



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 28/05/2013 to 28/05/2013

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
2013/05/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	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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2013/05/28	2025	01/08/2013			Bond Future	119.3691	119.3691	119.5207	119.5207	0.127	0.0000	0.0000	0
2013/05/28	2025	01/08/2013	117.99	Call	Bond Future	1,379.1100	1.3791	1,530.6700	1.5307	10.990	0	0	0
2013/05/28	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	2025	01/08/2013	118.00	Call	Bond Future	1,369.1100	1.3691	1,520.6700	1.5207	11.070	0	0	0
2013/05/28	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	2025	01/08/2013	118.01	Call	Bond Future	1,359.1100	1.3591	1,510.6700	1.5107	11.151	0	0	0
2013/05/28	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	2038	01/08/2013			Bond Future	114.2196	114.2196	114.2474	114.2474	0.024	0.0000	0.0000	9
2013/05/28	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	2038	01/08/2013	114.99	Put	Bond Future	770.4100	0.7704	742.6300	0.7426	(3.606)	0	0	0
2013/05/28	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	2038	01/08/2013	115.00	Put	Bond Future	780.4100	0.7804	752.6300	0.7526	(3.560)	0	0	0
2013/05/28	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	2038	01/08/2013	115.01	Put	Bond Future	790.4100	0.7904	762.6300	0.7626	(3.515)	0	0	0
2013/05/28	2050	01/08/2013			Bond Future	121.6413	121.6413	121.6713	121.6713	0.025	0.0000	0.0000	122
2013/05/28	2050	01/08/2013	118.99	Call	Bond Future	2,651.3200	2.6513	2,681.2800	2.6813	1.130	0	0	0
2013/05/28	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	2050	01/08/2013	119.00	Call	Bond Future	2,641.3200	2.6413	2,671.2800	2.6713	1.134	0	0	0
2013/05/28	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	2050	01/08/2013	119.01	Call	Bond Future	2,631.3200	2.6313	2,661.2800	2.6613	1.139	0	0	0
2013/05/28	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	AL37	01/08/2013			Index Future	421.9150	421.9150	420.1710	420.1710	(0.413)	0.0000	0.0000	75
2013/05/28	AL37	07/11/2013			Index Future	427.8700	427.8700	426.1020	426.1020	(0.413)	0.0000	0.0000	0
2013/05/28	AL7T	01/08/2013			Index Future	509.5770	509.5770	505.0720	505.0720	(0.884)	0.0000	0.0000	1
2013/05/28	AL7T	07/11/2013			Index Future	516.7700	516.7700	512.2010	512.2010	(0.884)	0.0000	0.0000	0
2013/05/28	ALBI	01/08/2013			Index Future	453.3110	453.3110	449.9540	449.9540	(0.741)	0.0000	0.0000	736
2013/05/28	ALBI	07/11/2013			Index Future	459.7090	459.7090	456.3050	456.3050	(0.740)	0.0000	0.0000	85
2013/05/28	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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2013/05/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	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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2013/05/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/28	EL28	01/08/2013			Bond Future	116.3673	116.3673	116.3955	116.3955	0.024	0.0000	0.0000	0
2013/05/28	EL28	01/08/2013	115.01	Call	Bond Future	1,357.3300	1.3573	1,385.4700	1.3855	2.073	0	0	0
2013/05/28	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	EL28	01/08/2013	114.99	Call	Bond Future	1,377.3300	1.3773	1,405.4700	1.4055	2.043	0	0	0
2013/05/28	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	EL28	01/08/2013	115.00	Call	Bond Future	1,367.3300	1.3673	1,395.4700	1.3955	2.058	0	0	0
2013/05/28	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	ES33	01/08/2013			Bond Future	8.6122	92.3766	8.7442	91.2379	1.532	0.0000	0.0000	292
2013/05/28	ES33	01/08/2013	9.00	Call	Bond Future	3,284.4000	3.2844	2,145.7400	2.1457	(34.669)	0	0	0
2013/05/28	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	ES33	01/08/2013	91.02	Call	Bond Future	81,325.2700	81.3253	80,186.6100	80.1866	(1.400)	0	0	0
2013/05/28	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	ES33	07/11/2013			Bond Future	8.7045	89.8992	8.8407	88.7445	1.565	0.0000	0.0000	0
2013/05/28	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	ES33	07/11/2013	8.49	Put	Bond Future	1,865.0400	1.8650	3,019.7100	3.0197	61.911	0	0	0
2013/05/28	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	ES33	07/11/2013	8.50	Put	Bond Future	1,776.7600	1.7768	2,931.4300	2.9314	64.987	0	0	0
2013/05/28	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	ES33	07/11/2013	8.51	Put	Bond Future	1,688.6100	1.6886	2,843.2800	2.8433	68.380	0	0	0
2013/05/28	GOVI	01/08/2013			GOVI	452.5460	452.5460	449.3140	449.3140	(0.714)	0.0000	0.0000	370
2013/05/28	GOVI	01/08/2013	445.99	Call	GOVI	65,560.0000	6.5560	33,240.0000	3.3240	(49.298)	0	0	0
2013/05/28	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	GOVI	01/08/2013	446.00	Call	GOVI	65,460.0000	6.5460	33,140.0000	3.3140	(49.374)	0	0	0
