



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 31/05/2013 to 31/05/2013

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
2013/05/31	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/31	2025	01/08/2013			Bond Future	118.9001	118.9001	117.6913	117.6913	(1.017)	0.0000	0.0000	0
2013/05/31	2025	01/08/2013	117.99	Call	Bond Future	910.0800	0.9101	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	298.7000	0.2987	100.000	0	0	0
2013/05/31	2025	01/08/2013	118.00	Call	Bond Future	900.0800	0.9001	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	308.7000	0.3087	100.000	0	0	0
2013/05/31	2025	01/08/2013	118.01	Call	Bond Future	890.0800	0.8901	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	318.7000	0.3187	100.000	0	0	0
2013/05/31	2038	01/08/2013			Bond Future	113.0782	113.0782	110.9715	110.9715	(1.863)	0.0000	0.0000	9
2013/05/31	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	2038	01/08/2013	114.99	Put	Bond Future	1,911.8100	1.9118	4,018.5000	4.0185	110.193	0	0	0
2013/05/31	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	2038	01/08/2013	115.00	Put	Bond Future	1,921.8100	1.9218	4,028.5000	4.0285	109.620	0	0	0
2013/05/31	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	2038	01/08/2013	115.01	Put	Bond Future	1,931.8100	1.9318	4,038.5000	4.0385	109.053	0	0	0
2013/05/31	2050	01/08/2013			Bond Future	121.2062	121.2062	117.0415	117.0415	(3.436)	0.0000	0.0000	122
2013/05/31	2050	01/08/2013	118.99	Call	Bond Future	2,216.1900	2.2162	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	1,948.5100	1.9485	100.000	0	0	0
2013/05/31	2050	01/08/2013	119.00	Call	Bond Future	2,206.1900	2.2062	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	1,958.5100	1.9585	100.000	0	0	0
2013/05/31	2050	01/08/2013	119.01	Call	Bond Future	2,196.1900	2.1962	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	1,968.5100	1.9685	100.000	0	0	0
2013/05/31	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	AL37	01/08/2013			Index Future	414.5070	414.5070	410.7410	410.7410	(0.909)	0.0000	0.0000	75
2013/05/31	AL37	07/11/2013			Index Future	420.3580	420.3580	416.5390	416.5390	(0.909)	0.0000	0.0000	0
2013/05/31	AL7T	01/08/2013			Index Future	495.6340	495.6340	490.7480	490.7480	(0.986)	0.0000	0.0000	1
2013/05/31	AL7T	07/11/2013			Index Future	502.6300	502.6300	497.6750	497.6750	(0.986)	0.0000	0.0000	0
2013/05/31	ALBI	01/08/2013			Index Future	442.4650	442.4650	438.5340	438.5340	(0.888)	0.0000	0.0000	736
2013/05/31	ALBI	07/11/2013			Index Future	448.7110	448.7110	444.7230	444.7230	(0.889)	0.0000	0.0000	85
2013/05/31	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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2013/05/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	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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2013/05/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/31	EL28	01/08/2013			Bond Future	116.2480	116.2480	114.2785	114.2785	(1.694)	0.0000	0.0000	0
2013/05/31	EL28	01/08/2013	115.01	Call	Bond Future	1,238.0000	1.2380	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	731.4700	0.7315	100.000	0	0	0
2013/05/31	EL28	01/08/2013	114.99	Call	Bond Future	1,258.0000	1.2580	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	711.4700	0.7115	100.000	0	0	0
2013/05/31	EL28	01/08/2013	115.00	Call	Bond Future	1,248.0000	1.2480	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	721.4700	0.7215	100.000	0	0	0
2013/05/31	ES33	01/08/2013			Bond Future	8.9904	89.1709	9.0915	88.3441	1.124	0.0000	0.0000	292
2013/05/31	ES33	01/08/2013	9.00	Call	Bond Future	78.6600	0.0787	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	748.1100	0.7481	100.000	0	0	0
2013/05/31	ES33	01/08/2013	91.02	Call	Bond Future	78,119.5300	78.1195	77,292.7600	77.2928	(1.058)	0	0	0
2013/05/31	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	ES33	07/11/2013			Bond Future	9.0952	86.6482	9.1997	85.8098	1.149	0.0000	0.0000	0
2013/05/31	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	ES33	07/11/2013	8.49	Put	Bond Future	5,116.0200	5.1160	5,954.4500	5.9545	16.388	0	0	0
2013/05/31	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	ES33	07/11/2013	8.50	Put	Bond Future	5,027.7400	5.0277	5,866.1700	5.8662	16.676	0	0	0
2013/05/31	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	ES33	07/11/2013	8.51	Put	Bond Future	4,939.5900	4.9396	5,778.0200	5.7780	16.974	0	0	0
2013/05/31	GOVI	01/08/2013			GOVI	441.9620	441.9620	437.9770	437.9770	(0.902)	0.0000	0.0000	373
2013/05/31	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	GOVI	01/08/2013	445.99	Put	GOVI	40,280.0000	4.0280	80,130.0000	8.0130	98.932	0	0	0
2013/05/31	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	GOVI	01/08/2013	446.00	Put	GOVI	40,380.0000	4.0380	80,230.0000	8.0230	98.687	0	0	0
2013/05/31	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	GOVI	01/08/2013	446.01	Put	GOVI	40,480.0000	4.0480	80,330.0000	8.0330	98.444	0	0	0
