



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 14/06/2013 to 14/06/2013

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
2013/06/14	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/14	2025	01/08/2013			Bond Future	110.9227	110.9227	112.7010	112.7010	1.603	0.0000	0.0000	0
2013/06/14	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	2025	01/08/2013	117.99	Put	Bond Future	7,067.2900	7.0673	5,288.9600	5.2890	(25.163)	0	0	0
2013/06/14	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	2025	01/08/2013	118.00	Put	Bond Future	7,077.2900	7.0773	5,298.9600	5.2990	(25.127)	0	0	0
2013/06/14	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	2025	01/08/2013	118.01	Put	Bond Future	7,087.2900	7.0873	5,308.9600	5.3090	(25.092)	0	0	0
2013/06/14	2038	01/08/2013			Bond Future	106.8371	106.8371	106.8707	106.8707	0.032	0.0000	0.0000	0
2013/06/14	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	2038	01/08/2013	114.99	Put	Bond Future	8,152.9400	8.1529	8,119.2700	8.1193	(0.413)	0	0	0
2013/06/14	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	2038	01/08/2013	115.00	Put	Bond Future	8,162.9400	8.1629	8,129.2700	8.1293	(0.412)	0	0	0
2013/06/14	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	2038	01/08/2013	115.01	Put	Bond Future	8,172.9400	8.1729	8,139.2700	8.1393	(0.412)	0	0	0
2013/06/14	2050	01/08/2013			Bond Future	106.7071	106.7071	110.4635	110.4635	3.520	0.0000	0.0000	122
2013/06/14	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	2050	01/08/2013	118.99	Put	Bond Future	12,282.9400	12.2829	8,526.4500	8.5264	(30.583)	0	0	0
2013/06/14	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	2050	01/08/2013	119.00	Put	Bond Future	12,292.9400	12.2929	8,536.4500	8.5364	(30.558)	0	0	0
2013/06/14	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	2050	01/08/2013	119.01	Put	Bond Future	12,302.9400	12.3029	8,546.4500	8.5464	(30.533)	0	0	0
2013/06/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	AL37	01/08/2013			Index Future	402.2870	402.2870	403.2150	403.2150	0.231	0.0000	0.0000	56
2013/06/14	AL37	07/11/2013			Index Future	407.9640	407.9640	408.9050	408.9050	0.231	0.0000	0.0000	0
2013/06/14	AL7T	01/08/2013			Index Future	477.8090	477.8090	480.3220	480.3220	0.526	0.0000	0.0000	1
2013/06/14	AL7T	07/11/2013			Index Future	484.5520	484.5520	487.1000	487.1000	0.526	0.0000	0.0000	0
2013/06/14	ALBI	01/08/2013			Index Future	429.2660	429.2660	432.0170	432.0170	0.641	0.0000	0.0000	741
2013/06/14	ALBI	07/11/2013			Index Future	435.3240	435.3240	438.1130	438.1130	0.641	0.0000	0.0000	85
2013/06/14	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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2013/06/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	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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2013/06/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/14	EL28	01/08/2013			Bond Future	109.3222	109.3222	111.2569	111.2569	1.770	0.0000	0.0000	0
2013/06/14	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	EL28	01/08/2013	114.99	Put	Bond Future	5,667.8400	5.6678	3,733.0900	3.7331	(34.136)	0	0	0
2013/06/14	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	EL28	01/08/2013	115.00	Put	Bond Future	5,677.8400	5.6778	3,743.0900	3.7431	(34.075)	0	0	0
2013/06/14	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	EL28	01/08/2013	115.01	Put	Bond Future	5,687.8400	5.6878	3,753.0900	3.7531	(34.016)	0	0	0
2013/06/14	ES33	01/08/2013			Bond Future	9.3712	86.1186	9.2430	87.1276	(1.368)	0.0000	0.0000	292
2013/06/14	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	ES33	01/08/2013	9.00	Put	Bond Future	2,973.6300	2.9736	1,964.6000	1.9646	(33.933)	0	0	0
2013/06/14	ES33	01/08/2013	91.02	Call	Bond Future	75,067.2400	75.0672	76,076.2700	76.0763	1.344	0	0	0
2013/06/14	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	ES33	07/11/2013			Bond Future	9.4891	83.5525	9.3564	84.5758	(1.398)	0.0000	0.0000	0
2013/06/14	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	ES33	07/11/2013	8.49	Put	Bond Future	8,211.7100	8.2117	7,188.4900	7.1885	(12.460)	0	0	0
2013/06/14	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	ES33	07/11/2013	8.50	Put	Bond Future	8,123.4300	8.1234	7,100.2100	7.1002	(12.596)	0	0	0
2013/06/14	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	ES33	07/11/2013	8.51	Put	Bond Future	8,035.2800	8.0353	7,012.0600	7.0121	(12.734)	0	0	0
2013/06/14	GOVI	01/08/2013			GOVI	428.6820	428.6820	431.3510	431.3510	0.623	0.0000	0.0000	387
2013/06/14	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	GOVI	01/08/2013	445.99	Put	GOVI	173,080.0000	17.3080	146,390.0000	14.6390	(15.421)	0	0	0
2013/06/14	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	GOVI	01/08/2013	446.00	Put	GOVI	173,180.0000	17.3180	146,490.0000	14.6490	(15.412)	0	0	0
2013/06/14	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	GOVI	01/08/2013	446.01	Put	GOVI	173,280.0000	17.3280	146,590.0000	14.6590	(15.403)	0	0	0
2013/06/14	GOVI	07/11/2013			GOVI	434.7320	434.7320	437.4380	437.4380	0.622	0.0000	0.0000	0
