



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 18/06/2013 to 18/06/2013

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
2013/06/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	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
2013/06/18	2025	01/08/2013			Bond Future	112.7010	112.7010	112.7338	112.7338	0.029	0.0000	0.0000	0
2013/06/18	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	2025	01/08/2013	117.99	Put	Bond Future	5,288.9600	5.2890	5,256.1600	5.2562	(0.620)	0	0	0
2013/06/18	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	2025	01/08/2013	118.00	Put	Bond Future	5,298.9600	5.2990	5,266.1600	5.2662	(0.619)	0	0	0
2013/06/18	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	2025	01/08/2013	118.01	Put	Bond Future	5,308.9600	5.3090	5,276.1600	5.2762	(0.618)	0	0	0
2013/06/18	2038	01/08/2013			Bond Future	106.8707	106.8707	106.9042	106.9042	0.031	0.0000	0.0000	0
2013/06/18	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	2038	01/08/2013	114.99	Put	Bond Future	8,119.2700	8.1193	8,085.7900	8.0858	(0.412)	0	0	0
2013/06/18	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	2038	01/08/2013	115.00	Put	Bond Future	8,129.2700	8.1293	8,095.7900	8.0958	(0.412)	0	0	0
2013/06/18	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	2038	01/08/2013	115.01	Put	Bond Future	8,139.2700	8.1393	8,105.7900	8.1058	(0.411)	0	0	0
2013/06/18	2050	01/08/2013			Bond Future	110.4635	110.4635	110.4981	110.4981	0.031	0.0000	0.0000	122
2013/06/18	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	2050	01/08/2013	118.99	Put	Bond Future	8,526.4500	8.5264	8,491.9100	8.4919	(0.405)	0	0	0
2013/06/18	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	2050	01/08/2013	119.00	Put	Bond Future	8,536.4500	8.5364	8,501.9100	8.5019	(0.405)	0	0	0
2013/06/18	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	2050	01/08/2013	119.01	Put	Bond Future	8,546.4500	8.5464	8,511.9100	8.5119	(0.404)	0	0	0
2013/06/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	AL37	01/08/2013			Index Future	403.2150	403.2150	399.7670	399.7670	(0.855)	0.0000	0.0000	56
2013/06/18	AL37	07/11/2013			Index Future	408.9050	408.9050	405.4080	405.4080	(0.855)	0.0000	0.0000	0
2013/06/18	AL7T	01/08/2013			Index Future	480.3220	480.3220	473.8260	473.8260	(1.352)	0.0000	0.0000	1
2013/06/18	AL7T	07/11/2013			Index Future	487.1000	487.1000	480.5120	480.5120	(1.352)	0.0000	0.0000	0
2013/06/18	ALBI	01/08/2013			Index Future	432.0170	432.0170	425.7690	425.7690	(1.446)	0.0000	0.0000	741
2013/06/18	ALBI	07/11/2013			Index Future	438.1130	438.1130	431.7770	431.7770	(1.446)	0.0000	0.0000	85
2013/06/18	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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2013/06/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	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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2013/06/18	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/18	EL28	01/08/2013			Bond Future	111.2569		111.2569	111.2916	111.2916	0.031	0.0000	0.0000	0
2013/06/18	EL28	01/08/2013	114.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	EL28	01/08/2013	114.99	Put	Bond Future	3,733.0900		3.7331	3,698.3800	3.6984	(0.930)	0	0	0
2013/06/18	EL28	01/08/2013	115.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	EL28	01/08/2013	115.00	Put	Bond Future	3,743.0900		3.7431	3,708.3800	3.7084	(0.927)	0	0	0