2013/05/31	GOVI	07/11/2013			GOVI	448.2000	448.2000	444.1580	444.1580	(0.902)	0.0000	0.0000	0
2013/05/31	GOVI	07/11/2013	445.99	Call	GOVI	22,100.0000	2.2100	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	18,320.0000	1.8320	100.000	0	0	0
2013/05/31	GOVI	07/11/2013	446.00	Call	GOVI	22,000.0000	2.2000	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	18,420.0000	1.8420	100.000	0	0	0
2013/05/31	GOVI	07/11/2013	446.01	Call	GOVI	21,900.0000	2.1900	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	18,520.0000	1.8520	100.000	0	0	0
2013/05/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/31	IGOV	01/08/2013			Index Future	209.5460	209.5460	205.8470	205.8470	(1.765)	0.0000	0.0000	1,046
2013/05/31	IGOV	07/11/2013			Index Future	212.5320	212.5320	208.7800	208.7800	(1.765)	0.0000	0.0000	7
2013/05/31	ILBI	01/08/2013			Index Future	569.1770	569.1770	568.1480	568.1480	(0.181)	0.0000	0.0000	186
2013/05/31	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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2013/05/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/31	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/31	JBAF	19/06/2013			Jibar Tradeable Future	5.1200	94.8800	5.1600	94.8400	0.781	0.0000	0.0000	750
2013/05/31	JBAF	17/07/2013			Jibar Tradeable Future	5.0800	94.9200	5.2100	94.7900	2.559	0.0000	0.0000	0
2013/05/31	JBAF	21/08/2013			Jibar Tradeable Future	5.0300	94.9700	5.2800	94.7200	4.970	0.0000	0.0000	0
2013/05/31	JBAF	18/09/2013			Jibar Tradeable Future	5.0000	95.0000	5.3100	94.6900	6.200	0.0000	0.0000	1,700
2013/05/31	JBAF	16/10/2013			Jibar Tradeable Future	4.9700	95.0300	5.3300	94.6700	7.243	0.0000	0.0000	0
2013/05/31	JBAF	20/11/2013			Jibar Tradeable Future	4.9600	95.0400	5.3600	94.6400	8.065	0.0000	0.0000	0
2013/05/31	JBAF	18/12/2013			Jibar Tradeable Future	4.9600	95.0400	5.3800	94.6200	8.468	0.0000	0.0000	1,500
2013/05/31	JBAF	19/03/2014			Jibar Tradeable Future	4.9900	95.0100	5.5100	94.4900	10.421	0.0000	0.0000	0
2013/05/31	JBAF	18/06/2014			Jibar Tradeable Future	5.0800	94.9200	5.6800	94.3200	11.811	0.0000	0.0000	0
2013/05/31	JBAF	17/09/2014			Jibar Tradeable Future	5.2000	94.8000	5.8600	94.1400	12.692	0.0000	0.0000	0
2013/05/31	JBAF	17/12/2014			Jibar Tradeable Future	5.3300	94.6700	6.0700	93.9300	13.884	0.0000	0.0000	0
2013/05/31	JBAF	18/03/2015			Jibar Tradeable Future	5.4700	94.5300	6.2700	93.7300	14.625	0.0000	0.0000	0
2013/05/31	R023	01/08/2013			Bond Future	7.0646	108.0493	7.2126	107.0084	2.095	0.0000	0.0000	9,415
2013/05/31	R023	01/08/2013	7.29	Call	Bond Future	1,579.4500	1.5794	538.6000	0.5386	(65.900)	0	0	0
2013/05/31	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R023	01/08/2013	7.30	Call	Bond Future	1,648.8200	1.6488	607.9700	0.6080	(63.127)	0	0	0
2013/05/31	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R023	01/08/2013	7.31	Call	Bond Future	1,718.1300	1.7181	677.2800	0.6773	(60.580)	0	0	0
2013/05/31	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R023	07/11/2013			Bond Future	7.1373	105.6586	7.2916	104.6031	2.161	0.0000	0.0000	0
2013/05/31	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R023	07/11/2013	6.49	Put	Bond Future	4,583.5100	4.5835	5,639.0700	5.6391	23.030	0	0	0
2013/05/31	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R023	07/11/2013	6.50	Put	Bond Future	4,510.7800	4.5108	5,566.3400	5.5663	23.401	0	0	0
2013/05/31	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R023	07/11/2013	6.51	Put	Bond Future	4,438.1000	4.4381	5,493.6600	5.4937	23.784	0	0	0
2013/05/31	R157	01/08/2013			Bond Future	5.4896	121.0146	5.7895	120.3675	5.463	0.0000	0.0000	7,776
2013/05/31	R157	01/08/2013	116.11	Call	Bond Future	91,559.0100	91.5590	90,911.8700	90.9119	(0.707)	0	0	0
2013/05/31	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R157	07/11/2013			Bond Future	5.5239	115.9164	5.8734	115.2600	6.327	0.0000	0.0000	0
2013/05/31	R157	07/11/2013	5.59	Call	Bond Future	504.3500	0.5044	221.3200	0.2213	(56.118)	0	0	0
2013/05/31	R157	07/11/2013	5.59	Put	Bond Future	379.8000	0.3798	753.0900	0.7531	98.286	0	0	0
2013/05/31	R157	07/11/2013	5.60	Call	Bond Future	514.9400	0.5149	227.5200	0.2275	(55.816)	0	0	0
2013/05/31	R157	07/11/2013	5.60	Put	Bond Future	371.5700	0.3716	740.4700	0.7405	99.281	0	0	0
2013/05/31	R157	07/11/2013	5.61	Call	Bond Future	525.6500	0.5256	233.8400	0.2338	(55.514)	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
2013/05/31	R157	07/11/2013	5.61	Put	Bond Future	363.4600	0.3635	727.9700	0.7280	100.289	0	0	0
2013/05/31	R157	06/02/2014			Bond Future	5.5475	117.4767	5.9590	116.8115	7.418	0.0000	0.0000	0
2013/05/31	R157	06/02/2014	5.66	Call	Bond Future	607.2600	0.6073	303.0800	0.3031	(50.091)	0	0	0
2013/05/31	R157	06/02/2014	5.66	Put	Bond Future	424.8900	0.4249	785.9400	0.7859	84.975	0	0	0
2013/05/31	R157	06/02/2014	5.64	Call	Bond Future	588.6900	0.5887	291.1700	0.2912	(50.539)	0	0	0