2013/06/14	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	GOVI	07/11/2013	445.99	Put	GOVI	112,580.0000	11.2580	85,520.0000	8.5520	(24.036)	0	0	0
2013/06/14	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	GOVI	07/11/2013	446.00	Put	GOVI	112,680.0000	11.2680	85,620.0000	8.5620	(24.015)	0	0	0
2013/06/14	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	GOVI	07/11/2013	446.01	Put	GOVI	112,780.0000	11.2780	85,720.0000	8.5720	(23.994)	0	0	0
2013/06/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/14	IGOV	01/08/2013			Index Future	196.4680	196.4680	199.1960	199.1960	1.389	0.0000	0.0000	1,051
2013/06/14	IGOV	07/11/2013			Index Future	199.2670	199.2670	202.0330	202.0330	1.388	0.0000	0.0000	7
2013/06/14	ILBI	01/08/2013			Index Future	529.8450	529.8450	529.8450	529.8450	0.000	0.0000	0.0000	186
2013/06/14	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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2013/06/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/14	JBAF	19/06/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	750
2013/06/14	JBAF	17/07/2013			Jibar Tradeable Future	5.2000	94.8000	5.1900	94.8100	(0.192)	0.0000	0.0000	0
2013/06/14	JBAF	21/08/2013			Jibar Tradeable Future	5.2700	94.7300	5.2400	94.7600	(0.569)	0.0000	0.0000	0
2013/06/14	JBAF	18/09/2013			Jibar Tradeable Future	5.3000	94.7000	5.2600	94.7400	(0.755)	0.0000	0.0000	700
2013/06/14	JBAF	16/10/2013			Jibar Tradeable Future	5.4200	94.5800	5.3300	94.6700	(1.661)	0.0000	0.0000	0
2013/06/14	JBAF	20/11/2013			Jibar Tradeable Future	5.5500	94.4500	5.4300	94.5700	(2.162)	0.0000	0.0000	0
2013/06/14	JBAF	18/12/2013			Jibar Tradeable Future	5.7100	94.2900	5.5800	94.4200	(2.277)	0.0000	0.0000	1,500
2013/06/14	JBAF	19/03/2014			Jibar Tradeable Future	6.0600	93.9400	5.9000	94.1000	(2.640)	0.0000	0.0000	400
2013/06/14	JBAF	18/06/2014			Jibar Tradeable Future	6.3600	93.6400	6.1500	93.8500	(3.302)	0.0000	0.0000	1,000
2013/06/14	JBAF	17/09/2014			Jibar Tradeable Future	6.6400	93.3600	6.4300	93.5700	(3.163)	0.0000	0.0000	0
2013/06/14	JBAF	17/12/2014			Jibar Tradeable Future	6.9300	93.0700	6.6900	93.3100	(3.463)	0.0000	0.0000	0
2013/06/14	JBAF	18/03/2015			Jibar Tradeable Future	7.2400	92.7600	6.9700	93.0300	(3.729)	0.0000	0.0000	250
2013/06/14	R023	01/08/2013			Bond Future	7.6405	104.0738	7.5426	104.7355	(1.281)	0.0000	0.0000	9,547
2013/06/14	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R023	01/08/2013	7.29	Put	Bond Future	2,395.9800	2.3960	1,734.3100	1.7343	(27.616)	0	0	0
2013/06/14	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R023	01/08/2013	7.30	Put	Bond Future	2,326.6100	2.3266	1,664.9400	1.6649	(28.439)	0	0	0
2013/06/14	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R023	01/08/2013	7.31	Put	Bond Future	2,257.3000	2.2573	1,595.6300	1.5956	(29.312)	0	0	0
2013/06/14	R023	07/11/2013			Bond Future	7.7375	101.6268	7.6355	102.2977	(1.318)	0.0000	0.0000	0
2013/06/14	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R023	07/11/2013	6.49	Put	Bond Future	8,615.2900	8.6153	7,944.3800	7.9444	(7.787)	0	0	0
2013/06/14	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R023	07/11/2013	6.50	Put	Bond Future	8,542.5600	8.5426	7,871.6500	7.8716	(7.854)	0	0	0
2013/06/14	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R023	07/11/2013	6.51	Put	Bond Future	8,469.8800	8.4699	7,798.9700	7.7990	(7.921)	0	0	0
2013/06/14	R157	01/08/2013			Bond Future	6.2290	119.4276	6.1260	119.6469	(1.654)	0.0000	0.0000	19,475
2013/06/14	R157	01/08/2013	116.11	Call	Bond Future	89,971.9700	89.9720	90,191.3100	90.1913	0.244	0	0	0
2013/06/14	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R157	07/11/2013			Bond Future	6.3859	114.3066	6.2658	114.5290	(1.881)	0.0000	0.0000	0
2013/06/14	R157	07/11/2013	5.59	Call	Bond Future	190.8900	0.1909	237.4900	0.2375	24.412	0	0	0
2013/06/14	R157	07/11/2013	5.59	Put	Bond Future	1,676.1300	1.6761	1,500.2900	1.5003	(10.491)	0	0	0
2013/06/14	R157	07/11/2013	5.60	Call	Bond Future	194.7900	0.1948	242.1100	0.2421	24.293	0	0	0
2013/06/14	R157	07/11/2013	5.60	Put	Bond Future	1,661.2100	1.6612	1,486.0900	1.4861	(10.542)	0	0	0
2013/06/14	R157	07/11/2013	5.61	Call	Bond Future	198.7500	0.1988	246.7800	0.2468	24.166	0	0	0

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2013/06/14	R157	07/11/2013	5.61	Put	Bond Future	1,646.3500		1.6463	1,471.9400	1.4719	(10.594)	0	0	0
2013/06/14	R157	06/02/2014			Bond Future	6.5637		115.8440	6.4222	116.0693	(2.155)	0.0000	0.0000	0
2013/06/14	R157	06/02/2014	5.66	Call	Bond Future	275.2700		0.2753	331.3900	0.3314	20.387	0	0	0
2013/06/14	R157	06/02/2014	5.66	Put	Bond Future	1,725.6600		1.7257	1,556.4600	1.5565	(9.805)	0	0	0
2013/06/14	R157	06/02/2014	5.64	Call	Bond Future	267.8300		0.2678	322.8100	0.3228	20.528	0	0	0
2013/06/14	R157	06/02/2014	5.64	Put	Bond Future	1,750.6100		1.7506	1,580.2700	1.5803	(9.730)	0	0	0
2013/06/14	R157	06/02/2014	5.65	Call	Bond Future	271.5300		0.2715	327.0800	0.3271	20.458	0	0	0
2013/06/14	R157	06/02/2014	5.65	Put	Bond Future	1,738.1100		1.7381	1,568.3400	1.5683	(9.768)	0	0	0