2013/05/28	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	GOVI	01/08/2013	446.01	Call	GOVI	65,360.0000	6.5360	33,040.0000	3.3040	(49.449)	0	0	0
2013/05/28	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	GOVI	07/11/2013			GOVI	458.9330	458.9330	455.6560	455.6560	(0.714)	0.0000	0.0000	0
2013/05/28	GOVI	07/11/2013	445.99	Call	GOVI	129,430.0000	12.9430	96,660.0000	9.6660	(25.319)	0	0	0
2013/05/28	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	GOVI	07/11/2013	446.00	Call	GOVI	129,330.0000	12.9330	96,560.0000	9.6560	(25.338)	0	0	0
2013/05/28	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	GOVI	07/11/2013	446.01	Call	GOVI	129,230.0000	12.9230	96,460.0000	9.6460	(25.358)	0	0	0
2013/05/28	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/28	IGOV	01/08/2013			Index Future	210.8050	210.8050	210.4830	210.4830	(0.153)	0.0000	0.0000	1,045
2013/05/28	IGOV	07/11/2013			Index Future	213.8080	213.8080	213.4820	213.4820	(0.152)	0.0000	0.0000	7
2013/05/28	ILBI	01/08/2013			Index Future	572.6300	572.6300	571.1710	571.1710	(0.255)	0.0000	0.0000	186
2013/05/28	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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2013/05/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/28	JBAF	19/06/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	750
2013/05/28	JBAF	17/07/2013			Jibar Tradeable Future	5.0700	94.9300	5.0800	94.9200	0.197	0.0000	0.0000	0
2013/05/28	JBAF	21/08/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2013/05/28	JBAF	18/09/2013			Jibar Tradeable Future	5.0100	94.9900	5.0000	95.0000	(0.200)	0.0000	0.0000	2,200
2013/05/28	JBAF	16/10/2013			Jibar Tradeable Future	5.0000	95.0000	4.9700	95.0300	(0.600)	0.0000	0.0000	1,000
2013/05/28	JBAF	20/11/2013			Jibar Tradeable Future	4.9900	95.0100	4.9600	95.0400	(0.601)	0.0000	0.0000	0
2013/05/28	JBAF	18/12/2013			Jibar Tradeable Future	4.9900	95.0100	4.9600	95.0400	(0.601)	0.0000	0.0000	1,500
2013/05/28	JBAF	19/03/2014			Jibar Tradeable Future	5.0200	94.9800	4.9900	95.0100	(0.598)	0.0000	0.0000	0
2013/05/28	JBAF	18/06/2014			Jibar Tradeable Future	5.1000	94.9000	5.0800	94.9200	(0.392)	0.0000	0.0000	1,000
2013/05/28	JBAF	17/09/2014			Jibar Tradeable Future	5.2100	94.7900	5.2000	94.8000	(0.192)	0.0000	0.0000	0
2013/05/28	JBAF	17/12/2014			Jibar Tradeable Future	5.3500	94.6500	5.3300	94.6700	(0.374)	0.0000	0.0000	0
2013/05/28	JBAF	18/03/2015			Jibar Tradeable Future	5.4900	94.5100	5.4700	94.5300	(0.364)	0.0000	0.0000	0
2013/05/28	R023	01/08/2013			Bond Future	6.5799	111.5523	6.7592	110.2395	2.725	0.0000	0.0000	9,414
2013/05/28	R023	01/08/2013	7.29	Call	Bond Future	5,082.5100	5.0825	3,769.6800	3.7697	(25.830)	0	0	0
2013/05/28	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R023	01/08/2013	7.30	Call	Bond Future	5,151.8800	5.1519	3,839.0500	3.8390	(25.483)	0	0	0
2013/05/28	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R023	01/08/2013	7.31	Call	Bond Future	5,221.1900	5.2212	3,908.3600	3.9084	(25.144)	0	0	0
2013/05/28	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R023	07/11/2013			Bond Future	6.6325	109.2112	6.8192	107.8798	2.814	0.0000	0.0000	0
2013/05/28	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R023	07/11/2013	6.49	Put	Bond Future	1,030.9500	1.0309	2,362.3100	2.3623	129.139	0	0	0
2013/05/28	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R023	07/11/2013	6.50	Put	Bond Future	958.2200	0.9582	2,289.5800	2.2896	138.941	0	0	0
2013/05/28	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R023	07/11/2013	6.51	Put	Bond Future	885.5400	0.8855	2,216.9000	2.2169	150.344	0	0	0
2013/05/28	R157	01/08/2013			Bond Future	5.2162	121.6087	5.2547	121.5249	0.738	0.0000	0.0000	7,776
2013/05/28	R157	01/08/2013	116.11	Call	Bond Future	92,153.0800	92.1531	92,069.2200	92.0692	(0.091)	0	0	0
2013/05/28	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R157	07/11/2013			Bond Future	5.2054	116.5190	5.2502	116.4339	0.861	0.0000	0.0000	0
2013/05/28	R157	07/11/2013	5.59	Call	Bond Future	889.5100	0.8895	825.6400	0.8256	(7.180)	0	0	0
2013/05/28	R157	07/11/2013	5.59	Put	Bond Future	162.3800	0.1624	183.5800	0.1836	13.056	0	0	0
2013/05/28	R157	07/11/2013	5.60	Call	Bond Future	903.8800	0.9039	839.5400	0.8395	(7.118)	0	0	0
2013/05/28	R157	07/11/2013	5.60	Put	Bond Future	157.9300	0.1579	178.6600	0.1787	13.126	0	0	0
2013/05/28	R157	07/11/2013	5.61	Call	Bond Future	918.3400	0.9183	853.5600	0.8536	(7.054)	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
2013/05/28	R157	07/11/2013	5.61	Put	Bond Future	153.5700	0.1536	173.8600	0.1739	13.212	0	0	0
2013/05/28	R157	06/02/2014			Bond Future	5.1724	118.0879	5.2252	118.0015	1.021	0.0000	0.0000	0
2013/05/28	R157	06/02/2014	5.66	Call	Bond Future	998.5500	0.9986	935.1300	0.9351	(6.351)	0	0	0
2013/05/28	R157	06/02/2014	5.66	Put	Bond Future	205.0500	0.2050	227.9500	0.2280	11.168	0	0	0