2013/05/31	R157	06/02/2014	5.64	Put	Bond Future	438.7100	0.4387	806.4200	0.8064	83.816	0	0	0
2013/05/31	R157	06/02/2014	5.65	Call	Bond Future	597.9400	0.5979	297.0800	0.2971	(50.316)	0	0	0
2013/05/31	R157	06/02/2014	5.65	Put	Bond Future	431.7600	0.4318	796.1300	0.7961	84.392	0	0	0
2013/05/31	R157	08/05/2014			Bond Future	5.5610	112.2585	6.0563	111.5843	8.906	0.0000	0.0000	0
2013/05/31	R157	08/05/2014	5.21	Call	Bond Future	303.2900	0.3033	124.7100	0.1247	(58.881)	0	0	0
2013/05/31	R157	08/05/2014	5.21	Put	Bond Future	784.7800	0.7848	1,280.4600	1.2805	63.162	0	0	0
2013/05/31	R157	08/05/2014	5.19	Call	Bond Future	293.7500	0.2938	119.8500	0.1198	(59.200)	0	0	0
2013/05/31	R157	08/05/2014	5.19	Put	Bond Future	802.7600	0.8028	1,303.1200	1.3031	62.330	0	0	0
2013/05/31	R157	08/05/2014	5.20	Call	Bond Future	298.5000	0.2985	122.2600	0.1223	(59.042)	0	0	0
2013/05/31	R157	08/05/2014	5.20	Put	Bond Future	793.7500	0.7938	1,291.7700	1.2918	62.743	0	0	0
2013/05/31	R186	01/08/2013			Bond Future	7.4782	126.5734	7.6206	125.1894	1.904	0.0000	0.0000	62,068
2013/05/31	R186	01/08/2013	7.25	Call	Bond Future	1,412.8000	1.4128	957.2200	0.9572	(32.247)	0	0	4,315
2013/05/31	R186	01/08/2013	7.25	Put	Bond Future	3,675.3600	3.6754	4,603.7100	4.6037	25.259	0	0	0
2013/05/31	R186	01/08/2013	128.26	Call	Bond Future	117,300.9700	117.3010	115,917.0400	115.9170	(1.180)	0	0	0
2013/05/31	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R186	01/08/2013	7.00	Call	Bond Future	712.0300	0.7120	445.6000	0.4456	(37.418)	0	0	0
2013/05/31	R186	01/08/2013	7.00	Put	Bond Future	5,519.2400	5.5192	6,636.7400	6.6367	20.247	0	0	4,100
2013/05/31	R186	01/08/2013	7.20	Call	Bond Future	1,244.9700	1.2450	830.9200	0.8309	(33.258)	0	0	6,800
2013/05/31	R186	01/08/2013	7.20	Put	Bond Future	4,010.9100	4.0109	4,980.7900	4.9808	24.181	0	0	2,957
2013/05/31	R186	01/08/2013	6.50	Call	Bond Future	114.3900	0.1144	59.0700	0.0591	(48.361)	0	0	500
2013/05/31	R186	01/08/2013	6.50	Put	Bond Future	10,225.2700	10.2253	11,553.8800	11.5539	12.993	0	0	0
2013/05/31	R186	01/08/2013	6.75	Call	Bond Future	309.8900	0.3099	177.1200	0.1771	(42.844)	0	0	1,000
2013/05/31	R186	01/08/2013	6.75	Put	Bond Future	7,732.4600	7.7325	8,983.6200	8.9836	16.181	0	0	0
2013/05/31	R186	01/08/2013	6.80	Call	Bond Future	370.6200	0.3706	215.8900	0.2159	(41.749)	0	0	0
2013/05/31	R186	01/08/2013	6.80	Put	Bond Future	7,264.3500	7.2643	8,493.5500	8.4936	16.921	0	0	100
2013/05/31	R186	07/11/2013			Bond Future	7.5537	128.3599	7.7014	126.9564	1.955	0.0000	0.0000	540
2013/05/31	R186	07/11/2013	8.16	Call	Bond Future	7,378.8400	7.3788	6,378.9000	6.3789	(13.551)	0	0	0
2013/05/31	R186	07/11/2013	8.16	Put	Bond Future	1,756.4200	1.7564	2,159.9500	2.1600	22.975	0	0	0
2013/05/31	R186	07/11/2013	8.75	Call	Bond Future	11,417.0200	11.4170	10,204.2000	10.2042	(10.623)	0	0	0
2013/05/31	R186	07/11/2013	8.75	Put	Bond Future	659.7400	0.6597	850.3900	0.8504	28.898	0	0	1,030
2013/05/31	R186	07/11/2013	6.75	Call	Bond Future	1,155.8500	1.1558	870.7800	0.8708	(24.663)	0	0	1,000
2013/05/31	R186	07/11/2013	6.75	Put	Bond Future	9,195.0800	9.1951	10,313.4800	10.3135	12.163	0	0	0
2013/05/31	R186	07/11/2013	8.14	Call	Bond Future	7,250.1900	7.2502	6,258.9900	6.2590	(13.671)	0	0	0
2013/05/31	R186	07/11/2013	8.14	Put	Bond Future	1,807.5100	1.8075	2,219.7800	2.2198	22.809	0	0	0
2013/05/31	R186	07/11/2013	8.15	Call	Bond Future	7,314.2700	7.3143	6,318.6800	6.3187	(13.612)	0	0	0
2013/05/31	R186	07/11/2013	8.15	Put	Bond Future	1,781.6700	1.7817	2,189.5500	2.1896	22.893	0	0	0
2013/05/31	R186	07/11/2013	6.50	Call	Bond Future	706.0700	0.7061	514.7600	0.5148	(27.095)	0	0	5,290
2013/05/31	R186	07/11/2013	6.50	Put	Bond Future	11,391.7100	11.3917	12,603.8700	12.6039	10.641	0	0	0
2013/05/31	R186	06/02/2014			Bond Future	7.6230	124.7972	7.7759	123.3747	2.006	0.0000	0.0000	0
2013/05/31	R186	06/02/2014	7.76	Call	Bond Future	5,684.9500	5.6850	4,909.6700	4.9097	(13.637)	0	0	0
2013/05/31	R186	06/02/2014	7.76	Put	Bond Future	4,409.4200	4.4094	5,056.6400	5.0566	14.678	0	0	0
2013/05/31	R186	06/02/2014	7.74	Call	Bond Future	5,584.2900	5.5843	4,817.3700	4.8174	(13.734)	0	0	0

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2013/05/31	R186	06/02/2014	7.74	Put	Bond Future	4,493.8700		4.4939	5,149.4500	5.1495	14.588	0	0	0
2013/05/31	R186	06/02/2014	7.75	Call	Bond Future	5,634.5100		5.6345	4,863.4100	4.8634	(13.685)	0	0	0
2013/05/31	R186	06/02/2014	7.75	Put	Bond Future	4,451.4900		4.4515	5,102.8900	5.1029	14.633	0	0	0
2013/05/31	R186	08/05/2014			Bond Future	7.6953		126.4874	7.8536	125.0457	2.057	0.0000	0.0000	0
2013/05/31	R186	08/05/2014	7.11	Call	Bond Future	3,425.1100		3.4251	2,908.7000	2.9087	(15.077)	0	0	0
2013/05/31	R186	08/05/2014	7.11	Put	Bond Future	8,965.8300		8.9658	9,891.1800	9.8912	10.321	0	0	0
2013/05/31	R186	08/05/2014	7.09	Call	Bond Future	3,359.1600		3.3592	2,849.9300	2.8499	(15.159)	0	0	0