2013/06/14	R157	08/05/2014			Bond Future	6.7844		110.6036	6.6140	110.8319	(2.511)	0.0000	0.0000	0
2013/06/14	R157	08/05/2014	5.21	Call	Bond Future	171.5700		0.1716	209.8900	0.2099	22.335	0	0	0
2013/06/14	R157	08/05/2014	5.21	Put	Bond Future	2,308.0500		2.3081	2,118.0000	2.1180	(8.234)	0	0	0
2013/06/14	R157	08/05/2014	5.19	Call	Bond Future	167.3900		0.1674	204.9800	0.2050	22.457	0	0	0
2013/06/14	R157	08/05/2014	5.19	Put	Bond Future	2,331.3900		2.3314	2,140.6100	2.1406	(8.183)	0	0	0
2013/06/14	R157	08/05/2014	5.20	Call	Bond Future	169.4700		0.1695	207.4200	0.2074	22.393	0	0	0
2013/06/14	R157	08/05/2014	5.20	Put	Bond Future	2,319.7100		2.3197	2,129.2900	2.1293	(8.209)	0	0	0
2013/06/14	R186	01/08/2013			Bond Future	7.9342		122.2163	7.8010	123.4670	(1.679)	0.0000	0.0000	61,483
2013/06/14	R186	01/08/2013	7.20	Call	Bond Future	332.5700		0.3326	496.5500	0.4966	49.307	0	0	6,800
2013/06/14	R186	01/08/2013	7.20	Put	Bond Future	7,455.6100		7.4556	6,368.8900	6.3689	(14.576)	0	0	2,957
2013/06/14	R186	01/08/2013	7.25	Call	Bond Future	392.2400		0.3922	579.3500	0.5794	47.703	0	0	5,315
2013/06/14	R186	01/08/2013	7.25	Put	Bond Future	7,011.9000		7.0119	5,948.3100	5.9483	(15.168)	0	0	0
2013/06/14	R186	01/08/2013	7.80	Call	Bond Future	0.0000		0.0000	2,325.2900	2.3253	100.000	0	0	0
2013/06/14	R186	01/08/2013	7.80	Put	Bond Future	0.0000		0.0000	2,334.3700	2.3344	100.000	0	0	20
2013/06/14	R186	01/08/2013	8.00	Call	Bond Future	2,652.5500		2.6525	3,370.8600	3.3709	27.080	0	0	0
2013/06/14	R186	01/08/2013	8.00	Put	Bond Future	2,041.2400		2.0412	1,508.8500	1.5088	(26.082)	0	0	0
2013/06/14	R186	01/08/2013	7.00	Call	Bond Future	162.7600		0.1628	253.9300	0.2539	56.015	0	0	0
2013/06/14	R186	01/08/2013	7.00	Put	Bond Future	9,327.0700		9.3271	8,167.5400	8.1675	(12.432)	0	0	4,100
2013/06/14	R186	01/08/2013	9.00	Call	Bond Future	9,520.1500		9.5201	10,714.0000	10.7140	12.540	0	0	0
2013/06/14	R186	01/08/2013	9.00	Put	Bond Future	133.8600		0.1339	77.0100	0.0770	(42.470)	0	0	0
2013/06/14	R186	01/08/2013	128.26	Call	Bond Future	112,943.8700		112.9439	114,194.5700	114.1946	1.107	0	0	0
2013/06/14	R186	01/08/2013	128.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R186	01/08/2013	7.50	Call	Bond Future	839.9300		0.8399	1,174.0800	1.1741	39.783	0	0	6,800
2013/06/14	R186	01/08/2013	7.50	Put	Bond Future	4,983.5000		4.9835	4,066.9500	4.0669	(18.392)	0	0	0
2013/06/14	R186	01/08/2013	6.75	Call	Bond Future	58.5800		0.0586	96.6500	0.0966	64.988	0	0	1,000
2013/06/14	R186	01/08/2013	6.75	Put	Bond Future	11,838.2500		11.8383	10,625.6200	10.6256	(10.243)	0	0	0
2013/06/14	R186	01/08/2013	6.80	Call	Bond Future	72.7200		0.0727	118.6400	0.1186	63.146	0	0	0
2013/06/14	R186	01/08/2013	6.80	Put	Bond Future	11,323.5500		11.3236	10,118.7700	10.1188	(10.640)	0	0	100
2013/06/14	R186	01/08/2013	8.80	Call	Bond Future	7,960.9200		7.9609	9,111.2500	9.1113	14.450	0	0	0
2013/06/14	R186	01/08/2013	8.80	Put	Bond Future	255.3500		0.2554	154.9800	0.1550	(39.307)	0	0	6,800
2013/06/14	R186	01/08/2013	6.50	Call	Bond Future	18.1100		0.0181	31.6100	0.0316	74.544	0	0	500
2013/06/14	R186	01/08/2013	6.50	Put	Bond Future	14,486.0900		14.4861	13,248.8900	13.2489	(8.541)	0	0	0
2013/06/14	R186	07/11/2013			Bond Future	8.0269		123.9410	7.8886	125.2093	(1.723)	0.0000	0.0000	540
2013/06/14	R186	07/11/2013	8.16	Call	Bond Future	4,868.4700		4.8685	5,596.6200	5.5966	14.956	0	0	0
2013/06/14	R186	07/11/2013	8.16	Put	Bond Future	3,664.9000		3.6649	3,124.7500	3.1248	(14.738)	0	0	0
2013/06/14	R186	07/11/2013	8.75	Call	Bond Future	8,137.9600		8.1380	9,087.4900	9.0875	11.668	0	0	0
2013/06/14	R186	07/11/2013	8.75	Put	Bond Future	1,799.5300		1.7995	1,480.7600	1.4808	(17.714)	0	0	1,030
2013/06/14	R186	07/11/2013	9.00	Call	Bond Future	9,711.0600		9.7111	10,734.4000	10.7344	10.538	0	0	0
2013/06/14	R186	07/11/2013	9.00	Put	Bond Future	1,291.2600		1.2913	1,046.3000	1.0463	(18.971)	0	0	1,000

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2013/06/14	R186	07/11/2013	6.50	Call	Bond Future	442.1300	0.4421	567.2800	0.5673	28.306	0	0	5,290
2013/06/14	R186	07/11/2013	6.50	Put	Bond Future	15,546.6200	15.5466	14,403.4700	14.4035	(7.353)	0	0	0
2013/06/14	R186	07/11/2013	6.75	Call	Bond Future	704.0200	0.7040	887.0100	0.8870	25.992	0	0	1,000
2013/06/14	R186	07/11/2013	6.75	Put	Bond Future	13,162.1000	13.1621	12,076.7900	12.0768	(8.246)	0	0	0
2013/06/14	R186	07/11/2013	8.00	Call	Bond Future	4,127.0400	4.1270	4,786.7600	4.7868	15.985	0	0	1,000
2013/06/14	R186	07/11/2013	8.00	Put	Bond Future	4,372.1400	4.3721	3,763.5600	3.7636	(13.919)	0	0	0
2013/06/14	R186	07/11/2013	8.14	Call	Bond Future	4,772.3200	4.7723	5,492.0300	5.4920	15.081	0	0	0
2013/06/14	R186	07/11/2013	8.14	Put	Bond Future	3,748.4900	3.7485	3,199.9000	3.1999	(14.635)	0	0	0
2013/06/14	R186	07/11/2013	8.15	Call	Bond Future	4,820.2700	4.8203	5,544.2100	5.5442	15.019	0	0	0
2013/06/14	R186	07/11/2013	8.15	Put	Bond Future	3,706.5200	3.7065	3,162.1600	3.1622	(14.687)	0	0	0
2013/06/14	R186	06/02/2014			Bond Future	8.1130	120.3174	7.9699	121.6027	(1.765)	0.0000	0.0000	0