2013/05/28	R157	06/02/2014	5.64	Call	Bond Future	974.3000	0.9743	911.6000	0.9116	(6.435)	0	0	0
2013/05/28	R157	06/02/2014	5.64	Put	Bond Future	213.1900	0.2132	236.8100	0.2368	11.079	0	0	0
2013/05/28	R157	06/02/2014	5.65	Call	Bond Future	986.4000	0.9864	923.3400	0.9233	(6.393)	0	0	0
2013/05/28	R157	06/02/2014	5.65	Put	Bond Future	209.0900	0.2091	232.3500	0.2323	11.124	0	0	0
2013/05/28	R157	08/05/2014			Bond Future	5.1098	112.8780	5.1733	112.7905	1.243	0.0000	0.0000	0
2013/05/28	R157	08/05/2014	5.21	Call	Bond Future	574.5700	0.5746	527.3000	0.5273	(8.227)	0	0	0
2013/05/28	R157	08/05/2014	5.21	Put	Bond Future	436.6200	0.4366	476.8300	0.4768	9.209	0	0	0
2013/05/28	R157	08/05/2014	5.19	Call	Bond Future	558.9100	0.5589	512.4100	0.5124	(8.320)	0	0	0
2013/05/28	R157	08/05/2014	5.19	Put	Bond Future	448.4800	0.4485	489.4600	0.4895	9.138	0	0	0
2013/05/28	R157	08/05/2014	5.20	Call	Bond Future	566.7100	0.5667	519.8200	0.5198	(8.274)	0	0	0
2013/05/28	R157	08/05/2014	5.20	Put	Bond Future	442.5200	0.4425	483.1100	0.4831	9.172	0	0	0
2013/05/28	R186	01/08/2013			Bond Future	7.0979	130.3761	7.2201	129.1364	1.722	0.0000	0.0000	54,996
2013/05/28	R186	01/08/2013	7.25	Call	Bond Future	3,310.7400	3.3107	2,587.2400	2.5872	(21.853)	0	0	4,315
2013/05/28	R186	01/08/2013	7.25	Put	Bond Future	1,770.5700	1.7706	2,286.7500	2.2868	29.153	0	0	0
2013/05/28	R186	01/08/2013	128.26	Call	Bond Future	121,103.7000	121.1037	119,864.0200	119.8640	(1.024)	0	0	0
2013/05/28	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R186	01/08/2013	7.00	Call	Bond Future	1,985.7500	1.9857	1,466.4400	1.4664	(26.152)	0	0	1,000
2013/05/28	R186	01/08/2013	7.00	Put	Bond Future	2,990.2300	2.9902	3,710.6000	3.7106	24.091	0	0	4,100
2013/05/28	R186	01/08/2013	7.20	Call	Bond Future	3,015.6900	3.0157	2,332.1800	2.3322	(22.665)	0	0	0
2013/05/28	R186	01/08/2013	7.20	Put	Bond Future	1,978.9000	1.9789	2,535.0700	2.5351	28.105	0	0	2,957
2013/05/28	R186	01/08/2013	6.50	Call	Bond Future	496.6400	0.4966	318.9400	0.3189	(35.780)	0	0	500
2013/05/28	R186	01/08/2013	6.50	Put	Bond Future	6,804.7900	6.8048	7,866.7700	7.8668	15.606	0	0	0
2013/05/28	R186	01/08/2013	6.75	Call	Bond Future	1,063.7200	1.0637	736.1400	0.7361	(30.796)	0	0	2,500
2013/05/28	R186	01/08/2013	6.75	Put	Bond Future	4,683.5600	4.6836	5,595.6600	5.5957	19.475	0	0	0
2013/05/28	R186	01/08/2013	6.80	Call	Bond Future	1,217.7200	1.2177	854.4000	0.8544	(29.836)	0	0	0
2013/05/28	R186	01/08/2013	6.80	Put	Bond Future	4,308.7200	4.3087	5,185.0800	5.1851	20.339	0	0	100
2013/05/28	R186	07/11/2013			Bond Future	7.1595	132.2165	7.2862	130.9592	1.770	0.0000	0.0000	540
2013/05/28	R186	07/11/2013	8.16	Call	Bond Future	10,340.5100	10.3405	9,291.5100	9.2915	(10.145)	0	0	0
2013/05/28	R186	07/11/2013	8.16	Put	Bond Future	861.4700	0.8615	1,069.7200	1.0697	24.174	0	0	0
2013/05/28	R186	07/11/2013	8.75	Call	Bond Future	14,882.1400	14.8821	13,705.0900	13.7051	(7.909)	0	0	0
2013/05/28	R186	07/11/2013	8.75	Put	Bond Future	268.2400	0.2682	348.4400	0.3484	29.899	0	0	1,030
2013/05/28	R186	07/11/2013	6.75	Call	Bond Future	2,143.3000	2.1433	1,727.0300	1.7270	(19.422)	0	0	1,000
2013/05/28	R186	07/11/2013	6.75	Put	Bond Future	6,325.9100	6.3259	7,166.8900	7.1669	13.294	0	0	0
2013/05/28	R186	07/11/2013	8.14	Call	Bond Future	10,190.6400	10.1906	9,147.4400	9.1474	(10.237)	0	0	0
2013/05/28	R186	07/11/2013	8.14	Put	Bond Future	891.3400	0.8913	1,105.3900	1.1054	24.014	0	0	0
2013/05/28	R186	07/11/2013	8.15	Call	Bond Future	10,265.5100	10.2655	9,219.4000	9.2194	(10.191)	0	0	0
2013/05/28	R186	07/11/2013	8.15	Put	Bond Future	876.2900	0.8763	1,087.4300	1.0874	24.095	0	0	0
2013/05/28	R186	07/11/2013	6.50	Call	Bond Future	1,392.4100	1.3924	1,091.5100	1.0915	(21.610)	0	0	5,290
2013/05/28	R186	07/11/2013	6.50	Put	Bond Future	8,221.4300	8.2214	9,177.7800	9.1778	11.632	0	0	0
2013/05/28	R186	06/02/2014			Bond Future	7.2152	128.7062	7.3462	127.4319	1.816	0.0000	0.0000	0
2013/05/28	R186	06/02/2014	7.76	Call	Bond Future	8,025.5200	8.0255	7,175.2300	7.1752	(10.595)	0	0	0
2013/05/28	R186	06/02/2014	7.76	Put	Bond Future	2,840.9700	2.8410	3,264.9900	3.2650	14.925	0	0	0
2013/05/28	R186	06/02/2014	7.74	Call	Bond Future	7,902.6200	7.9026	7,059.1800	7.0592	(10.673)	0	0	0

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2013/05/28	R186	06/02/2014	7.74	Put	Bond Future	2,903.1800	2.9032	3,334.0500	3.3340	14.841	0	0	0
2013/05/28	R186	06/02/2014	7.75	Call	Bond Future	7,963.9800	7.9640	7,117.1100	7.1171	(10.634)	0	0	0
2013/05/28	R186	06/02/2014	7.75	Put	Bond Future	2,871.9400	2.8719	3,299.3800	3.2994	14.883	0	0	0
2013/05/28	R186	08/05/2014			Bond Future	7.2732	130.4494	7.4087	129.1578	1.864	0.0000	0.0000	0
2013/05/28	R186	08/05/2014	7.11	Call	Bond Future	5,061.0200	5.0610	4,457.1000	4.4571	(11.933)	0	0	0
2013/05/28	R186	08/05/2014	7.11	Put	Bond Future	6,639.7500	6.6398	7,327.4000	7.3274	10.357	0	0	0