2013/06/18	EL28	01/08/2013	115.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	EL28	01/08/2013	115.01	Put	Bond Future	3,753.0900		3.7531	3,718.3800	3.7184	(0.925)	0	0	0
2013/06/18	ES33	01/08/2013			Bond Future	9.2430		87.1276	9.5162	85.0000	2.956	0.0000	0.0000	292
2013/06/18	ES33	01/08/2013	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	ES33	01/08/2013	9.00	Put	Bond Future	1,964.6000		1.9646	4,092.2100	4.0922	108.297	0	0	0
2013/06/18	ES33	01/08/2013	91.02	Call	Bond Future	76,076.2700		76.0763	73,948.6600	73.9487	(2.797)	0	0	0
2013/06/18	ES33	01/08/2013	91.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	ES33	07/11/2013			Bond Future	9.3564		84.5758	9.6392	82.4181	3.023	0.0000	0.0000	0
2013/06/18	ES33	07/11/2013	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	ES33	07/11/2013	8.49	Put	Bond Future	7,188.4900		7.1885	9,346.1500	9.3462	30.015	0	0	0
2013/06/18	ES33	07/11/2013	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	ES33	07/11/2013	8.50	Put	Bond Future	7,100.2100		7.1002	9,257.8700	9.2579	30.389	0	0	0
2013/06/18	ES33	07/11/2013	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	ES33	07/11/2013	8.51	Put	Bond Future	7,012.0600		7.0121	9,169.7200	9.1697	30.771	0	0	0
2013/06/18	GOVI	01/08/2013			GOVI	431.3510		431.3510	425.2300	425.2300	(1.419)	0.0000	0.0000	391
2013/06/18	GOVI	01/08/2013	445.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	GOVI	01/08/2013	445.99	Put	GOVI	146,390.0000		14.6390	207,600.0000	20.7600	41.813	0	0	0
2013/06/18	GOVI	01/08/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	GOVI	01/08/2013	446.00	Put	GOVI	146,490.0000		14.6490	207,700.0000	20.7700	41.784	0	0	0
2013/06/18	GOVI	01/08/2013	446.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	GOVI	01/08/2013	446.01	Put	GOVI	146,590.0000		14.6590	207,800.0000	20.7800	41.756	0	0	0
2013/06/18	GOVI	07/11/2013			GOVI	437.4380		437.4380	431.2300	431.2300	(1.419)	0.0000	0.0000	0
2013/06/18	GOVI	07/11/2013	445.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	GOVI	07/11/2013	445.99	Put	GOVI	85,520.0000		8.5520	147,600.0000	14.7600	72.591	0	0	0
2013/06/18	GOVI	07/11/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	GOVI	07/11/2013	446.00	Put	GOVI	85,620.0000		8.5620	147,700.0000	14.7700	72.506	0	0	0
2013/06/18	GOVI	07/11/2013	446.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	GOVI	07/11/2013	446.01	Put	GOVI	85,720.0000		8.5720	147,800.0000	14.7800	72.422	0	0	0
2013/06/18	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/18	IGOV	01/08/2013			Index Future	199.1960		199.1960	199.1920	199.1920	(0.002)	0.0000	0.0000	1,051
2013/06/18	IGOV	07/11/2013			Index Future	202.0330		202.0330	202.0290	202.0290	(0.002)	0.0000	0.0000	7
2013/06/18	ILBI	01/08/2013			Index Future	529.8450		529.8450	540.3200	540.3200	1.977	0.0000	0.0000	186
2013/06/18	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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2013/06/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/18	JBAF	19/06/2013			Jibar Tradeable Future	5.1500	94.8500	5.1400	94.8600	(0.194)	0.0000	0.0000	750
2013/06/18	JBAF	17/07/2013			Jibar Tradeable Future	5.1900	94.8100	5.2000	94.8000	0.193	0.0000	0.0000	0
2013/06/18	JBAF	21/08/2013			Jibar Tradeable Future	5.2400	94.7600	5.3000	94.7000	1.145	0.0000	0.0000	0
2013/06/18	JBAF	18/09/2013			Jibar Tradeable Future	5.2600	94.7400	5.3400	94.6600	1.521	0.0000	0.0000	700
2013/06/18	JBAF	16/10/2013			Jibar Tradeable Future	5.3300	94.6700	5.4600	94.5400	2.439	0.0000	0.0000	0
2013/06/18	JBAF	20/11/2013			Jibar Tradeable Future	5.4300	94.5700	5.5500	94.4500	2.210	0.0000	0.0000	0