2013/06/14	R186	06/02/2014	7.75	Call	Bond Future	3,758.1800	3.7582	4,314.5800	4.3146	14.805	0	0	0
2013/06/14	R186	06/02/2014	7.75	Put	Bond Future	7,054.9500	7.0550	6,326.0100	6.3260	(10.332)	0	0	0
2013/06/14	R186	06/02/2014	7.76	Call	Bond Future	3,794.2500	3.7943	4,354.1800	4.3542	14.757	0	0	0
2013/06/14	R186	06/02/2014	7.76	Put	Bond Future	6,998.5100	6.9985	6,273.1000	6.2731	(10.365)	0	0	0
2013/06/14	R186	06/02/2014	7.74	Call	Bond Future	3,721.9500	3.7219	4,274.8100	4.2748	14.854	0	0	0
2013/06/14	R186	06/02/2014	7.74	Put	Bond Future	7,111.3200	7.1113	6,378.8400	6.3788	(10.300)	0	0	0
2013/06/14	R186	08/05/2014			Bond Future	8.2029	121.9468	8.0545	123.2495	(1.809)	0.0000	0.0000	0
2013/06/14	R186	08/05/2014	7.10	Call	Bond Future	2,371.4000	2.3714	2,741.4000	2.7414	15.603	0	0	0
2013/06/14	R186	08/05/2014	7.10	Put	Bond Future	12,550.3700	12.5504	11,617.7100	11.6177	(7.431)	0	0	0
2013/06/14	R186	08/05/2014	7.11	Call	Bond Future	2,394.5500	2.3946	2,767.2300	2.7672	15.564	0	0	0
2013/06/14	R186	08/05/2014	7.11	Put	Bond Future	12,475.8900	12.4759	11,545.9100	11.5459	(7.454)	0	0	0
2013/06/14	R186	08/05/2014	7.09	Call	Bond Future	2,348.4000	2.3484	2,715.7300	2.7157	15.642	0	0	0
2013/06/14	R186	08/05/2014	7.09	Put	Bond Future	12,625.1100	12.6251	11,689.7800	11.6898	(7.408)	0	0	0
2013/06/14	R197	01/08/2013			Bond Future	283.1344	283.1344	284.8983	284.8983	0.623	0.0000	0.0000	2,546
2013/06/14	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R197	01/08/2013	294.99	Put	Bond Future	11,855.6500	11.8557	10,091.6600	10.0917	(14.879)	0	0	0
2013/06/14	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R197	01/08/2013	295.00	Put	Bond Future	11,865.6500	11.8657	10,101.6600	10.1017	(14.866)	0	0	0
2013/06/14	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R197	01/08/2013	295.01	Put	Bond Future	11,875.6500	11.8757	10,111.6600	10.1117	(14.854)	0	0	0
2013/06/14	R201	01/08/2013			Bond Future	5.8565	104.8559	5.7564	104.9900	(1.709)	0.0000	0.0000	0
2013/06/14	R201	01/08/2013	107.45	Call	Bond Future	67,610.2700	67.6103	67,744.3500	67.7444	0.198	0	0	0
2013/06/14	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R201	07/11/2013			Bond Future	5.9985	106.3356	5.8727	106.4716	(2.097)	0.0000	0.0000	0
2013/06/14	R201	07/11/2013	4.79	Call	Bond Future	34.9500	0.0350	47.1200	0.0471	34.821	0	0	0
2013/06/14	R201	07/11/2013	4.79	Put	Bond Future	1,352.0900	1.3521	1,228.3100	1.2283	(9.155)	0	0	0
2013/06/14	R201	07/11/2013	4.80	Call	Bond Future	35.8400	0.0358	48.2700	0.0483	34.682	0	0	0
2013/06/14	R201	07/11/2013	4.80	Put	Bond Future	1,341.9800	1.3420	1,218.4600	1.2185	(9.204)	0	0	0
2013/06/14	R201	07/11/2013	4.81	Call	Bond Future	36.7600	0.0368	49.4500	0.0495	34.521	0	0	0
2013/06/14	R201	07/11/2013	4.81	Put	Bond Future	1,331.9000	1.3319	1,208.6400	1.2086	(9.254)	0	0	0
2013/06/14	R201	06/02/2014			Bond Future	6.1720	103.3571	6.0079	103.4948	(2.658)	0.0000	0.0000	0
2013/06/14	R201	06/02/2014	5.26	Call	Bond Future	128.3900	0.1284	161.4000	0.1614	25.711	0	0	0
2013/06/14	R201	06/02/2014	5.26	Put	Bond Future	897.7700	0.8978	793.0700	0.7931	(11.662)	0	0	0
2013/06/14	R201	06/02/2014	5.24	Call	Bond Future	124.6900	0.1247	156.9800	0.1570	25.896	0	0	0
2013/06/14	R201	06/02/2014	5.24	Put	Bond Future	911.0500	0.9111	805.6300	0.8056	(11.571)	0	0	0

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2013/06/14	R201	06/02/2014	5.25	Call	Bond Future	126.5300		0.1265	159.1800	0.1592	25.804	0	0	0
2013/06/14	R201	06/02/2014	5.25	Put	Bond Future	904.4000		0.9044	799.3400	0.7993	(11.617)	0	0	0
2013/06/14	R201	08/05/2014			Bond Future	6.4789		104.7568	6.2447	104.8964	(3.616)	0.0000	0.0000	0
2013/06/14	R201	08/05/2014	4.76	Call	Bond Future	71.2900		0.0713	93.4900	0.0935	31.140	0	0	0
2013/06/14	R201	08/05/2014	4.76	Put	Bond Future	1,103.5800		1.1036	986.2000	0.9862	(10.636)	0	0	0
2013/06/14	R201	08/05/2014	4.74	Call	Bond Future	69.5800		0.0696	91.3600	0.0914	31.302	0	0	0
2013/06/14	R201	08/05/2014	4.74	Put	Bond Future	1,113.9900		1.1140	996.1900	0.9962	(10.575)	0	0	0
2013/06/14	R201	08/05/2014	4.75	Call	Bond Future	70.4300		0.0704	92.4200	0.0924	31.222	0	0	0
2013/06/14	R201	08/05/2014	4.75	Put	Bond Future	1,108.7800		1.1088	991.1900	0.9912	(10.605)	0	0	0
2013/06/14	R202	01/08/2013			Bond Future	204.3501		204.3501	209.1509	209.1509	2.349	0.0000	0.0000	44,020
2013/06/14	R202	01/08/2013	222.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R202	01/08/2013	222.99	Put	Bond Future	18,639.8700		18.6399	13,839.1000	13.8391	(25.755)	0	0	0
2013/06/14	R202	01/08/2013	223.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R202	01/08/2013	223.00	Put	Bond Future	18,649.8700		18.6499	13,849.1000	13.8491	(25.742)	0	0	0
2013/06/14	R202	01/08/2013	223.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R202	01/08/2013	223.01	Put	Bond Future	18,659.8700		18.6599	13,859.1000	13.8591	(25.728)	0	0	0
2013/06/14	R203	01/08/2013			Bond Future	6.8682		108.0912	6.8202	108.2654	(0.697)	0.0000	0.0000	4,182
2013/06/14	R203	01/08/2013	109.11	Call	Bond Future	94,877.9600		94.8780	95,052.1900	95.0522	0.184	0	0	0
