11/2013	8.80	Call	Bond Future	7,283.0500	7.2830	7,156.8600	7.1569	(1.733)	0	0	0
2013/05/27	R209	07/11/2013	8.80	Put	Bond Future	1,362.6200	1.3626	1,367.9900	1.3680	0.394	0	0	0
2013/05/27	R209	07/11/2013	8.81	Call	Bond Future	7,340.8900	7.3409	7,214.4900	7.2145	(1.722)	0	0	0
2013/05/27	R209	07/11/2013	8.81	Put	Bond Future	1,342.5000	1.3425	1,347.6600	1.3477	0.384	0	0	0
2013/05/27	R209	07/11/2013	9.50	Call	Bond Future	11,519.0800	11.5191	11,385.6000	11.3856	(1.159)	0	0	0
2013/05/27	R209	07/11/2013	9.50	Put	Bond Future	433.3300	0.4333	431.4100	0.4314	(0.443)	0	0	980
2013/05/27	R209	06/02/2014			Bond Future	8.1461	82.9885	8.1615	82.8551	0.189	0.0000	0.0000	0
2013/05/27	R209	06/02/2014	8.56	Call	Bond Future	6,610.1900	6.6102	6,498.5300	6.4985	(1.689)	0	0	0
2013/05/27	R209	06/02/2014	8.56	Put	Bond Future	3,145.5400	3.1455	3,167.2800	3.1673	0.691	0	0	0

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2013/05/27	R209	06/02/2014	8.54	Call	Bond Future	6,511.5900	6.5116	6,400.5200	6.4005	(1.706)	0	0	0
2013/05/27	R209	06/02/2014	8.54	Put	Bond Future	3,209.0600	3.2091	3,231.3900	3.2314	0.696	0	0	0
2013/05/27	R209	06/02/2014	8.55	Call	Bond Future	6,560.8200	6.5608	6,449.4600	6.4495	(1.697)	0	0	0
2013/05/27	R209	06/02/2014	8.55	Put	Bond Future	3,177.1600	3.1772	3,199.2000	3.1992	0.694	0	0	0
2013/05/27	R209	08/05/2014			Bond Future	8.2085	80.9674	8.2243	80.8322	0.193	0.0000	0.0000	0
2013/05/27	R209	08/05/2014	7.86	Call	Bond Future	4,162.4200	4.1624	4,079.0700	4.0791	(2.002)	0	0	0
2013/05/27	R209	08/05/2014	7.86	Put	Bond Future	7,225.8600	7.2259	7,277.7700	7.2778	0.718	0	0	0
2013/05/27	R209	08/05/2014	7.84	Call	Bond Future	4,091.4200	4.0914	4,008.8100	4.0088	(2.019)	0	0	0
2013/05/27	R209	08/05/2014	7.84	Put	Bond Future	7,336.0400	7.3360	7,388.6900	7.3887	0.718	0	0	0
2013/05/27	R209	08/05/2014	7.85	Call	Bond Future	4,126.8400	4.1268	4,043.8500	4.0438	(2.011)	0	0	0
2013/05/27	R209	08/05/2014	7.85	Put	Bond Future	7,280.8000	7.2808	7,333.0700	7.3331	0.718	0	0	0
2013/05/27	R210	01/08/2013			Bond Future	174.3380	174.3380	174.3769	174.3769	0.022	0.0000	0.0000	1,237
2013/05/27	R210	01/08/2013	172.99	Call	Bond Future	1,347.9800	1.3480	1,386.9100	1.3869	2.888	0	0	0
2013/05/27	R210	01/08/2013	172.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R210	01/08/2013	173.00	Call	Bond Future	1,337.9800	1.3380	1,376.9100	1.3769	2.910	0	0	0
2013/05/27	R210	01/08/2013	173.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R210	01/08/2013	173.01	Call	Bond Future	1,327.9800	1.3280	1,366.9100	1.3669	2.932	0	0	0
2013/05/27	R210	01/08/2013	173.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R211	01/08/2013			Bond Future	130.5357	130.5357	130.5585	130.5585	0.017	0.0000	0.0000	522