2013/05/28	R186	08/05/2014	7.09	Call	Bond Future	4,974.5400	4.9745	4,377.4900	4.3775	(12.002)	0	0	0
2013/05/28	R186	08/05/2014	7.09	Put	Bond Future	6,748.6400	6.7486	7,443.1600	7.4432	10.291	0	0	0
2013/05/28	R186	08/05/2014	7.10	Call	Bond Future	5,017.6800	5.0177	4,417.1900	4.4172	(11.967)	0	0	0
2013/05/28	R186	08/05/2014	7.10	Put	Bond Future	6,694.0400	6.6940	7,385.1200	7.3851	10.324	0	0	0
2013/05/28	R197	01/08/2013			Bond Future	297.0303	297.0303	297.0923	297.0923	0.021	0.0000	0.0000	2,633
2013/05/28	R197	01/08/2013	294.99	Call	Bond Future	2,040.3500	2.0403	2,102.2700	2.1023	3.035	0	0	0
2013/05/28	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R197	01/08/2013	295.00	Call	Bond Future	2,030.3500	2.0303	2,092.2700	2.0923	3.050	0	0	0
2013/05/28	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R197	01/08/2013	295.01	Call	Bond Future	2,020.3500	2.0203	2,082.2700	2.0823	3.065	0	0	0
2013/05/28	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R201	01/08/2013			Bond Future	5.0772	105.9062	5.1173	105.8518	0.790	0.0000	0.0000	0
2013/05/28	R201	01/08/2013	107.45	Call	Bond Future	68,660.5200	68.6605	68,606.0900	68.6061	(0.079)	0	0	0
2013/05/28	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R201	07/11/2013			Bond Future	5.0192	107.4011	5.0696	107.3459	1.004	0.0000	0.0000	0
2013/05/28	R201	07/11/2013	4.79	Call	Bond Future	110.7300	0.1107	93.5100	0.0935	(15.551)	0	0	0
2013/05/28	R201	07/11/2013	4.79	Put	Bond Future	362.3800	0.3624	400.3900	0.4004	10.489	0	0	0
2013/05/28	R201	07/11/2013	4.80	Call	Bond Future	114.2600	0.1143	96.6500	0.0966	(15.412)	0	0	0
2013/05/28	R201	07/11/2013	4.80	Put	Bond Future	354.9100	0.3549	392.5300	0.3925	10.600	0	0	0
2013/05/28	R201	07/11/2013	4.81	Call	Bond Future	117.8900	0.1179	99.8600	0.0999	(15.294)	0	0	0
2013/05/28	R201	07/11/2013	4.81	Put	Bond Future	347.5400	0.3475	384.7400	0.3847	10.704	0	0	0
2013/05/28	R201	06/02/2014			Bond Future	4.8932	104.4385	4.9590	104.3825	1.344	0.0000	0.0000	0
2013/05/28	R201	06/02/2014	5.26	Call	Bond Future	437.0300	0.4370	398.7200	0.3987	(8.766)	0	0	0
2013/05/28	R201	06/02/2014	5.26	Put	Bond Future	124.9800	0.1250	142.7200	0.1427	14.194	0	0	0
2013/05/28	R201	06/02/2014	5.24	Call	Bond Future	424.7800	0.4248	387.0000	0.3870	(8.894)	0	0	0
2013/05/28	R201	06/02/2014	5.24	Put	Bond Future	129.7100	0.1297	147.9800	0.1480	14.085	0	0	0
2013/05/28	R201	06/02/2014	5.25	Call	Bond Future	430.8900	0.4309	392.8400	0.3928	(8.831)	0	0	0
2013/05/28	R201	06/02/2014	5.25	Put	Bond Future	127.3300	0.1273	145.3300	0.1453	14.136	0	0	0
2013/05/28	R201	08/05/2014			Bond Future	4.6546	105.8530	4.7482	105.7962	2.013	0.0000	0.0000	0
2013/05/28	R201	08/05/2014	4.76	Call	Bond Future	255.3900	0.2554	225.1500	0.2252	(11.841)	0	0	0
2013/05/28	R201	08/05/2014	4.76	Put	Bond Future	191.4500	0.1914	218.0300	0.2180	13.884	0	0	0
2013/05/28	R201	08/05/2014	4.74	Call	Bond Future	248.4300	0.2484	218.6900	0.2187	(11.971)	0	0	0
2013/05/28	R201	08/05/2014	4.74	Put	Bond Future	196.6100	0.1966	223.6900	0.2237	13.773	0	0	0
2013/05/28	R201	08/05/2014	4.75	Call	Bond Future	252.1000	0.2521	222.1100	0.2221	(11.896)	0	0	0
2013/05/28	R201	08/05/2014	4.75	Put	Bond Future	194.2200	0.1942	221.0500	0.2211	13.814	0	0	0
2013/05/28	R202	01/08/2013			Bond Future	225.7301	225.7301	224.7264	224.7264	(0.445)	0.0000	0.0000	44,020
2013/05/28	R202	01/08/2013	222.99	Call	Bond Future	2,740.1400	2.7401	1,736.4000	1.7364	(36.631)	0	0	0
2013/05/28	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R202	01/08/2013	223.00	Call	Bond Future	2,730.1400	2.7301	1,726.4000	1.7264	(36.765)	0	0	0

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2013/05/28	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R202	01/08/2013	223.01	Call	Bond Future	2,720.1400	2.7201	1,716.4000	1.7164	(36.900)	0	0	0
2013/05/28	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R203	01/08/2013			Bond Future	5.7023	112.4341	5.7914	112.0944	1.563	0.0000	0.0000	9,032
2013/05/28	R203	01/08/2013	109.11	Call	Bond Future	99,220.8500	99.2208	98,881.2300	98.8812	(0.342)	0	0	0
2013/05/28	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R203	07/11/2013			Bond Future	5.7367	109.8617	5.8331	109.5173	1.680	0.0000	0.0000	0
2013/05/28	R203	07/11/2013	5.71	Call	Bond Future	921.4100	0.9214	759.9100	0.7599	(17.527)	0	0	15
2013/05/28	R203	07/11/2013	5.71	Put	Bond Future	1,016.9400	1.0169	1,199.8600	1.1999	17.987	0	0	0
2013/05/28	R203	07/11/2013	5.99	Call	Bond Future	1,496.0500	1.4960	1,279.2000	1.2792	(14.495)	0	0	0
2013/05/28	R203	07/11/2013	5.99	Put	Bond Future	593.8100	0.5938	721.3800	0.7214	21.483	0	0	0
2013/05/28	R203	07/11/2013	6.00	Call	Bond Future	1,519.3400	1.5193	1,300.6300	1.3006	(14.395)	0	0	0
2013/05/28	R203	07/11/2013	6.00	Put	Bond Future	581.6700	0.5817	707.3800	0.7074	21.612	0	0	0
2013/05/28	R203	07/11/2013	6.01	Call	Bond Future	1,542.7900	1.5428	1,322.2400	1.3222	(14.296)	0	0	0