2013/06/14	R203	01/08/2013	109.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R203	07/11/2013			Bond Future	6.9986		105.4571	6.9467	105.6338	(0.741)	0.0000	0.0000	0
2013/06/14	R203	07/11/2013	5.71	Call	Bond Future	153.4900		0.1535	169.5000	0.1695	10.431	0	0	15
2013/06/14	R203	07/11/2013	5.71	Put	Bond Future	4,653.6200		4.6536	4,492.9500	4.4930	(3.453)	0	0	0
2013/06/14	R203	07/11/2013	5.99	Call	Bond Future	272.5300		0.2725	298.4700	0.2985	9.518	0	0	0
2013/06/14	R203	07/11/2013	5.99	Put	Bond Future	3,774.8900		3.7749	3,624.1500	3.6242	(3.993)	0	0	0
2013/06/14	R203	07/11/2013	6.00	Call	Bond Future	277.8600		0.2779	304.2200	0.3042	9.487	0	0	0
2013/06/14	R203	07/11/2013	6.00	Put	Bond Future	3,744.7900		3.7448	3,594.4700	3.5945	(4.014)	0	0	0
2013/06/14	R203	07/11/2013	6.01	Call	Bond Future	283.4400		0.2834	310.2300	0.3102	9.452	0	0	0
2013/06/14	R203	07/11/2013	6.01	Put	Bond Future	3,714.9600		3.7150	3,565.0700	3.5651	(4.035)	0	0	0
2013/06/14	R203	07/11/2013	571.00	Call	Bond Future	103,227.5500		103.2275	103,404.2300	103.4042	0.171	0	0	0
2013/06/14	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R203	06/02/2014			Bond Future	7.1305		106.8753	7.0744	107.0543	(0.787)	0.0000	0.0000	0
2013/06/14	R203	06/02/2014	6.16	Call	Bond Future	546.7300		0.5467	586.6700	0.5867	7.305	0	0	0
2013/06/14	R203	06/02/2014	6.16	Put	Bond Future	3,695.8100		3.6958	3,556.7900	3.5568	(3.762)	0	0	0
2013/06/14	R203	06/02/2014	5.95	Call	Bond Future	409.4900		0.4095	441.2300	0.4412	7.751	0	0	16
2013/06/14	R203	06/02/2014	5.95	Put	Bond Future	4,255.4000		4.2554	4,108.1800	4.1082	(3.460)	0	0	0
2013/06/14	R203	06/02/2014	6.14	Call	Bond Future	532.3200		0.5323	571.4300	0.5714	7.347	0	0	0
2013/06/14	R203	06/02/2014	6.14	Put	Bond Future	3,747.5300		3.7475	3,607.6800	3.6077	(3.732)	0	0	0
2013/06/14	R203	06/02/2014	6.15	Call	Bond Future	539.4900		0.5395	579.0100	0.5790	7.325	0	0	0
2013/06/14	R203	06/02/2014	6.15	Put	Bond Future	3,721.6300		3.7216	3,582.1900	3.5822	(3.747)	0	0	0
2013/06/14	R203	08/05/2014			Bond Future	7.2718		104.1614	7.2109	104.3428	(0.838)	0.0000	0.0000	0
2013/06/14	R203	08/05/2014	5.76	Call	Bond Future	435.0700		0.4351	465.7900	0.4658	7.061	0	0	0
2013/06/14	R203	08/05/2014	5.76	Put	Bond Future	5,051.3800		5.0514	4,900.7200	4.9007	(2.983)	0	0	0
2013/06/14	R203	08/05/2014	5.74	Call	Bond Future	424.9100		0.4249	455.0500	0.4551	7.093	0	0	0
2013/06/14	R203	08/05/2014	5.74	Put	Bond Future	5,103.9800		5.1040	4,952.7400	4.9527	(2.963)	0	0	0
2013/06/14	R203	08/05/2014	5.75	Call	Bond Future	429.9700		0.4300	460.3900	0.4604	7.075	0	0	0
2013/06/14	R203	08/05/2014	5.75	Put	Bond Future	5,077.6600		5.0777	4,926.7000	4.9267	(2.973)	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
2013/06/14	R204	01/08/2013			Bond Future	7.0574	105.1486	7.0048	105.3867	(0.745)	0.0000	0.0000	25,172
2013/06/14	R204	01/08/2013	110.75	Call	Bond Future	96,265.0700	96.2651	96,503.2200	96.5032	0.247	0	0	0
2013/06/14	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R204	07/11/2013			Bond Future	7.1702	106.6324	7.1142	106.8739	(0.781)	0.0000	0.0000	0
2013/06/14	R204	07/11/2013	6.29	Call	Bond Future	508.5700	0.5086	555.3800	0.5554	9.204	0	0	0
2013/06/14	R204	07/11/2013	6.29	Put	Bond Future	4,384.1500	4.3842	4,189.4500	4.1894	(4.441)	0	0	0
2013/06/14	R204	07/11/2013	6.30	Call	Bond Future	517.7100	0.5177	565.1800	0.5652	9.169	0	0	0
2013/06/14	R204	07/11/2013	6.30	Put	Bond Future	4,348.2700	4.3483	4,154.2300	4.1542	(4.462)	0	0	0
2013/06/14	R204	07/11/2013	6.31	Call	Bond Future	526.9800	0.5270	575.1100	0.5751	9.133	0	0	0
2013/06/14	R204	07/11/2013	6.31	Put	Bond Future	4,312.5400	4.3125	4,119.1600	4.1192	(4.484)	0	0	0
2013/06/14	R204	07/11/2013	7.00	Call	Bond Future	1,486.6800	1.4867	1,590.4200	1.5904	6.978	0	0	0
2013/06/14	R204	07/11/2013	7.00	Put	Bond Future	2,222.5300	2.2225	2,084.7600	2.0848	(6.199)	0	0	1,270
2013/06/14	R204	06/02/2014			Bond Future	7.2787	104.0357	7.2191	104.2804	(0.818)	0.0000	0.0000	0
2013/06/14	R204	06/02/2014	6.40	Call	Bond Future	896.9000	0.8969	960.3800	0.9604	7.078	0	0	0
2013/06/14	R204	06/02/2014	6.40	Put	Bond Future	4,581.3700	4.5814	4,400.1500	4.4001	(3.956)	0	0	0
2013/06/14	R204	06/02/2014	6.41	Call	Bond Future	907.7000	0.9077	971.7600	0.9718	7.057	0	0	0
2013/06/14	R204	06/02/2014	6.41	Put	Bond Future	4,549.3400	4.5493	4,368.7000	4.3687	(3.971)	0	0	0
2013/06/14	R204	06/02/2014	6.39	Call	Bond Future	886.1900	0.8862	949.0900	0.9491	7.098	0	0	0
2013/06/14	R204	06/02/2014	6.39	Put	Bond Future	4,613.5100	4.6135	4,431.7100	4.4317	(3.941)	0	0	0
2013/06/14	R204	08/05/2014			Bond Future	7.3982	105.4445	7.3347	105.6926	(0.858)	0.0000	0.0000	0
2013/06/14	R204	08/05/2014	6.05	Call	Bond Future	797.8700	0.7979	850.5100	0.8505	6.598	0	0	0
2013/06/14	R204	08/05/2014	6.05	Put	Bond Future	6,225.6400	6.2256	6,030.2700	6.0303	(3.138)	0	0	0
2013/06/14	R204	08/05/2014	6.06	Call	Bond Future	806.2600	0.8063	859.3300	0.8593	6.582	0	0	0
2013/06/14	R204	08/05/2014	6.06	Put	Bond Future	6,192.4900	6.1925	5,997.5500	5.9975	(3.148)	0	0	0