2013/05/27	R211	01/08/2013	129.99	Call	Bond Future	545.6500	0.5456	568.4900	0.5685	4.186	0	0	0
2013/05/27	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R211	01/08/2013	130.00	Call	Bond Future	535.6500	0.5356	558.4900	0.5585	4.264	0	0	0
2013/05/27	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R211	01/08/2013	130.01	Call	Bond Future	525.6500	0.5256	548.4900	0.5485	4.345	0	0	0
2013/05/27	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R212	01/08/2013			Bond Future	139.5635	139.5635	139.0430	139.0430	(0.373)	0.0000	0.0000	21,791
2013/05/27	R212	01/08/2013	137.99	Call	Bond Future	1,573.4600	1.5735	1,053.0400	1.0530	(33.075)	0	0	0
2013/05/27	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R212	01/08/2013	138.00	Call	Bond Future	1,563.4600	1.5635	1,043.0400	1.0430	(33.286)	0	0	0
2013/05/27	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R212	01/08/2013	138.01	Call	Bond Future	1,553.4600	1.5535	1,033.0400	1.0330	(33.501)	0	0	0
2013/05/27	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R213	01/08/2013			Bond Future	7.7420	95.9563	7.7668	95.7323	0.321	0.0000	0.0000	6,830
2013/05/27	R213	01/08/2013	91.25	Call	Bond Future	85,341.2300	85.3412	85,117.2700	85.1173	(0.262)	0	0	0
2013/05/27	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R213	07/11/2013			Bond Future	7.8107	93.7740	7.8363	93.5469	0.328	0.0000	0.0000	0
2013/05/27	R213	07/11/2013	8.59	Call	Bond Future	7,853.5900	7.8536	7,651.7900	7.6518	(2.570)	0	0	0
2013/05/27	R213	07/11/2013	8.59	Put	Bond Future	1,284.2800	1.2843	1,309.5800	1.3096	1.970	0	0	0
2013/05/27	R213	07/11/2013	8.60	Call	Bond Future	7,914.4300	7.9144	7,712.1900	7.7122	(2.555)	0	0	0
2013/05/27	R213	07/11/2013	8.60	Put	Bond Future	1,265.2600	1.2653	1,290.1200	1.2901	1.965	0	0	0
2013/05/27	R213	07/11/2013	8.61	Call	Bond Future	7,975.3800	7.9754	7,772.7200	7.7727	(2.541)	0	0	0
2013/05/27	R213	07/11/2013	8.61	Put	Bond Future	1,246.4700	1.2465	1,270.9100	1.2709	1.961	0	0	0
2013/05/27	R213	06/02/2014			Bond Future	7.8745	95.0365	7.9009	94.8062	0.335	0.0000	0.0000	0
2013/05/27	R213	06/02/2014	8.31	Call	Bond Future	6,798.8000	6.7988	6,624.4300	6.6244	(2.565)	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
2013/05/27	R213	06/02/2014	8.31	Put	Bond Future	3,097.8000	3.0978	3,153.7200	3.1537	1.805	0	0	0
2013/05/27	R213	06/02/2014	8.29	Call	Bond Future	6,696.2000	6.6962	6,522.9300	6.5229	(2.588)	0	0	0
2013/05/27	R213	06/02/2014	8.29	Put	Bond Future	3,160.4500	3.1605	3,217.4700	3.2175	1.804	0	0	0
2013/05/27	R213	06/02/2014	8.30	Call	Bond Future	6,747.4300	6.7474	6,573.6000	6.5736	(2.576)	0	0	0
2013/05/27	R213	06/02/2014	8.30	Put	Bond Future	3,129.0000	3.1290	3,185.4600	3.1855	1.804	0	0	0
2013/05/27	R213	08/05/2014			Bond Future	7.9363	92.7851	7.9634	92.5517	0.341	0.0000	0.0000	0