2013/05/28	R203	07/11/2013	6.01	Put	Bond Future	569.7100	0.5697	693.5800	0.6936	21.743	0	0	0
2013/05/28	R203	07/11/2013	571.00	Call	Bond Future	107,632.1500	107.6322	107,287.7300	107.2877	(0.320)	0	0	0
2013/05/28	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R203	06/02/2014			Bond Future	5.7647	111.3408	5.8690	110.9916	1.809	0.0000	0.0000	0
2013/05/28	R203	06/02/2014	6.16	Call	Bond Future	2,008.4700	2.0085	1,779.7300	1.7797	(11.389)	0	0	0
2013/05/28	R203	06/02/2014	6.16	Put	Bond Future	692.0900	0.6921	812.5000	0.8125	17.398	0	0	0
2013/05/28	R203	06/02/2014	5.95	Call	Bond Future	1,563.6800	1.5637	1,364.7500	1.3647	(12.722)	0	0	16
2013/05/28	R203	06/02/2014	5.95	Put	Bond Future	944.1300	0.9441	1,094.3500	1.0944	15.911	0	0	0
2013/05/28	R203	06/02/2014	6.14	Call	Bond Future	1,963.8000	1.9638	1,737.7800	1.7378	(11.509)	0	0	0
2013/05/28	R203	06/02/2014	6.14	Put	Bond Future	713.5500	0.7136	836.6800	0.8367	17.256	0	0	0
2013/05/28	R203	06/02/2014	6.15	Call	Bond Future	1,986.0800	1.9861	1,758.6900	1.7587	(11.449)	0	0	0
2013/05/28	R203	06/02/2014	6.15	Put	Bond Future	702.7600	0.7028	824.5200	0.8245	17.326	0	0	0
2013/05/28	R203	08/05/2014			Bond Future	5.7888	108.6875	5.9019	108.3337	1.955	0.0000	0.0000	0
2013/05/28	R203	08/05/2014	5.76	Call	Bond Future	1,299.2200	1.2992	1,129.3700	1.1294	(13.073)	0	0	0
2013/05/28	R203	08/05/2014	5.76	Put	Bond Future	1,389.4200	1.3894	1,573.4200	1.5734	13.243	0	0	0
2013/05/28	R203	08/05/2014	5.74	Call	Bond Future	1,267.8600	1.2679	1,100.6600	1.1007	(13.188)	0	0	0
2013/05/28	R203	08/05/2014	5.74	Put	Bond Future	1,420.8200	1.4208	1,607.4700	1.6075	13.137	0	0	0
2013/05/28	R203	08/05/2014	5.75	Call	Bond Future	1,283.2700	1.2833	1,114.7500	1.1147	(13.132)	0	0	0
2013/05/28	R203	08/05/2014	5.75	Put	Bond Future	1,404.8500	1.4049	1,590.1800	1.5902	13.192	0	0	0
2013/05/28	R204	01/08/2013			Bond Future	5.8974	110.5597	5.9855	110.1368	1.494	0.0000	0.0000	13,573
2013/05/28	R204	01/08/2013	110.75	Call	Bond Future	101,676.1600	101.6762	101,253.3100	101.2533	(0.416)	0	0	0
2013/05/28	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R204	07/11/2013			Bond Future	5.9352	112.1203	6.0289	111.6914	1.580	0.0000	0.0000	0
2013/05/28	R204	07/11/2013	6.29	Call	Bond Future	2,318.6700	2.3187	2,029.8400	2.0298	(12.457)	0	0	0
2013/05/28	R204	07/11/2013	6.29	Put	Bond Future	706.3500	0.7064	846.3800	0.8464	19.824	0	0	0
2013/05/28	R204	07/11/2013	6.30	Call	Bond Future	2,350.0100	2.3500	2,059.1600	2.0592	(12.377)	0	0	0
2013/05/28	R204	07/11/2013	6.30	Put	Bond Future	692.6700	0.6927	830.6800	0.8307	19.924	0	0	0
2013/05/28	R204	07/11/2013	6.31	Call	Bond Future	2,381.5300	2.3815	2,088.6900	2.0887	(12.296)	0	0	0
2013/05/28	R204	07/11/2013	6.31	Put	Bond Future	679.1900	0.6792	815.2100	0.8152	20.027	0	0	0
2013/05/28	R204	07/11/2013	7.00	Call	Bond Future	4,892.9500	4.8930	4,502.7200	4.5027	(7.975)	0	0	0
2013/05/28	R204	07/11/2013	7.00	Put	Bond Future	140.9000	0.1409	179.5300	0.1795	27.417	0	0	1,270
2013/05/28	R204	06/02/2014			Bond Future	5.9661	109.5990	6.0657	109.1643	1.669	0.0000	0.0000	0

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2013/05/28	R204	06/02/2014	6.40	Call	Bond Future	2,818.4300	2.8184	2,529.3900	2.5294	(10.255)	0	0	0
2013/05/28	R204	06/02/2014	6.40	Put	Bond Future	939.5300	0.9395	1,085.2200	1.0852	15.507	0	0	0
2013/05/28	R204	06/02/2014	6.41	Call	Bond Future	2,847.8200	2.8478	2,557.2300	2.5572	(10.204)	0	0	0
2013/05/28	R204	06/02/2014	6.41	Put	Bond Future	926.0900	0.9261	1,070.2300	1.0702	15.564	0	0	0
2013/05/28	R204	06/02/2014	6.39	Call	Bond Future	2,789.1700	2.7892	2,501.6900	2.5017	(10.307)	0	0	0
2013/05/28	R204	06/02/2014	6.39	Put	Bond Future	953.1200	0.9531	1,100.3700	1.1004	15.449	0	0	0
2013/05/28	R204	08/05/2014			Bond Future	5.9992	111.0834	6.1053	110.6428	1.768	0.0000	0.0000	0
2013/05/28	R204	08/05/2014	6.05	Call	Bond Future	2,027.1900	2.0272	1,800.6500	1.8006	(11.175)	0	0	0
2013/05/28	R204	08/05/2014	6.05	Put	Bond Future	1,816.0900	1.8161	2,030.1500	2.0301	11.787	0	0	0
2013/05/28	R204	08/05/2014	6.06	Call	Bond Future	2,049.6900	2.0497	1,821.6300	1.8216	(11.127)	0	0	0
2013/05/28	R204	08/05/2014	6.06	Put	Bond Future	1,797.0500	1.7971	2,009.5900	2.0096	11.827	0	0	0
2013/05/28	R204	08/05/2014	6.04	Call	Bond Future	2,004.8300	2.0048	1,779.8100	1.7798	(11.224)	0	0	0
2013/05/28	R204	08/05/2014	6.04	Put	Bond Future	1,835.2800	1.8353	2,050.8600	2.0509	11.746	0	0	0
2013/05/28	R206	01/08/2013			Bond Future	5.0937	101.4563	5.0795	101.4626	(0.279)	0.0000	0.0000	0
2013/05/28	R206	01/08/2013	103.94	Call	Bond Future	30,458.2000	30.4582	30,464.4500	30.4645	0.021	0	0	0
2013/05/28	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R206	07/11/2013			Bond Future	4.7756	102.8884	4.7403	102.8948	(0.741)	0.0000	0.0000	0
2013/05/28	R206	07/11/2013	4.29	Call	Bond Future	17.7400	0.0177	19.2000	0.0192	8.230	0	0	0