2013/05/31	R186	08/05/2014	7.09	Put	Bond Future	9,095.2500		9.0952	10,027.7800	10.0278	10.253	0	0	0
2013/05/31	R186	08/05/2014	7.10	Call	Bond Future	3,392.0400		3.3920	2,879.2200	2.8792	(15.118)	0	0	0
2013/05/31	R186	08/05/2014	7.10	Put	Bond Future	9,030.3900		9.0304	9,959.3300	9.9593	10.287	0	0	0
2013/05/31	R197	01/08/2013			Bond Future	296.1415		296.1415	292.9462	292.9462	(1.079)	0.0000	0.0000	2,498
2013/05/31	R197	01/08/2013	294.99	Call	Bond Future	1,151.4800		1.1515	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	R197	01/08/2013	294.99	Put	Bond Future	0.0000		0.0000	2,043.8500	2.0438	100.000	0	0	0
2013/05/31	R197	01/08/2013	295.00	Call	Bond Future	1,141.4800		1.1415	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	R197	01/08/2013	295.00	Put	Bond Future	0.0000		0.0000	2,053.8500	2.0538	100.000	0	0	0
2013/05/31	R197	01/08/2013	295.01	Call	Bond Future	1,131.4800		1.1315	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	R197	01/08/2013	295.01	Put	Bond Future	0.0000		0.0000	2,063.8500	2.0638	100.000	0	0	0
2013/05/31	R201	01/08/2013			Bond Future	5.3159		105.5829	5.4739	105.3696	2.973	0.0000	0.0000	0
2013/05/31	R201	01/08/2013	107.45	Call	Bond Future	68,337.1900		68.3372	68,123.9600	68.1240	(0.312)	0	0	0
2013/05/31	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R201	07/11/2013			Bond Future	5.3191		107.0731	5.5176	106.8569	3.732	0.0000	0.0000	0
2013/05/31	R201	07/11/2013	4.79	Call	Bond Future	43.0600		0.0431	18.9100	0.0189	(56.085)	0	0	0
2013/05/31	R201	07/11/2013	4.79	Put	Bond Future	622.7100		0.6227	814.8300	0.8148	30.852	0	0	0
2013/05/31	R201	07/11/2013	4.80	Call	Bond Future	44.7200		0.0447	19.7600	0.0198	(55.814)	0	0	0
2013/05/31	R201	07/11/2013	4.80	Put	Bond Future	613.3700		0.6134	804.6800	0.8047	31.190	0	0	0
2013/05/31	R201	07/11/2013	4.81	Call	Bond Future	46.4400		0.0464	20.6400	0.0206	(55.556)	0	0	0
2013/05/31	R201	07/11/2013	4.81	Put	Bond Future	604.0900		0.6041	794.5600	0.7946	31.530	0	0	0
2013/05/31	R201	06/02/2014			Bond Future	5.2845		104.1057	5.5433	103.8864	4.899	0.0000	0.0000	0
2013/05/31	R201	06/02/2014	5.26	Call	Bond Future	245.5000		0.2455	152.7300	0.1527	(37.788)	0	0	0
2013/05/31	R201	06/02/2014	5.26	Put	Bond Future	266.2600		0.2663	392.7500	0.3927	47.506	0	0	0
2013/05/31	R201	06/02/2014	5.24	Call	Bond Future	236.6500		0.2366	146.1900	0.1462	(38.225)	0	0	0
2013/05/31	R201	06/02/2014	5.24	Put	Bond Future	274.3900		0.2744	403.1900	0.4032	46.940	0	0	0
2013/05/31	R201	06/02/2014	5.25	Call	Bond Future	241.0500		0.2411	149.4400	0.1494	(38.005)	0	0	0
2013/05/31	R201	06/02/2014	5.25	Put	Bond Future	270.3000		0.2703	397.9500	0.3980	47.225	0	0	0
2013/05/31	R201	08/05/2014			Bond Future	5.2122		105.5157	5.5814	105.2934	7.083	0.0000	0.0000	0
2013/05/31	R201	08/05/2014	4.76	Call	Bond Future	114.3400		0.1143	58.5800	0.0586	(48.767)	0	0	0
2013/05/31	R201	08/05/2014	4.76	Put	Bond Future	387.7600		0.3878	554.2200	0.5542	42.929	0	0	0
2013/05/31	R201	08/05/2014	4.74	Call	Bond Future	110.2400		0.1102	56.0600	0.0561	(49.147)	0	0	0
2013/05/31	R201	08/05/2014	4.74	Put	Bond Future	395.7800		0.3958	563.8200	0.5638	42.458	0	0	0
2013/05/31	R201	08/05/2014	4.75	Call	Bond Future	112.1000		0.1121	57.1800	0.0572	(48.992)	0	0	0
2013/05/31	R201	08/05/2014	4.75	Put	Bond Future	391.5800		0.3916	558.8800	0.5589	42.724	0	0	0
2013/05/31	R202	01/08/2013			Bond Future	224.2920		224.2920	218.1693	218.1693	(2.730)	0.0000	0.0000	44,020
2013/05/31	R202	01/08/2013	222.99	Call	Bond Future	1,302.0200		1.3020	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	R202	01/08/2013	222.99	Put	Bond Future	0.0000		0.0000	4,820.7400	4.8207	100.000	0	0	0
2013/05/31	R202	01/08/2013	223.00	Call	Bond Future	1,292.0200		1.2920	0.0000	0.0000	(100.000)	0	0	0

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2013/05/31	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	4,830.7400	4.8307	100.000	0	0	0
2013/05/31	R202	01/08/2013	223.01	Call	Bond Future	1,282.0200	1.2820	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	4,840.7400	4.8407	100.000	0	0	0
2013/05/31	R203	01/08/2013			Bond Future	6.0941	110.9506	6.3347	110.0518	3.948	0.0000	0.0000	9,035
2013/05/31	R203	01/08/2013	109.11	Call	Bond Future	97,737.3500	97.7374	96,838.5600	96.8386	(0.920)	0	0	0
2013/05/31	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R203	07/11/2013			Bond Future	6.1606	108.3571	6.4209	107.4456	4.226	0.0000	0.0000	0
2013/05/31	R203	07/11/2013	5.71	Call	Bond Future	377.4100	0.3774	189.4000	0.1894	(49.816)	0	0	15
2013/05/31	R203	07/11/2013	5.71	Put	Bond Future	1,977.4700	1.9775	2,700.9600	2.7010	36.587	0	0	0
2013/05/31	R203	07/11/2013	5.99	Call	Bond Future	712.0600	0.7121	400.8900	0.4009	(43.700)	0	0	0
2013/05/31	R203	07/11/2013	5.99	Put	Bond Future	1,314.3500	1.3144	1,914.6800	1.9147	45.675	0	0	0
2013/05/31	R203	07/11/2013	6.00	Call	Bond Future	726.8600	0.7269	410.8200	0.4108	(43.480)	0	0	0