2013/06/14	R204	08/05/2014	6.04	Call	Bond Future	789.5600	0.7896	841.7700	0.8418	6.613	0	0	0
2013/06/14	R204	08/05/2014	6.04	Put	Bond Future	6,258.8800	6.2589	6,063.0800	6.0631	(3.128)	0	0	0
2013/06/14	R206	01/08/2013			Bond Future	5.7252	101.1790	5.6001	101.2338	(2.186)	0.0000	0.0000	0
2013/06/14	R206	01/08/2013	103.94	Call	Bond Future	30,180.8600	30.1809	30,235.7000	30.2357	0.182	0	0	0
2013/06/14	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R206	07/11/2013			Bond Future	6.3542	102.6068	6.0419	102.6624	(4.916)	0.0000	0.0000	0
2013/06/14	R206	07/11/2013	4.29	Call	Bond Future	8.3700	0.0084	13.2600	0.0133	58.423	0	0	0
2013/06/14	R206	07/11/2013	4.29	Put	Bond Future	376.9900	0.3770	326.2700	0.3263	(13.454)	0	0	0
2013/06/14	R206	07/11/2013	4.30	Call	Bond Future	8.5000	0.0085	13.4500	0.0135	58.235	0	0	0
2013/06/14	R206	07/11/2013	4.30	Put	Bond Future	375.3200	0.3753	324.6600	0.3247	(13.498)	0	0	0
2013/06/14	R206	07/11/2013	4.31	Call	Bond Future	8.6400	0.0086	13.6500	0.0137	57.986	0	0	0
2013/06/14	R206	07/11/2013	4.31	Put	Bond Future	373.6700	0.3737	323.0700	0.3231	(13.541)	0	0	0
2013/06/14	R207	01/08/2013			Bond Future	7.2818	100.2652	7.2192	100.5833	(0.861)	0.0000	0.0000	23,757
2013/06/14	R207	01/08/2013	106.18	Call	Bond Future	92,694.0500	92.6941	93,012.0800	93.0121	0.343	0	0	0
2013/06/14	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R207	07/11/2013			Bond Future	7.3869	101.6801	7.3208	102.0027	(0.895)	0.0000	0.0000	0
2013/06/14	R207	07/11/2013	6.69	Call	Bond Future	760.0700	0.7601	840.6100	0.8406	10.596	0	0	0
2013/06/14	R207	07/11/2013	6.69	Put	Bond Future	4,225.2900	4.2253	3,983.2600	3.9833	(5.728)	0	0	0
2013/06/14	R207	07/11/2013	6.70	Call	Bond Future	772.8200	0.7728	854.3800	0.8544	10.554	0	0	0
2013/06/14	R207	07/11/2013	6.70	Put	Bond Future	4,187.2800	4.1873	3,946.2700	3.9463	(5.756)	0	0	0
2013/06/14	R207	07/11/2013	6.71	Call	Bond Future	785.7200	0.7857	868.3100	0.8683	10.511	0	0	0

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2013/06/14	R207	07/11/2013	6.71	Put	Bond Future	4,149.4600	4.1495	3,909.4800	3.9095	(5.783)	0	0	0
2013/06/14	R207	06/02/2014			Bond Future	7.4884	99.4081	7.4188	99.7348	(0.930)	0.0000	0.0000	0
2013/06/14	R207	06/02/2014	6.66	Call	Bond Future	992.2600	0.9923	1,079.7700	1.0798	8.819	0	0	0
2013/06/14	R207	06/02/2014	6.66	Put	Bond Future	4,967.5800	4.9676	4,728.3100	4.7283	(4.817)	0	0	0
2013/06/14	R207	06/02/2014	6.64	Call	Bond Future	967.6900	0.9677	1,053.5400	1.0535	8.872	0	0	0
2013/06/14	R207	06/02/2014	6.64	Put	Bond Future	5,041.3700	5.0414	4,800.4400	4.8004	(4.779)	0	0	0
2013/06/14	R207	06/02/2014	6.65	Call	Bond Future	979.9200	0.9799	1,066.6000	1.0666	8.846	0	0	0
2013/06/14	R207	06/02/2014	6.65	Put	Bond Future	5,004.4000	5.0044	4,764.3000	4.7643	(4.798)	0	0	0
2013/06/14	R207	08/05/2014			Bond Future	7.6010	100.7543	7.5275	101.0855	(0.967)	0.0000	0.0000	0
2013/06/14	R207	08/05/2014	6.21	Call	Bond Future	796.5600	0.7966	862.5800	0.8626	8.288	0	0	0
2013/06/14	R207	08/05/2014	6.21	Put	Bond Future	7,303.1100	7.3031	7,037.8900	7.0379	(3.632)	0	0	0
2013/06/14	R207	08/05/2014	6.19	Call	Bond Future	778.9300	0.7789	843.7900	0.8438	8.327	0	0	0
2013/06/14	R207	08/05/2014	6.19	Put	Bond Future	7,382.7800	7.3828	7,116.4000	7.1164	(3.608)	0	0	0
2013/06/14	R207	08/05/2014	6.20	Call	Bond Future	787.7000	0.7877	853.1400	0.8531	8.308	0	0	0
2013/06/14	R207	08/05/2014	6.20	Put	Bond Future	7,342.8900	7.3429	7,077.0900	7.0771	(3.620)	0	0	0
2013/06/14	R208	01/08/2013			Bond Future	7.3868	98.6762	7.3040	99.1441	(1.121)	0.0000	0.0000	19,369
2013/06/14	R208	01/08/2013	101.40	Call	Bond Future	89,631.7200	89.6317	90,099.6100	90.0996	0.522	0	0	0
2013/06/14	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R208	07/11/2013			Bond Future	7.4854	96.6728	7.3986	97.1473	(1.159)	0.0000	0.0000	0
2013/06/14	R208	07/11/2013	6.79	Call	Bond Future	943.7600	0.9438	1,071.0200	1.0710	13.484	0	0	0
2013/06/14	R208	07/11/2013	6.79	Put	Bond Future	4,828.9400	4.8289	4,481.7700	4.4818	(7.189)	0	0	0
2013/06/14	R208	07/11/2013	6.80	Call	Bond Future	958.5500	0.9586	1,087.2800	1.0873	13.430	0	0	0
2013/06/14	R208	07/11/2013	6.80	Put	Bond Future	4,786.5000	4.7865	4,440.8000	4.4408	(7.222)	0	0	0
2013/06/14	R208	07/11/2013	6.81	Call	Bond Future	973.4900	0.9735	1,103.7200	1.1037	13.378	0	0	0
2013/06/14	R208	07/11/2013	6.81	Put	Bond Future	4,744.2600	4.7443	4,400.0600	4.4001	(7.255)	0	0	0
2013/06/14	R208	07/11/2013	7.50	Call	Bond Future	2,432.3100	2.4323	2,677.2100	2.6772	10.069	0	0	0
2013/06/14	R208	07/11/2013	7.50	Put	Bond Future	2,352.7500	2.3528	2,123.2200	2.1232	(9.756)	0	0	1,520
2013/06/14	R208	06/02/2014			Bond Future	7.5783	97.9729	7.4876	98.4536	(1.197)	0.0000	0.0000	0
2013/06/14	R208	06/02/2014	6.75	Call	Bond Future	1,168.2100	1.1682	1,302.3000	1.3023	11.478	0	0	0
2013/06/14	R208	06/02/2014	6.75	Put	Bond Future	5,669.2600	5.6693	5,322.6300	5.3226	(6.114)	0	0	0
2013/06/14	R208	06/02/2014	6.76	Call	Bond Future	1,183.0400	1.1830	1,318.3800	1.3184	11.440	0	0	0
2013/06/14	R208	06/02/2014	6.76	Put	Bond Future	5,628.2200	5.6282	5,282.8400	5.2828	(6.137)	0	0	0