2013/05/28	R206	07/11/2013	4.29	Put	Bond Future	104.7000	0.1047	99.8300	0.0998	(4.651)	0	0	0
2013/05/28	R206	07/11/2013	4.30	Call	Bond Future	18.1800	0.0182	19.6700	0.0197	8.196	0	0	0
2013/05/28	R206	07/11/2013	4.30	Put	Bond Future	103.3400	0.1033	98.5000	0.0985	(4.684)	0	0	0
2013/05/28	R206	07/11/2013	4.31	Call	Bond Future	18.6200	0.0186	20.1400	0.0201	8.163	0	0	0
2013/05/28	R206	07/11/2013	4.31	Put	Bond Future	101.9900	0.1020	97.1800	0.0972	(4.716)	0	0	0
2013/05/28	R207	01/08/2013			Bond Future	6.1742	106.0736	6.2876	105.4601	1.837	0.0000	0.0000	7,651
2013/05/28	R207	01/08/2013	106.18	Call	Bond Future	98,502.4200	98.5024	97,888.9300	97.8889	(0.623)	0	0	0
2013/05/28	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R207	07/11/2013			Bond Future	6.2190	107.5709	6.3386	106.9487	1.922	0.0000	0.0000	0
2013/05/28	R207	07/11/2013	6.69	Call	Bond Future	3,166.5800	3.1666	2,727.0200	2.7270	(13.881)	0	0	0
2013/05/28	R207	07/11/2013	6.69	Put	Bond Future	740.9700	0.7410	923.6600	0.9237	24.656	0	0	0
2013/05/28	R207	07/11/2013	6.70	Call	Bond Future	3,203.7100	3.2037	2,761.6200	2.7616	(13.799)	0	0	0
2013/05/28	R207	07/11/2013	6.70	Put	Bond Future	727.3400	0.7273	907.5000	0.9075	24.770	0	0	0
2013/05/28	R207	07/11/2013	6.71	Call	Bond Future	3,241.0100	3.2410	2,796.4000	2.7964	(13.718)	0	0	0
2013/05/28	R207	07/11/2013	6.71	Put	Bond Future	713.9200	0.7139	891.5600	0.8916	24.882	0	0	0
2013/05/28	R207	06/02/2014			Bond Future	6.2586	105.3796	6.3844	104.7490	2.010	0.0000	0.0000	0
2013/05/28	R207	06/02/2014	6.66	Call	Bond Future	3,245.3500	3.2454	2,840.9200	2.8409	(12.462)	0	0	0
2013/05/28	R207	06/02/2014	6.66	Put	Bond Future	1,249.0800	1.2491	1,475.3100	1.4753	18.112	0	0	0
2013/05/28	R207	06/02/2014	6.64	Call	Bond Future	3,180.2900	3.1803	2,780.2400	2.7802	(12.579)	0	0	0
2013/05/28	R207	06/02/2014	6.64	Put	Bond Future	1,282.3800	1.2824	1,512.9900	1.5130	17.983	0	0	0
2013/05/28	R207	06/02/2014	6.65	Call	Bond Future	3,212.7500	3.2127	2,810.5100	2.8105	(12.520)	0	0	0
2013/05/28	R207	06/02/2014	6.65	Put	Bond Future	1,265.6400	1.2656	1,494.0600	1.4941	18.048	0	0	0
2013/05/28	R207	08/05/2014			Bond Future	6.3036	106.8069	6.4362	106.1677	2.104	0.0000	0.0000	0
2013/05/28	R207	08/05/2014	6.21	Call	Bond Future	2,151.0200	2.1510	1,854.1600	1.8542	(13.801)	0	0	0
2013/05/28	R207	08/05/2014	6.21	Put	Bond Future	2,604.9600	2.6050	2,947.3000	2.9473	13.142	0	0	0
2013/05/28	R207	08/05/2014	6.19	Call	Bond Future	2,105.0600	2.1051	1,812.3800	1.8124	(13.904)	0	0	0
2013/05/28	R207	08/05/2014	6.19	Put	Bond Future	2,656.3000	2.6563	3,002.8200	3.0028	13.045	0	0	0
2013/05/28	R207	08/05/2014	6.20	Call	Bond Future	2,127.9700	2.1280	1,833.2000	1.8332	(13.852)	0	0	0

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2013/05/28	R207	08/05/2014	6.20	Put	Bond Future	2,630.5500	2.6306	2,974.9800	2.9750	13.093	0	0	0
2013/05/28	R208	01/08/2013			Bond Future	6.2869	105.1282	6.4153	104.3482	2.042	0.0000	0.0000	9,943
2013/05/28	R208	01/08/2013	101.40	Call	Bond Future	96,083.7600	96.0838	95,303.7200	95.3037	(0.812)	0	0	0
2013/05/28	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R208	07/11/2013			Bond Future	6.3331	103.2163	6.4675	102.4252	2.123	0.0000	0.0000	0
2013/05/28	R208	07/11/2013	6.79	Call	Bond Future	3,554.9800	3.5550	3,005.6500	3.0056	(15.452)	0	0	0
2013/05/28	R208	07/11/2013	6.79	Put	Bond Future	896.6800	0.8967	1,138.4300	1.1384	26.961	0	0	0
2013/05/28	R208	07/11/2013	6.80	Call	Bond Future	3,596.0300	3.5960	3,043.4800	3.0435	(15.366)	0	0	0
2013/05/28	R208	07/11/2013	6.80	Put	Bond Future	880.5000	0.8805	1,119.0300	1.1190	27.090	0	0	0
2013/05/28	R208	07/11/2013	6.81	Call	Bond Future	3,637.2800	3.6373	3,081.5300	3.0815	(15.279)	0	0	0
2013/05/28	R208	07/11/2013	6.81	Put	Bond Future	864.5700	0.8646	1,099.9000	1.0999	27.219	0	0	0
2013/05/28	R208	07/11/2013	7.50	Call	Bond Future	6,820.5400	6.8205	6,103.1700	6.1032	(10.518)	0	0	0
2013/05/28	R208	07/11/2013	7.50	Put	Bond Future	197.5000	0.1975	271.2100	0.2712	37.322	0	0	1,520
2013/05/28	R208	06/02/2014			Bond Future	6.3735	104.6059	6.5139	103.8041	2.204	0.0000	0.0000	0
2013/05/28	R208	06/02/2014	6.75	Call	Bond Future	3,653.2100	3.6532	3,149.2100	3.1492	(13.796)	0	0	0
2013/05/28	R208	06/02/2014	6.75	Put	Bond Future	1,521.2800	1.5213	1,819.0800	1.8191	19.576	0	0	0
2013/05/28	R208	06/02/2014	6.76	Call	Bond Future	3,689.5200	3.6895	3,182.7800	3.1828	(13.735)	0	0	0
2013/05/28	R208	06/02/2014	6.76	Put	Bond Future	1,501.7200	1.5017	1,796.7800	1.7968	19.648	0	0	0
2013/05/28	R208	06/02/2014	6.74	Call	Bond Future	3,617.0500	3.6170	3,115.8200	3.1158	(13.857)	0	0	0
2013/05/28	R208	06/02/2014	6.74	Put	Bond Future	1,541.0300	1.5410	1,841.6000	1.8416	19.504	0	0	0
2013/05/28	R208	08/05/2014			Bond Future	6.4146	102.6261	6.5616	101.8134	2.291	0.0000	0.0000	0
2013/05/28	R208	08/05/2014	6.30	Call	Bond Future	2,463.2700	2.4633	2,090.8900	2.0909	(15.117)	0	0	0