2013/05/27	R213	08/05/2014	7.66	Call	Bond Future	4,442.3200	4.4423	4,312.1800	4.3122	(2.930)	0	0	0
2013/05/27	R213	08/05/2014	7.66	Put	Bond Future	6,870.1400	6.8701	6,973.3200	6.9733	1.502	0	0	0
2013/05/27	R213	08/05/2014	7.64	Call	Bond Future	4,368.5200	4.3685	4,239.6100	4.2396	(2.951)	0	0	0
2013/05/27	R213	08/05/2014	7.64	Put	Bond Future	6,975.6200	6.9756	7,080.0300	7.0800	1.497	0	0	0
2013/05/27	R213	08/05/2014	7.65	Call	Bond Future	4,405.3400	4.4053	4,275.8100	4.2758	(2.940)	0	0	0
2013/05/27	R213	08/05/2014	7.65	Put	Bond Future	6,922.7400	6.9227	7,026.5300	7.0265	1.499	0	0	0
2013/05/27	R214	01/08/2013			Bond Future	8.1418	84.8696	8.1615	84.6864	0.242	0.0000	0.0000	840
2013/05/27	R214	01/08/2013	84.31	Call	Bond Future	74,421.6900	74.4217	74,238.4900	74.2385	(0.246)	0	0	0
2013/05/27	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R214	07/11/2013			Bond Future	8.2099	82.7835	8.2302	82.5976	0.247	0.0000	0.0000	0
2013/05/27	R214	07/11/2013	7.81	Call	Bond Future	2,409.8200	2.4098	2,307.1500	2.3072	(4.260)	0	0	0
2013/05/27	R214	07/11/2013	7.81	Put	Bond Future	6,220.4800	6.2205	6,303.6400	6.3036	1.337	0	0	0
2013/05/27	R214	07/11/2013	7.79	Call	Bond Future	2,343.2000	2.3432	2,242.1300	2.2421	(4.313)	0	0	0
2013/05/27	R214	07/11/2013	7.79	Put	Bond Future	6,351.9600	6.3520	6,436.7200	6.4367	1.334	0	0	0
2013/05/27	R214	07/11/2013	7.80	Call	Bond Future	2,376.3700	2.3764	2,274.5000	2.2745	(4.287)	0	0	0
2013/05/27	R214	07/11/2013	7.80	Put	Bond Future	6,285.9800	6.2860	6,369.9400	6.3699	1.336	0	0	0
2013/05/27	R248	01/08/2013			Bond Future	8.2284	109.7192	8.2481	109.4833	0.239	0.0000	0.0000	603
2013/05/27	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R248	01/08/2013	7.84	Put	Bond Future	4,845.3600	4.8454	5,081.2900	5.0813	4.869	0	0	0
2013/05/27	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R248	01/08/2013	7.85	Put	Bond Future	4,715.8100	4.7158	4,951.7400	4.9517	5.003	0	0	0
2013/05/27	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R248	01/08/2013	7.86	Put	Bond Future	4,586.5100	4.5865	4,822.4400	4.8224	5.144	0	0	0
2013/05/27	R248	07/11/2013			Bond Future	8.2987	106.8469	8.3190	106.6078	0.244	0.0000	0.0000	0
2013/05/27	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R248	07/11/2013	7.84	Put	Bond Future	5,674.2400	5.6742	5,913.4000	5.9134	4.215	0	0	0
2013/05/27	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R248	07/11/2013	7.85	Put	Bond Future	5,544.9100	5.5449	5,784.0700	5.7841	4.313	0	0	0
2013/05/27	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/27	R248	07/11/2013	7.86	Put	Bond Future	5,415.8400	5.4158	5,655.0000	5.6550	4.416	0	0	0

Total

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