2013/06/14	R208	06/02/2014	6.74	Call	Bond Future	1,154.0500	1.1541	1,286.9200	1.2869	11.513	0	0	0
2013/06/14	R208	06/02/2014	6.74	Put	Bond Future	5,711.0100	5.7110	5,363.1600	5.3632	(6.091)	0	0	0
2013/06/14	R208	08/05/2014			Bond Future	7.6757	95.9031	7.5807	96.3903	(1.238)	0.0000	0.0000	0
2013/06/14	R208	08/05/2014	6.30	Call	Bond Future	908.6200	0.9086	1,009.0800	1.0091	11.056	0	0	0
2013/06/14	R208	08/05/2014	6.30	Put	Bond Future	8,271.1300	8.2711	7,884.3700	7.8844	(4.676)	0	0	0
2013/06/14	R208	08/05/2014	6.31	Call	Bond Future	918.8400	0.9188	1,020.1900	1.0202	11.030	0	0	0
2013/06/14	R208	08/05/2014	6.31	Put	Bond Future	8,225.3600	8.2254	7,839.4900	7.8395	(4.691)	0	0	0
2013/06/14	R208	08/05/2014	6.29	Call	Bond Future	898.4800	0.8985	998.0600	0.9981	11.083	0	0	0
2013/06/14	R208	08/05/2014	6.29	Put	Bond Future	8,317.0000	8.3170	7,929.3600	7.9294	(4.661)	0	0	0
2013/06/14	R209	01/08/2013			Bond Future	8.7280	77.8810	8.6002	78.9021	(1.463)	0.0000	0.0000	10,032
2013/06/14	R209	01/08/2013	79.36	Call	Bond Future	67,931.8900	67.9319	68,953.0000	68.9530	1.503	0	0	0
2013/06/14	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R209	01/08/2013	8.00	Call	Bond Future	355.7400	0.3557	505.2800	0.5053	42.036	0	0	0
2013/06/14	R209	01/08/2013	8.00	Put	Bond Future	6,473.7000	6.4737	5,602.1300	5.6021	(13.463)	0	0	2,000

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2013/06/14	R209	07/11/2013			Bond Future	8.8167	75.8357	8.6850	76.8711	(1.493)	0.0000	0.0000	0
2013/06/14	R209	07/11/2013	8.65	Call	Bond Future	3,189.4400	3.1894	3,685.6300	3.6856	15.557	0	0	0
2013/06/14	R209	07/11/2013	8.65	Put	Bond Future	4,503.8200	4.5038	3,964.5300	3.9645	(11.974)	0	0	4,700
2013/06/14	R209	07/11/2013	8.79	Call	Bond Future	3,690.8700	3.6909	4,234.8400	4.2348	14.738	0	0	0
2013/06/14	R209	07/11/2013	8.79	Put	Bond Future	3,898.7500	3.8988	3,407.2400	3.4072	(12.607)	0	0	0
2013/06/14	R209	07/11/2013	8.80	Call	Bond Future	3,728.1800	3.7282	4,275.5200	4.2755	14.681	0	0	0
2013/06/14	R209	07/11/2013	8.80	Put	Bond Future	3,857.9800	3.8580	3,369.8400	3.3698	(12.653)	0	0	0
2013/06/14	R209	07/11/2013	8.81	Call	Bond Future	3,765.6800	3.7657	4,316.4000	4.3164	14.625	0	0	0
2013/06/14	R209	07/11/2013	8.81	Put	Bond Future	3,817.5200	3.8175	3,332.7600	3.3328	(12.698)	0	0	0
2013/06/14	R209	07/11/2013	9.50	Call	Bond Future	6,778.2600	6.7783	7,537.9000	7.5379	11.207	0	0	0
2013/06/14	R209	07/11/2013	9.50	Put	Bond Future	1,742.7400	1.7427	1,466.9000	1.4669	(15.828)	0	0	980
2013/06/14	R209	06/02/2014			Bond Future	8.8988	76.8556	8.7633	77.9050	(1.522)	0.0000	0.0000	0
2013/06/14	R209	06/02/2014	8.56	Call	Bond Future	3,655.7400	3.6557	4,129.8700	4.1299	12.969	0	0	0
2013/06/14	R209	06/02/2014	8.56	Put	Bond Future	6,323.9300	6.3239	5,748.7300	5.7487	(9.096)	0	0	0
2013/06/14	R209	06/02/2014	8.54	Call	Bond Future	3,592.0200	3.5920	4,060.6900	4.0607	13.048	0	0	0
2013/06/14	R209	06/02/2014	8.54	Put	Bond Future	6,422.3300	6.4223	5,841.6700	5.8417	(9.041)	0	0	0
2013/06/14	R209	06/02/2014	8.55	Call	Bond Future	3,623.8000	3.6238	4,095.2100	4.0952	13.009	0	0	0
2013/06/14	R209	06/02/2014	8.55	Put	Bond Future	6,372.9800	6.3730	5,795.0600	5.7951	(9.068)	0	0	0
2013/06/14	R209	08/05/2014			Bond Future	8.9822	74.7514	8.8428	75.8150	(1.552)	0.0000	0.0000	0
2013/06/14	R209	08/05/2014	7.86	Call	Bond Future	2,338.0000	2.3380	2,657.8400	2.6578	13.680	0	0	0
2013/06/14	R209	08/05/2014	7.86	Put	Bond Future	11,617.4700	11.6175	10,873.7100	10.8737	(6.402)	0	0	0
2013/06/14	R209	08/05/2014	7.84	Call	Bond Future	2,295.9000	2.2959	2,611.4300	2.6114	13.743	0	0	0
2013/06/14	R209	08/05/2014	7.84	Put	Bond Future	11,756.5500	11.7565	11,008.4800	11.0085	(6.363)	0	0	0
2013/06/14	R209	08/05/2014	7.85	Call	Bond Future	2,316.8800	2.3169	2,634.5700	2.6346	13.712	0	0	0
2013/06/14	R209	08/05/2014	7.85	Put	Bond Future	11,686.8700	11.6869	10,940.9600	10.9410	(6.382)	0	0	0
2013/06/14	R210	01/08/2013			Bond Future	156.4039	156.4039	160.6414	160.6414	2.709	0.0000	0.0000	1,237
2013/06/14	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R210	01/08/2013	172.99	Put	Bond Future	16,586.0600	16.5861	12,348.6000	12.3486	(25.548)	0	0	0
2013/06/14	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R210	01/08/2013	173.00	Put	Bond Future	16,596.0600	16.5961	12,358.6000	12.3586	(25.533)	0	0	0
2013/06/14	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R210	01/08/2013	173.01	Put	Bond Future	16,606.0600	16.6061	12,368.6000	12.3686	(25.518)	0	0	0
2013/06/14	R211	01/08/2013			Bond Future	129.9590	129.9590	129.9904	129.9904	0.024	0.0000	0.0000	522
2013/06/14	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.4000	0.0004	100.000	0	0	0
2013/06/14	R211	01/08/2013	129.99	Put	Bond Future	30.9900	0.0310	0.0000	0.0000	(100.000)	0	0	0
2013/06/14	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R211	01/08/2013	130.00	Put	Bond Future	40.9900	0.0410	9.6000	0.0096	(76.580)	0	0	0
2013/06/14	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R211	01/08/2013	130.01	Put	Bond Future	50.9900	0.0510	19.6000	0.0196	(61.561)	0	0	0