2013/05/28	R208	08/05/2014	6.30	Put	Bond Future	3,102.8100	3.1028	3,543.1100	3.5431	14.190	0	0	0
2013/05/28	R208	08/05/2014	6.31	Call	Bond Future	2,490.1500	2.4901	2,115.1400	2.1151	(15.060)	0	0	0
2013/05/28	R208	08/05/2014	6.31	Put	Bond Future	3,073.7000	3.0737	3,511.3700	3.5114	14.239	0	0	0
2013/05/28	R208	08/05/2014	6.29	Call	Bond Future	2,436.5700	2.4366	2,066.8200	2.0668	(15.175)	0	0	0
2013/05/28	R208	08/05/2014	6.29	Put	Bond Future	3,132.1200	3.1321	3,575.0500	3.5750	14.142	0	0	0
2013/05/28	R209	01/08/2013			Bond Future	8.0317	83.7170	8.1635	82.5597	1.642	0.0000	0.0000	9,942
2013/05/28	R209	01/08/2013	79.36	Call	Bond Future	73,767.8800	73.7679	72,610.5900	72.6106	(1.569)	0	0	0
2013/05/28	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R209	01/08/2013	8.00	Call	Bond Future	2,077.8600	2.0779	1,539.3300	1.5393	(25.918)	0	0	0
2013/05/28	R209	01/08/2013	8.00	Put	Bond Future	2,359.8300	2.3598	2,978.5900	2.9786	26.221	0	0	2,000
2013/05/28	R209	07/11/2013			Bond Future	8.0995	81.7543	8.2352	80.5807	1.675	0.0000	0.0000	0
2013/05/28	R209	07/11/2013	8.65	Call	Bond Future	6,309.2700	6.3093	5,483.8800	5.4839	(13.082)	0	0	0
2013/05/28	R209	07/11/2013	8.65	Put	Bond Future	1,704.9800	1.7050	2,053.2400	2.0532	20.426	0	0	4,700
2013/05/28	R209	07/11/2013	8.79	Call	Bond Future	7,099.3600	7.0994	6,224.3400	6.2243	(12.325)	0	0	0
2013/05/28	R209	07/11/2013	8.79	Put	Bond Future	1,388.5700	1.3886	1,687.2000	1.6872	21.506	0	0	0
2013/05/28	R209	07/11/2013	8.80	Call	Bond Future	7,156.8600	7.1569	6,278.4700	6.2785	(12.273)	0	0	0
2013/05/28	R209	07/11/2013	8.80	Put	Bond Future	1,367.9900	1.3680	1,663.2500	1.6632	21.583	0	0	0
2013/05/28	R209	07/11/2013	8.81	Call	Bond Future	7,214.4900	7.2145	6,332.7600	6.3328	(12.222)	0	0	0
2013/05/28	R209	07/11/2013	8.81	Put	Bond Future	1,347.6600	1.3477	1,639.5800	1.6396	21.661	0	0	0
2013/05/28	R209	07/11/2013	9.50	Call	Bond Future	11,385.6000	11.3856	10,330.0100	10.3300	(9.271)	0	0	0
2013/05/28	R209	07/11/2013	9.50	Put	Bond Future	431.4100	0.4314	549.4700	0.5495	27.366	0	0	980
2013/05/28	R209	06/02/2014			Bond Future	8.1615	82.8551	8.3009	81.6656	1.707	0.0000	0.0000	0
2013/05/28	R209	06/02/2014	8.56	Call	Bond Future	6,498.5300	6.4985	5,751.3300	5.7513	(11.498)	0	0	0
2013/05/28	R209	06/02/2014	8.56	Put	Bond Future	3,167.2800	3.1673	3,609.5700	3.6096	13.964	0	0	0

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2013/05/28	R209	06/02/2014	8.54	Call	Bond Future	6,400.5200	6.4005	5,659.6800	5.6597	(11.575)	0	0	0
2013/05/28	R209	06/02/2014	8.54	Put	Bond Future	3,231.3900	3.2314	3,680.0400	3.6800	13.884	0	0	0
2013/05/28	R209	06/02/2014	8.55	Call	Bond Future	6,449.4600	6.4495	5,705.4400	5.7054	(11.536)	0	0	0
2013/05/28	R209	06/02/2014	8.55	Put	Bond Future	3,199.2000	3.1992	3,644.6700	3.6447	13.924	0	0	0
2013/05/28	R209	08/05/2014			Bond Future	8.2243	80.8322	8.3674	79.6266	1.740	0.0000	0.0000	0
2013/05/28	R209	08/05/2014	7.86	Call	Bond Future	4,079.0700	4.0791	3,559.9000	3.5599	(12.728)	0	0	0
2013/05/28	R209	08/05/2014	7.86	Put	Bond Future	7,277.7700	7.2778	7,964.1500	7.9641	9.431	0	0	0
2013/05/28	R209	08/05/2014	7.84	Call	Bond Future	4,008.8100	4.0088	3,495.7800	3.4958	(12.798)	0	0	0
2013/05/28	R209	08/05/2014	7.84	Put	Bond Future	7,388.6900	7.3887	8,081.2100	8.0812	9.373	0	0	0
2013/05/28	R209	08/05/2014	7.85	Call	Bond Future	4,043.8500	4.0438	3,527.7600	3.5278	(12.762)	0	0	0
2013/05/28	R209	08/05/2014	7.85	Put	Bond Future	7,333.0700	7.3331	8,022.5300	8.0225	9.402	0	0	0
2013/05/28	R210	01/08/2013			Bond Future	174.3769	174.3769	174.0880	174.0880	(0.166)	0.0000	0.0000	1,237
2013/05/28	R210	01/08/2013	172.99	Call	Bond Future	1,386.9100	1.3869	1,098.0400	1.0980	(20.828)	0	0	0
2013/05/28	R210	01/08/2013	172.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R210	01/08/2013	173.00	Call	Bond Future	1,376.9100	1.3769	1,088.0400	1.0880	(20.980)	0	0	0
2013/05/28	R210	01/08/2013	173.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R210	01/08/2013	173.01	Call	Bond Future	1,366.9100	1.3669	1,078.0400	1.0780	(21.133)	0	0	0
2013/05/28	R210	01/08/2013	173.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R211	01/08/2013			Bond Future	130.5585	130.5585	130.5813	130.5813	0.017	0.0000	0.0000	522
2013/05/28	R211	01/08/2013	129.99	Call	Bond Future	568.4900	0.5685	591.3300	0.5913	4.018	0	0	0
2013/05/28	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R211	01/08/2013	130.00	Call	Bond Future	558.4900	0.5585	581.3300	0.5813	4.090	0	0	0
2013/05/28	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R211	01/08/2013	130.01	Call	Bond Future	548.4900	0.5485	571.3300	0.5713	4.164	0	0	0
2013/05/28	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R212	01/08/2013			Bond Future	139.0430	139.0430	138.7436	138.7436	(0.215)	0.0000	0.0000	21,791
2013/05/28	R212	01/08/2013	137.99	Call	Bond Future	1,053.0400	1.0530	753.5800	0.7536	(28.438)	0	0	0