2013/05/31	R203	07/11/2013	6.00	Put	Bond Future	1,293.7200	1.2937	1,889.1800	1.8892	46.027	0	0	0
2013/05/31	R203	07/11/2013	6.01	Call	Bond Future	741.8500	0.7419	420.9200	0.4209	(43.261)	0	0	0
2013/05/31	R203	07/11/2013	6.01	Put	Bond Future	1,273.3000	1.2733	1,863.8700	1.8639	46.381	0	0	0
2013/05/31	R203	07/11/2013	571.00	Call	Bond Future	106,127.6200	106.1276	105,216.1200	105.2161	(0.859)	0	0	0
2013/05/31	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R203	06/02/2014			Bond Future	6.2233	109.8156	6.5050	108.8917	4.527	0.0000	0.0000	0
2013/05/31	R203	06/02/2014	6.16	Call	Bond Future	1,139.3800	1.1394	748.8500	0.7489	(34.276)	0	0	0
2013/05/31	R203	06/02/2014	6.16	Put	Bond Future	1,348.2000	1.3482	1,881.5200	1.8815	39.558	0	0	0
2013/05/31	R203	06/02/2014	5.95	Call	Bond Future	832.9500	0.8330	521.9700	0.5220	(37.335)	0	0	16
2013/05/31	R203	06/02/2014	5.95	Put	Bond Future	1,738.6000	1.7386	2,351.4700	2.3515	35.251	0	0	0
2013/05/31	R203	06/02/2014	6.14	Call	Bond Future	1,107.2800	1.1073	724.5000	0.7245	(34.569)	0	0	0
2013/05/31	R203	06/02/2014	6.14	Put	Bond Future	1,382.2300	1.3822	1,923.3000	1.9233	39.145	0	0	0
2013/05/31	R203	06/02/2014	6.15	Call	Bond Future	1,123.2600	1.1233	736.6100	0.7366	(34.422)	0	0	0
2013/05/31	R203	06/02/2014	6.15	Put	Bond Future	1,365.1400	1.3651	1,902.3400	1.9023	39.351	0	0	0
2013/05/31	R203	08/05/2014			Bond Future	6.2865	107.1417	6.5924	106.2053	4.865	0.0000	0.0000	0
2013/05/31	R203	08/05/2014	5.76	Call	Bond Future	689.4800	0.6895	432.5100	0.4325	(37.270)	0	0	0
2013/05/31	R203	08/05/2014	5.76	Put	Bond Future	2,325.5800	2.3256	3,004.9800	3.0050	29.214	0	0	0
2013/05/31	R203	08/05/2014	5.74	Call	Bond Future	669.5400	0.6695	418.3800	0.4184	(37.512)	0	0	0
2013/05/31	R203	08/05/2014	5.74	Put	Bond Future	2,368.4000	2.3684	3,053.6100	3.0536	28.931	0	0	0
2013/05/31	R203	08/05/2014	5.75	Call	Bond Future	679.4600	0.6795	425.4000	0.4254	(37.391)	0	0	0
2013/05/31	R203	08/05/2014	5.75	Put	Bond Future	2,346.9400	2.3469	3,029.2500	3.0293	29.072	0	0	0
2013/05/31	R204	01/08/2013			Bond Future	6.3109	108.5922	6.5284	107.5748	3.446	0.0000	0.0000	13,569
2013/05/31	R204	01/08/2013	110.75	Call	Bond Future	99,708.7100	99.7087	98,691.3200	98.6913	(1.020)	0	0	0
2013/05/31	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R204	07/11/2013			Bond Future	6.3752	110.1249	6.6067	109.0932	3.631	0.0000	0.0000	0
2013/05/31	R204	07/11/2013	6.29	Call	Bond Future	1,205.2100	1.2052	784.1600	0.7842	(34.936)	0	0	0
2013/05/31	R204	07/11/2013	6.29	Put	Bond Future	1,588.2500	1.5882	2,198.9600	2.1990	38.452	0	0	0
2013/05/31	R204	07/11/2013	6.30	Call	Bond Future	1,226.1600	1.2262	799.9000	0.7999	(34.764)	0	0	0
2013/05/31	R204	07/11/2013	6.30	Put	Bond Future	1,564.1800	1.5642	2,169.6800	2.1697	38.710	0	0	0
2013/05/31	R204	07/11/2013	6.31	Call	Bond Future	1,247.3400	1.2473	815.8500	0.8158	(34.593)	0	0	0
2013/05/31	R204	07/11/2013	6.31	Put	Bond Future	1,540.3600	1.5404	2,140.6300	2.1406	38.969	0	0	0
2013/05/31	R204	07/11/2013	7.00	Call	Bond Future	3,204.4000	3.2044	2,436.4800	2.4365	(23.965)	0	0	0
2013/05/31	R204	07/11/2013	7.00	Put	Bond Future	447.7100	0.4477	711.5500	0.7116	58.931	0	0	1,270
2013/05/31	R204	06/02/2014			Bond Future	6.4336	107.5764	6.6796	106.5307	3.823	0.0000	0.0000	0

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2013/05/31	R204	06/02/2014	6.40	Call	Bond Future	1,712.4200	1.7124	1,239.6100	1.2396	(27.611)	0	0	0
2013/05/31	R204	06/02/2014	6.40	Put	Bond Future	1,856.1200	1.8561	2,429.0400	2.4290	30.867	0	0	0
2013/05/31	R204	06/02/2014	6.41	Call	Bond Future	1,734.0900	1.7341	1,257.2700	1.2573	(27.497)	0	0	0
2013/05/31	R204	06/02/2014	6.41	Put	Bond Future	1,834.9600	1.8350	2,403.8700	2.4039	31.004	0	0	0
2013/05/31	R204	06/02/2014	6.39	Call	Bond Future	1,690.9100	1.6909	1,222.1100	1.2221	(27.725)	0	0	0
2013/05/31	R204	06/02/2014	6.39	Put	Bond Future	1,877.4600	1.8775	2,454.3900	2.4544	30.729	0	0	0
2013/05/31	R204	08/05/2014			Bond Future	6.4973	109.0334	6.7594	107.9735	4.034	0.0000	0.0000	0
2013/05/31	R204	08/05/2014	6.05	Call	Bond Future	1,166.0100	1.1660	822.6900	0.8227	(29.444)	0	0	0
2013/05/31	R204	08/05/2014	6.05	Put	Bond Future	3,004.9600	3.0050	3,721.5100	3.7215	23.846	0	0	0
2013/05/31	R204	08/05/2014	6.06	Call	Bond Future	1,181.6000	1.1816	834.9400	0.8349	(29.338)	0	0	0
2013/05/31	R204	08/05/2014	6.06	Put	Bond Future	2,979.0100	2.9790	3,692.2200	3.6922	23.941	0	0	0
2013/05/31	R204	08/05/2014	6.04	Call	Bond Future	1,150.5500	1.1506	810.5600	0.8106	(29.550)	0	0	0
2013/05/31	R204	08/05/2014	6.04	Put	Bond Future	3,031.0500	3.0311	3,750.9300	3.7509	23.750	0	0	0
2013/05/31	R206	01/08/2013			Bond Future	5.3083	101.3619	5.4522	101.2987	2.710	0.0000	0.0000	0
2013/05/31	R206	01/08/2013	103.94	Call	Bond Future	30,363.7700	30.3638	30,300.5700	30.3006	(0.208)	0	0	0
2013/05/31	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R206	07/11/2013			Bond Future	5.3118	102.7926	5.6711	102.7285	6.764	0.0000	0.0000	0