2013/06/14	R212	01/08/2013			Bond Future	132.3938	132.3938	133.1539	133.1539	0.574	0.0000	0.0000	21,791
2013/06/14	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R212	01/08/2013	137.99	Put	Bond Future	5,596.2200	5.5962	4,836.1200	4.8361	(13.582)	0	0	0
2013/06/14	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R212	01/08/2013	138.00	Put	Bond Future	5,606.2200	5.6062	4,846.1200	4.8461	(13.558)	0	0	0
2013/06/14	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/06/14	R212	01/08/2013	138.01	Put	Bond Future	5,616.2200	5.6162	4,856.1200	4.8561	(13.534)	0	0	0
2013/06/14	R213	01/08/2013			Bond Future	8.5500	89.0521	8.4170	90.1359	(1.555)	0.0000	0.0000	6,831
2013/06/14	R213	01/08/2013	91.25	Call	Bond Future	78,437.0500	78.4370	79,520.9200	79.5209	1.382	0	0	0
2013/06/14	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R213	07/11/2013			Bond Future	8.6443	86.7719	8.5071	87.8711	(1.588)	0.0000	0.0000	0
2013/06/14	R213	07/11/2013	8.59	Call	Bond Future	3,526.0400	3.5260	4,091.8800	4.0919	16.047	0	0	0
2013/06/14	R213	07/11/2013	8.59	Put	Bond Future	3,958.7500	3.9588	3,425.3900	3.4254	(13.473)	0	0	0
2013/06/14	R213	07/11/2013	8.60	Call	Bond Future	3,563.5900	3.5636	4,133.1500	4.1331	15.983	0	0	0
2013/06/14	R213	07/11/2013	8.60	Put	Bond Future	3,916.4400	3.9164	3,386.8000	3.3868	(13.524)	0	0	0
2013/06/14	R213	07/11/2013	8.61	Call	Bond Future	3,601.5600	3.6016	4,174.8500	4.1749	15.918	0	0	0
2013/06/14	R213	07/11/2013	8.61	Put	Bond Future	3,874.6700	3.8747	3,348.7600	3.3488	(13.573)	0	0	0
2013/06/14	R213	06/02/2014			Bond Future	8.7335	87.9389	8.5919	89.0528	(1.621)	0.0000	0.0000	0
2013/06/14	R213	06/02/2014	8.31	Call	Bond Future	3,350.3500	3.3504	3,824.6200	3.8246	14.156	0	0	0
2013/06/14	R213	06/02/2014	8.31	Put	Bond Future	6,747.0000	6.7470	6,107.3300	6.1073	(9.481)	0	0	0
2013/06/14	R213	06/02/2014	8.29	Call	Bond Future	3,288.8800	3.2889	3,757.3000	3.7573	14.243	0	0	0
2013/06/14	R213	06/02/2014	8.29	Put	Bond Future	6,850.7800	6.8508	6,205.2600	6.2053	(9.423)	0	0	0
2013/06/14	R213	06/02/2014	8.30	Call	Bond Future	3,319.5300	3.3195	3,790.8800	3.7909	14.199	0	0	0
2013/06/14	R213	06/02/2014	8.30	Put	Bond Future	6,798.7500	6.7988	6,156.1600	6.1562	(9.452)	0	0	0
2013/06/14	R213	08/05/2014			Bond Future	8.8205	85.5913	8.6747	86.7202	(1.653)	0.0000	0.0000	0
2013/06/14	R213	08/05/2014	7.66	Call	Bond Future	2,249.6900	2.2497	2,576.8900	2.5769	14.544	0	0	0
2013/06/14	R213	08/05/2014	7.66	Put	Bond Future	11,871.3000	11.8713	11,069.5600	11.0696	(6.754)	0	0	0
2013/06/14	R213	08/05/2014	7.64	Call	Bond Future	2,208.6900	2.2087	2,531.4300	2.5314	14.612	0	0	0
2013/06/14	R213	08/05/2014	7.64	Put	Bond Future	12,009.5800	12.0096	11,203.3800	11.2034	(6.713)	0	0	0
2013/06/14	R213	08/05/2014	7.65	Call	Bond Future	2,229.1300	2.2291	2,554.0900	2.5541	14.578	0	0	0
2013/06/14	R213	08/05/2014	7.65	Put	Bond Future	11,940.3200	11.9403	11,136.3400	11.1363	(6.733)	0	0	0
2013/06/14	R214	01/08/2013			Bond Future	8.7767	79.2894	8.6440	80.4035	(1.513)	0.0000	0.0000	840
2013/06/14	R214	01/08/2013	84.31	Call	Bond Future	68,841.4500	68.8415	69,955.5700	69.9556	1.618	0	0	0
2013/06/14	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R214	07/11/2013			Bond Future	8.8639	77.1241	8.7270	78.2540	(1.544)	0.0000	0.0000	0
2013/06/14	R214	07/11/2013	7.80	Call	Bond Future	960.3600	0.9604	1,185.1400	1.1851	23.406	0	0	0
2013/06/14	R214	07/11/2013	7.80	Put	Bond Future	10,529.3900	10.5294	9,624.2200	9.6242	(8.597)	0	0	0
2013/06/14	R214	07/11/2013	7.81	Call	Bond Future	976.2200	0.9762	1,203.8900	1.2039	23.322	0	0	0
2013/06/14	R214	07/11/2013	7.81	Put	Bond Future	10,446.3000	10.4463	9,544.0200	9.5440	(8.637)	0	0	0
2013/06/14	R214	07/11/2013	7.79	Call	Bond Future	944.7000	0.9447	1,166.6000	1.1666	23.489	0	0	0
2013/06/14	R214	07/11/2013	7.79	Put	Bond Future	10,612.8800	10.6129	9,704.8300	9.7048	(8.556)	0	0	0
2013/06/14	R248	01/08/2013			Bond Future	8.9039	102.1263	8.7709	103.5431	(1.493)	0.0000	0.0000	603
2013/06/14	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R248	01/08/2013	7.84	Put	Bond Future	12,438.2900	12.4383	11,021.4200	11.0214	(11.391)	0	0	0
2013/06/14	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R248	01/08/2013	7.85	Put	Bond Future	12,308.7400	12.3087	10,891.8700	10.8919	(11.511)	0	0	0
2013/06/14	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R248	01/08/2013	7.86	Put	Bond Future	12,179.4400	12.1794	10,762.5700	10.7626	(11.633)	0	0	0
2013/06/14	R248	07/11/2013			Bond Future	8.9954	99.1465	8.8582	100.5833	(1.526)	0.0000	0.0000	0
2013/06/14	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R248	07/11/2013	7.84	Put	Bond Future	13,374.6400	13.3746	11,937.8900	11.9379	(10.742)	0	0	0

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2013/06/14	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R248	07/11/2013	7.85	Put	Bond Future	13,245.3100	13.2453	11,808.5600	11.8086	(10.847)	0	0	0
2013/06/14	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/14	R248	07/11/2013	7.86	Put	Bond Future	13,116.2400	13.1162	11,679.4900	11.6795	(10.954)	0	0	0

Total **313688**