2013/05/28	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R212	01/08/2013	138.00	Call	Bond Future	1,043.0400	1.0430	743.5800	0.7436	(28.710)	0	0	0
2013/05/28	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R212	01/08/2013	138.01	Call	Bond Future	1,033.0400	1.0330	733.5800	0.7336	(28.988)	0	0	0
2013/05/28	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R213	01/08/2013			Bond Future	7.7668	95.7323	7.8937	94.6001	1.634	0.0000	0.0000	6,830
2013/05/28	R213	01/08/2013	91.25	Call	Bond Future	85,117.2700	85.1173	83,985.0600	83.9851	(1.330)	0	0	0
2013/05/28	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R213	07/11/2013			Bond Future	7.8363	93.5469	7.9671	92.3986	1.670	0.0000	0.0000	0
2013/05/28	R213	07/11/2013	8.59	Call	Bond Future	7,651.7900	7.6518	6,777.5000	6.7775	(11.426)	0	0	0
2013/05/28	R213	07/11/2013	8.59	Put	Bond Future	1,309.5800	1.3096	1,583.5100	1.5835	20.917	0	0	0
2013/05/28	R213	07/11/2013	8.60	Call	Bond Future	7,712.1900	7.7122	6,834.7500	6.8348	(11.377)	0	0	0
2013/05/28	R213	07/11/2013	8.60	Put	Bond Future	1,290.1200	1.2901	1,560.9000	1.5609	20.989	0	0	0
2013/05/28	R213	07/11/2013	8.61	Call	Bond Future	7,772.7200	7.7727	6,892.1600	6.8922	(11.329)	0	0	0
2013/05/28	R213	07/11/2013	8.61	Put	Bond Future	1,270.9100	1.2709	1,538.5700	1.5386	21.060	0	0	0
2013/05/28	R213	06/02/2014			Bond Future	7.9009	94.8062	8.0355	93.6425	1.704	0.0000	0.0000	0
2013/05/28	R213	06/02/2014	8.31	Call	Bond Future	6,624.4300	6.6244	5,892.2200	5.8922	(11.053)	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
2013/05/28	R213	06/02/2014	8.31	Put	Bond Future	3,153.7200	3.1537	3,585.1700	3.5852	13.681	0	0	0
2013/05/28	R213	06/02/2014	8.29	Call	Bond Future	6,522.9300	6.5229	5,796.9600	5.7970	(11.130)	0	0	0
2013/05/28	R213	06/02/2014	8.29	Put	Bond Future	3,217.4700	3.2175	3,655.1600	3.6552	13.604	0	0	0
2013/05/28	R213	06/02/2014	8.30	Call	Bond Future	6,573.6000	6.5736	5,844.5100	5.8445	(11.091)	0	0	0
2013/05/28	R213	06/02/2014	8.30	Put	Bond Future	3,185.4600	3.1855	3,620.0300	3.6200	13.642	0	0	0
2013/05/28	R213	08/05/2014			Bond Future	7.9634	92.5517	8.1019	91.3722	1.740	0.0000	0.0000	0
2013/05/28	R213	08/05/2014	7.66	Call	Bond Future	4,312.1800	4.3122	3,790.0000	3.7900	(12.109)	0	0	0
2013/05/28	R213	08/05/2014	7.66	Put	Bond Future	6,973.3200	6.9733	7,630.6500	7.6307	9.426	0	0	0
2013/05/28	R213	08/05/2014	7.64	Call	Bond Future	4,239.6100	4.2396	3,723.4000	3.7234	(12.176)	0	0	0
2013/05/28	R213	08/05/2014	7.64	Put	Bond Future	7,080.0300	7.0800	7,743.3300	7.7433	9.369	0	0	0
2013/05/28	R213	08/05/2014	7.65	Call	Bond Future	4,275.8100	4.2758	3,756.6100	3.7566	(12.143)	0	0	0
2013/05/28	R213	08/05/2014	7.65	Put	Bond Future	7,026.5300	7.0265	7,686.8400	7.6868	9.397	0	0	0
2013/05/28	R214	01/08/2013			Bond Future	8.1615	84.6864	8.2985	83.4317	1.678	0.0000	0.0000	840
2013/05/28	R214	01/08/2013	84.31	Call	Bond Future	74,238.4900	74.2385	72,983.8300	72.9838	(1.690)	0	0	0
2013/05/28	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R214	07/11/2013			Bond Future	8.2302	82.5976	8.3712	81.3252	1.712	0.0000	0.0000	0
2013/05/28	R214	07/11/2013	7.79	Call	Bond Future	2,242.1300	2.2421	1,804.8300	1.8048	(19.504)	0	0	0
2013/05/28	R214	07/11/2013	7.79	Put	Bond Future	6,436.7200	6.4367	7,271.8700	7.2719	12.975	0	0	0
2013/05/28	R214	07/11/2013	7.80	Call	Bond Future	2,274.5000	2.2745	1,832.6000	1.8326	(19.428)	0	0	0
2013/05/28	R214	07/11/2013	7.80	Put	Bond Future	6,369.9400	6.3699	7,200.4900	7.2005	13.039	0	0	0
2013/05/28	R214	07/11/2013	7.81	Call	Bond Future	2,307.1500	2.3072	1,860.6400	1.8606	(19.353)	0	0	0
2013/05/28	R214	07/11/2013	7.81	Put	Bond Future	6,303.6400	6.3036	7,129.5800	7.1296	13.103	0	0	0
2013/05/28	R248	01/08/2013			Bond Future	8.2481	109.4833	8.3698	108.0455	1.476	0.0000	0.0000	603
2013/05/28	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R248	01/08/2013	7.84	Put	Bond Future	5,081.2900	5.0813	6,519.0600	6.5191	28.295	0	0	0
2013/05/28	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R248	01/08/2013	7.85	Put	Bond Future	4,951.7400	4.9517	6,389.5100	6.3895	29.036	0	0	0
2013/05/28	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R248	01/08/2013	7.86	Put	Bond Future	4,822.4400	4.8224	6,260.2100	6.2602	29.814	0	0	0
2013/05/28	R248	07/11/2013			Bond Future	8.3190	106.6078	8.4444	105.1497	1.508	0.0000	0.0000	0
2013/05/28	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R248	07/11/2013	7.84	Put	Bond Future	5,913.4000	5.9134	7,371.4300	7.3714	24.656	0	0	0
2013/05/28	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R248	07/11/2013	7.85	Put	Bond Future	5,784.0700	5.7841	7,242.1000	7.2421	25.208	0	0	0
2013/05/28	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/28	R248	07/11/2013	7.86	Put	Bond Future	5,655.0000	5.6550	7,113.0300	7.1130	25.783	0	0	0

Total

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