2013/05/31	R206	07/11/2013	4.29	Call	Bond Future	3.7200	0.0037	1.0000	0.0010	(73.118)	0	0	0
2013/05/31	R206	07/11/2013	4.29	Put	Bond Future	186.5200	0.1865	247.9300	0.2479	32.924	0	0	0
2013/05/31	R206	07/11/2013	4.30	Call	Bond Future	3.8400	0.0038	1.0400	0.0010	(72.917)	0	0	0
2013/05/31	R206	07/11/2013	4.30	Put	Bond Future	184.8400	0.1848	246.1700	0.2462	33.180	0	0	0
2013/05/31	R206	07/11/2013	4.31	Call	Bond Future	3.9700	0.0040	1.0800	0.0011	(72.796)	0	0	0
2013/05/31	R206	07/11/2013	4.31	Put	Bond Future	183.1800	0.1832	244.4200	0.2444	33.432	0	0	0
2013/05/31	R207	01/08/2013			Bond Future	6.6214	103.6803	6.8273	102.6002	3.111	0.0000	0.0000	13,651
2013/05/31	R207	01/08/2013	106.18	Call	Bond Future	96,109.1100	96.1091	95,028.9900	95.0290	(1.124)	0	0	0
2013/05/31	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R207	07/11/2013			Bond Future	6.6903	105.1437	6.9075	104.0483	3.246	0.0000	0.0000	0
2013/05/31	R207	07/11/2013	6.69	Call	Bond Future	1,704.3200	1.7043	1,198.7500	1.1988	(29.664)	0	0	0
2013/05/31	R207	07/11/2013	6.69	Put	Bond Future	1,705.9400	1.7059	2,295.8000	2.2958	34.577	0	0	0
2013/05/31	R207	07/11/2013	6.70	Call	Bond Future	1,730.2400	1.7302	1,219.4700	1.2195	(29.520)	0	0	0
2013/05/31	R207	07/11/2013	6.70	Put	Bond Future	1,681.1000	1.6811	2,265.7600	2.2658	34.778	0	0	0
2013/05/31	R207	07/11/2013	6.71	Call	Bond Future	1,756.3700	1.7564	1,240.4100	1.2404	(29.376)	0	0	0
2013/05/31	R207	07/11/2013	6.71	Put	Bond Future	1,656.5100	1.6565	2,235.9800	2.2360	34.981	0	0	0
2013/05/31	R207	06/02/2014			Bond Future	6.7547	102.9194	6.9833	101.8091	3.385	0.0000	0.0000	0
2013/05/31	R207	06/02/2014	6.66	Call	Bond Future	1,919.9900	1.9200	1,433.0700	1.4331	(25.361)	0	0	0
2013/05/31	R207	06/02/2014	6.66	Put	Bond Future	2,383.9900	2.3840	3,007.3100	3.0073	26.146	0	0	0
2013/05/31	R207	06/02/2014	6.64	Call	Bond Future	1,873.5200	1.8735	1,394.6800	1.3947	(25.558)	0	0	0
2013/05/31	R207	06/02/2014	6.64	Put	Bond Future	2,435.8800	2.4359	3,067.2800	3.0673	25.921	0	0	0
2013/05/31	R207	06/02/2014	6.65	Call	Bond Future	1,896.6800	1.8967	1,413.8000	1.4138	(25.459)	0	0	0
2013/05/31	R207	06/02/2014	6.65	Put	Bond Future	2,409.8400	2.4098	3,037.2000	3.0372	26.033	0	0	0
2013/05/31	R207	08/05/2014			Bond Future	6.8267	104.3133	7.0679	103.1880	3.533	0.0000	0.0000	0
2013/05/31	R207	08/05/2014	6.21	Call	Bond Future	1,224.8200	1.2248	894.8400	0.8948	(26.941)	0	0	0
2013/05/31	R207	08/05/2014	6.21	Put	Bond Future	4,172.3800	4.1724	4,967.7000	4.9677	19.062	0	0	0
2013/05/31	R207	08/05/2014	6.19	Call	Bond Future	1,194.1300	1.1941	870.4100	0.8704	(27.109)	0	0	0
2013/05/31	R207	08/05/2014	6.19	Put	Bond Future	4,238.9900	4.2390	5,040.5700	5.0406	18.910	0	0	0
2013/05/31	R207	08/05/2014	6.20	Call	Bond Future	1,209.4000	1.2094	882.5600	0.8826	(27.025)	0	0	0

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2013/05/31	R207	08/05/2014	6.20	Put	Bond Future	4,205.6000	4.2056	5,004.0600	5.0041	18.986	0	0	0
2013/05/31	R208	01/08/2013			Bond Future	6.7374	102.4231	6.9168	101.3703	2.663	0.0000	0.0000	9,983
2013/05/31	R208	01/08/2013	101.40	Call	Bond Future	93,378.6500	93.3786	92,325.8000	92.3258	(1.128)	0	0	0
2013/05/31	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R208	07/11/2013			Bond Future	6.8049	100.4729	6.9928	99.4052	2.762	0.0000	0.0000	0
2013/05/31	R208	07/11/2013	6.79	Call	Bond Future	1,929.1500	1.9291	1,432.2400	1.4322	(25.758)	0	0	0
2013/05/31	R208	07/11/2013	6.79	Put	Bond Future	2,014.2300	2.0142	2,585.0700	2.5851	28.340	0	0	0
2013/05/31	R208	07/11/2013	6.80	Call	Bond Future	1,957.7500	1.9578	1,455.8900	1.4559	(25.635)	0	0	0
2013/05/31	R208	07/11/2013	6.80	Put	Bond Future	1,985.6000	1.9856	2,551.4900	2.5515	28.500	0	0	0
2013/05/31	R208	07/11/2013	6.81	Call	Bond Future	1,986.5800	1.9866	1,479.7800	1.4798	(25.511)	0	0	0
2013/05/31	R208	07/11/2013	6.81	Put	Bond Future	1,957.2500	1.9572	2,518.2000	2.5182	28.660	0	0	0
2013/05/31	R208	07/11/2013	7.50	Call	Bond Future	4,508.1000	4.5081	3,695.3700	3.6954	(18.028)	0	0	0
2013/05/31	R208	07/11/2013	7.50	Put	Bond Future	628.4400	0.6284	883.4600	0.8835	40.580	0	0	1,520
2013/05/31	R208	06/02/2014			Bond Future	6.8665	101.8252	7.0630	100.7430	2.862	0.0000	0.0000	0
2013/05/31	R208	06/02/2014	6.75	Call	Bond Future	2,180.8200	2.1808	1,703.9000	1.7039	(21.869)	0	0	0
2013/05/31	R208	06/02/2014	6.75	Put	Bond Future	2,829.5800	2.8296	3,434.8500	3.4349	21.391	0	0	0
2013/05/31	R208	06/02/2014	6.76	Call	Bond Future	2,207.2200	2.2072	1,726.4300	1.7264	(21.783)	0	0	0
2013/05/31	R208	06/02/2014	6.76	Put	Bond Future	2,800.1100	2.8001	3,401.5100	3.4015	21.478	0	0	0
2013/05/31	R208	06/02/2014	6.74	Call	Bond Future	2,154.6100	2.1546	1,681.5500	1.6816	(21.956)	0	0	0
2013/05/31	R208	06/02/2014	6.74	Put	Bond Future	2,859.2800	2.8593	3,468.4100	3.4684	21.304	0	0	0
2013/05/31	R208	08/05/2014			Bond Future	6.9305	99.8077	7.1362	98.7108	2.967	0.0000	0.0000	0
2013/05/31	R208	08/05/2014	6.30	Call	Bond Future	1,448.5000	1.4485	1,116.9100	1.1169	(22.892)	0	0	0
2013/05/31	R208	08/05/2014	6.30	Put	Bond Future	4,906.4500	4.9064	5,671.7000	5.6717	15.597	0	0	0
2013/05/31	R208	08/05/2014	6.31	Call	Bond Future	1,466.1700	1.4662	1,131.5700	1.1316	(22.821)	0	0	0
2013/05/31	R208	08/05/2014	6.31	Put	Bond Future	4,868.1300	4.8681	5,630.3700	5.6304	15.658	0	0	0
2013/05/31	R208	08/05/2014	6.29	Call	Bond Future	1,430.9700	1.4310	1,102.3900	1.1024	(22.962)	0	0	0
2013/05/31	R208	08/05/2014	6.29	Put	Bond Future	4,944.9300	4.9449	5,713.1900	5.7132	15.536	0	0	0
2013/05/31	R209	01/08/2013			Bond Future	8.4102	80.4614	8.4960	79.7513	1.020	0.0000	0.0000	9,942
2013/05/31	R209	01/08/2013	79.36	Call	Bond Future	70,512.2800	70.5123	69,802.2200	69.8022	(1.007)	0	0	0
2013/05/31	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R209	01/08/2013	8.00	Call	Bond Future	767.4200	0.7674	587.9200	0.5879	(23.390)	0	0	0
2013/05/31	R209	01/08/2013	8.00	Put	Bond Future	4,304.9900	4.3050	4,835.5500	4.8356	12.324	0	0	2,000
2013/05/31	R209	07/11/2013			Bond Future	8.4892	78.4527	8.5775	77.7326	1.041	0.0000	0.0000	0
2013/05/31	R209	07/11/2013	8.65	Call	Bond Future	4,181.2800	4.1813	3,763.5300	3.7635	(9.991)	0	0	0
2013/05/31	R209	07/11/2013	8.65	Put	Bond Future	2,878.5900	2.8786	3,180.9600	3.1810	10.504	0	0	4,700
2013/05/31	R209	07/11/2013	8.79	Call	Bond Future	4,820.6100	4.8206	4,367.4000	4.3674	(9.402)	0	0	0
2013/05/31	R209	07/11/2013	8.79	Put	Bond Future	2,411.4200	2.4114	2,678.3300	2.6783	11.069	0	0	0
2013/05/31	R209	07/11/2013	8.80	Call	Bond Future	4,867.7400	4.8677	4,412.0700	4.4121	(9.361)	0	0	0
2013/05/31	R209	07/11/2013	8.80	Put	Bond Future	2,380.4700	2.3805	2,644.9200	2.6449	11.109	0	0	0
2013/05/31	R209	07/11/2013	8.81	Call	Bond Future	4,915.0600	4.9151	4,456.9500	4.4569	(9.321)	0	0	0
2013/05/31	R209	07/11/2013	8.81	Put	Bond Future	2,349.8300	2.3498	2,611.8400	2.6118	11.150	0	0	0
2013/05/31	R209	07/11/2013	9.50	Call	Bond Future	8,525.0200	8.5250	7,928.0400	7.9280	(7.003)	0	0	0
2013/05/31	R209	07/11/2013	9.50	Put	Bond Future	872.4300	0.8724	995.5700	0.9956	14.115	0	0	980
2013/05/31	R209	06/02/2014			Bond Future	8.5619	79.5087	8.6527	78.7789	1.061	0.0000	0.0000	0
2013/05/31	R209	06/02/2014	8.56	Call	Bond Future	4,572.4600	4.5725	4,187.1700	4.1872	(8.426)	0	0	0
2013/05/31	R209	06/02/2014	8.56	Put	Bond Future	4,587.5900	4.5876	4,932.0900	4.9321	7.509	0	0	0

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2013/05/31	R209	06/02/2014	8.54	Call	Bond Future	4,492.9300	4.4929	4,111.7700	4.1118	(8.484)	0	0	0
2013/05/31	R209	06/02/2014	8.54	Put	Bond Future	4,670.1800	4.6702	5,018.8100	5.0188	7.465	0	0	0
2013/05/31	R209	06/02/2014	8.55	Call	Bond Future	4,532.6200	4.5326	4,149.3900	4.1494	(8.455)	0	0	0
2013/05/31	R209	06/02/2014	8.55	Put	Bond Future	4,628.7400	4.6287	4,975.3000	4.9753	7.487	0	0	0
2013/05/31	R209	08/05/2014			Bond Future	8.6356	77.4406	8.7291	76.7009	1.082	0.0000	0.0000	0
2013/05/31	R209	08/05/2014	7.86	Call	Bond Future	2,747.7800	2.7478	2,493.9500	2.4940	(9.238)	0	0	0
2013/05/31	R209	08/05/2014	7.86	Put	Bond Future	9,338.1100	9.3381	9,823.9800	9.8240	5.203	0	0	0
2013/05/31	R209	08/05/2014	7.84	Call	Bond Future	2,694.4000	2.6944	2,444.1200	2.4441	(9.289)	0	0	0
2013/05/31	R209	08/05/2014	7.84	Put	Bond Future	9,465.9100	9.4659	9,955.3300	9.9553	5.170	0	0	0
2013/05/31	R209	08/05/2014	7.85	Call	Bond Future	2,721.0100	2.7210	2,468.9600	2.4690	(9.263)	0	0	0
2013/05/31	R209	08/05/2014	7.85	Put	Bond Future	9,401.8600	9.4019	9,889.5100	9.8895	5.187	0	0	0
2013/05/31	R210	01/08/2013			Bond Future	172.0126	172.0126	167.4094	167.4094	(2.676)	0.0000	0.0000	1,237
2013/05/31	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R210	01/08/2013	172.99	Put	Bond Future	977.3600	0.9774	5,580.5800	5.5806	470.985	0	0	0
2013/05/31	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R210	01/08/2013	173.00	Put	Bond Future	987.3600	0.9874	5,590.5800	5.5906	466.215	0	0	0
2013/05/31	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R210	01/08/2013	173.01	Put	Bond Future	997.3600	0.9974	5,600.5800	5.6006	461.540	0	0	0
2013/05/31	R211	01/08/2013			Bond Future	130.5669	130.5669	130.6010	130.6010	0.026	0.0000	0.0000	522
2013/05/31	R211	01/08/2013	129.99	Call	Bond Future	576.9300	0.5769	610.9700	0.6110	5.900	0	0	0
2013/05/31	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R211	01/08/2013	130.00	Call	Bond Future	566.9300	0.5669	600.9700	0.6010	6.004	0	0	0
2013/05/31	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R211	01/08/2013	130.01	Call	Bond Future	556.9300	0.5569	590.9700	0.5910	6.112	0	0	0
2013/05/31	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R212	01/08/2013			Bond Future	138.6760	138.6760	136.8771	136.8771	(1.297)	0.0000	0.0000	21,791
2013/05/31	R212	01/08/2013	137.99	Call	Bond Future	686.0500	0.6861	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	1,112.8900	1.1129	100.000	0	0	0
2013/05/31	R212	01/08/2013	138.00	Call	Bond Future	676.0500	0.6761	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	1,122.8900	1.1229	100.000	0	0	0
2013/05/31	R212	01/08/2013	138.01	Call	Bond Future	666.0500	0.6661	0.0000	0.0000	(100.000)	0	0	0
2013/05/31	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	1,132.8900	1.1329	100.000	0	0	0
2013/05/31	R213	01/08/2013			Bond Future	8.1152	92.6717	8.2214	91.7669	1.310	0.0000	0.0000	6,831
2013/05/31	R213	01/08/2013	91.25	Call	Bond Future	82,056.6800	82.0567	81,151.8600	81.1519	(1.103)	0	0	0
2013/05/31	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R213	07/11/2013			Bond Future	8.1955	90.4429	8.3051	89.5254	1.338	0.0000	0.0000	0
2013/05/31	R213	07/11/2013	8.59	Call	Bond Future	5,422.7200	5.4227	4,823.8300	4.8238	(11.044)	0	0	0
2013/05/31	R213	07/11/2013	8.59	Put	Bond Future	2,184.4600	2.1845	2,503.1300	2.5031	14.588	0	0	0
2013/05/31	R213	07/11/2013	8.60	Call	Bond Future	5,473.8500	5.4738	4,871.9200	4.8719	(10.996)	0	0	0
2013/05/31	R213	07/11/2013	8.60	Put	Bond Future	2,155.7300	2.1557	2,471.3600	2.4714	14.641	0	0	0
2013/05/31	R213	07/11/2013	8.61	Call	Bond Future	5,525.1800	5.5252	4,920.2100	4.9202	(10.949)	0	0	0
2013/05/31	R213	07/11/2013	8.61	Put	Bond Future	2,127.3200	2.1273	2,439.9100	2.4399	14.694	0	0	0
2013/05/31	R213	06/02/2014			Bond Future	8.2708	91.6602	8.3837	90.7302	1.366	0.0000	0.0000	0
2013/05/31	R213	06/02/2014	8.31	Call	Bond Future	4,829.1100	4.8291	4,335.6700	4.3357	(10.218)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/31	R213	06/02/2014	8.31	Put	Bond Future	4,504.3800		4.5044	4,940.9500	4.9410	9.692	0	0	0
2013/05/31	R213	06/02/2014	8.29	Call	Bond Future	4,745.0900		4.7451	4,256.9200	4.2569	(10.288)	0	0	0
2013/05/31	R213	06/02/2014	8.29	Put	Bond Future	4,585.6100		4.5856	5,027.4500	5.0275	9.635	0	0	0
2013/05/31	R213	06/02/2014	8.30	Call	Bond Future	4,787.0100		4.7870	4,296.2000	4.2962	(10.253)	0	0	0
2013/05/31	R213	06/02/2014	8.30	Put	Bond Future	4,544.8500		4.5449	4,984.0500	4.9840	9.664	0	0	0
2013/05/31	R213	08/05/2014			Bond Future	8.3440		89.3631	8.4603	88.4204	1.394	0.0000	0.0000	0
2013/05/31	R213	08/05/2014	7.66	Call	Bond Future	3,069.8600		3.0699	2,732.3100	2.7323	(10.996)	0	0	0
2013/05/31	R213	08/05/2014	7.66	Put	Bond Future	8,919.6500		8.9197	9,524.7700	9.5248	6.784	0	0	0
2013/05/31	R213	08/05/2014	7.64	Call	Bond Future	3,012.8900		3.0129	2,679.8300	2.6798	(11.055)	0	0	0
2013/05/31	R213	08/05/2014	7.64	Put	Bond Future	9,041.9600		9.0420	9,651.5700	9.6516	6.742	0	0	0
2013/05/31	R213	08/05/2014	7.65	Call	Bond Future	3,041.3000		3.0413	2,705.9900	2.7060	(11.025)	0	0	0
2013/05/31	R213	08/05/2014	7.65	Put	Bond Future	8,980.6700		8.9807	9,588.0300	9.5880	6.763	0	0	0
2013/05/31	R214	01/08/2013			Bond Future	8.5401		81.2938	8.6005	80.7744	0.707	0.0000	0.0000	840
2013/05/31	R214	01/08/2013	84.31	Call	Bond Future	70,845.8700		70.8459	70,326.5300	70.3265	(0.733)	0	0	0
2013/05/31	R214	01/08/2013	84.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R214	07/11/2013			Bond Future	8.6200		79.1570	8.6821	78.6304	0.721	0.0000	0.0000	0
2013/05/31	R214	07/11/2013	7.79	Call	Bond Future	1,203.4100		1.2034	1,076.1300	1.0761	(10.577)	0	0	0
2013/05/31	R214	07/11/2013	7.79	Put	Bond Future	8,838.6200		8.8386	9,237.9900	9.2380	4.518	0	0	0
2013/05/31	R214	07/11/2013	7.80	Call	Bond Future	1,223.8400		1.2238	1,094.9300	1.0949	(10.533)	0	0	0
2013/05/31	R214	07/11/2013	7.80	Put	Bond Future	8,759.9000		8.7599	9,157.6400	9.1576	4.540	0	0	0
2013/05/31	R214	07/11/2013	7.81	Call	Bond Future	1,244.5000		1.2445	1,113.9500	1.1139	(10.490)	0	0	0
2013/05/31	R214	07/11/2013	7.81	Put	Bond Future	8,681.6100		8.6816	9,077.7100	9.0777	4.563	0	0	0
2013/05/31	R248	01/08/2013			Bond Future	8.6370		105.0072	8.7127	104.1752	0.876	0.0000	0.0000	603
2013/05/31	R248	01/08/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R248	01/08/2013	7.84	Put	Bond Future	9,557.3700		9.5574	10,389.3300	10.3893	8.705	0	0	0
2013/05/31	R248	01/08/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R248	01/08/2013	7.85	Put	Bond Future	9,427.8200		9.4278	10,259.7800	10.2598	8.825	0	0	0
2013/05/31	R248	01/08/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R248	01/08/2013	7.86	Put	Bond Future	9,298.5200		9.2985	10,130.4800	10.1305	8.947	0	0	0
2013/05/31	R248	07/11/2013			Bond Future	8.7199		102.0683	8.7980	101.2245	0.895	0.0000	0.0000	0
2013/05/31	R248	07/11/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R248	07/11/2013	7.84	Put	Bond Future	10,452.8200		10.4528	11,296.6100	11.2966	8.072	0	0	0
2013/05/31	R248	07/11/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R248	07/11/2013	7.85	Put	Bond Future	10,323.4900		10.3235	11,167.2800	11.1673	8.173	0	0	0
2013/05/31	R248	07/11/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/31	R248	07/11/2013	7.86	Put	Bond Future	10,194.4200		10.1944	11,038.2100	11.0382	8.277	0	0	0

Total

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