2013/06/18	JBAF	18/12/2013			Jibar Tradeable Future	5.5800	94.4200	5.7400	94.2600	2.867	0.0000	0.0000	1,500
2013/06/18	JBAF	19/03/2014			Jibar Tradeable Future	5.9000	94.1000	6.0700	93.9300	2.881	0.0000	0.0000	400
2013/06/18	JBAF	18/06/2014			Jibar Tradeable Future	6.1500	93.8500	6.3900	93.6100	3.902	0.0000	0.0000	1,000
2013/06/18	JBAF	17/09/2014			Jibar Tradeable Future	6.4300	93.5700	6.6800	93.3200	3.888	0.0000	0.0000	0
2013/06/18	JBAF	17/12/2014			Jibar Tradeable Future	6.6900	93.3100	6.9500	93.0500	3.886	0.0000	0.0000	0
2013/06/18	JBAF	18/03/2015			Jibar Tradeable Future	6.9700	93.0300	7.2300	92.7700	3.730	0.0000	0.0000	250
2013/06/18	R023	01/08/2013			Bond Future	7.5426	104.7355	7.7711	103.1991	3.029	0.0000	0.0000	9,547
2013/06/18	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R023	01/08/2013	7.29	Put	Bond Future	1,734.3100	1.7343	3,270.6900	3.2707	88.587	0	0	0
2013/06/18	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R023	01/08/2013	7.30	Put	Bond Future	1,664.9400	1.6649	3,201.3200	3.2013	92.278	0	0	0
2013/06/18	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R023	01/08/2013	7.31	Put	Bond Future	1,595.6300	1.5956	3,132.0100	3.1320	96.287	0	0	0
2013/06/18	R023	07/11/2013			Bond Future	7.6355	102.2977	7.8738	100.7397	3.120	0.0000	0.0000	0
2013/06/18	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R023	07/11/2013	6.49	Put	Bond Future	7,944.3800	7.9444	9,502.4600	9.5025	19.612	0	0	0
2013/06/18	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R023	07/11/2013	6.50	Put	Bond Future	7,871.6500	7.8716	9,429.7300	9.4297	19.794	0	0	0
2013/06/18	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R023	07/11/2013	6.51	Put	Bond Future	7,798.9700	7.7990	9,357.0500	9.3571	19.978	0	0	0
2013/06/18	R157	01/08/2013			Bond Future	6.1260	119.6469	6.3064	119.2631	2.945	0.0000	0.0000	19,475
2013/06/18	R157	01/08/2013	116.11	Call	Bond Future	90,191.3100	90.1913	89,807.4700	89.8075	(0.426)	0	0	0
2013/06/18	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R157	07/11/2013			Bond Future	6.2658	114.5290	6.4762	114.1397	3.358	0.0000	0.0000	0
2013/06/18	R157	07/11/2013	5.59	Call	Bond Future	237.4900	0.2375	152.3000	0.1523	(35.871)	0	0	0
2013/06/18	R157	07/11/2013	5.59	Put	Bond Future	1,500.2900	1.5003	1,804.4000	1.8044	20.270	0	0	0
2013/06/18	R157	07/11/2013	5.60	Call	Bond Future	242.1100	0.2421	155.6200	0.1556	(35.723)	0	0	0
2013/06/18	R157	07/11/2013	5.60	Put	Bond Future	1,486.0900	1.4861	1,788.9000	1.7889	20.376	0	0	0
2013/06/18	R157	07/11/2013	5.61	Call	Bond Future	246.7800	0.2468	158.9900	0.1590	(35.574)	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
2013/06/18	R157	07/11/2013	5.61	Put	Bond Future	1,471.9400	1.4719	1,773.4500	1.7734	20.484	0	0	0
2013/06/18	R157	06/02/2014			Bond Future	6.4222	116.0693	6.6702	115.6747	3.861	0.0000	0.0000	0
2013/06/18	R157	06/02/2014	5.66	Call	Bond Future	331.3900	0.3314	231.2000	0.2312	(30.233)	0	0	0
2013/06/18	R157	06/02/2014	5.66	Put	Bond Future	1,556.4600	1.5565	1,850.8800	1.8509	18.916	0	0	0
2013/06/18	R157	06/02/2014	5.64	Call	Bond Future	322.8100	0.3228	224.6500	0.2246	(30.408)	0	0	0
2013/06/18	R157	06/02/2014	5.64	Put	Bond Future	1,580.2700	1.5803	1,876.7200	1.8767	18.759	0	0	0
2013/06/18	R157	06/02/2014	5.65	Call	Bond Future	327.0800	0.3271	227.9000	0.2279	(30.323)	0	0	0
2013/06/18	R157	06/02/2014	5.65	Put	Bond Future	1,568.3400	1.5683	1,863.7700	1.8638	18.837	0	0	0
2013/06/18	R157	08/05/2014			Bond Future	6.6140	110.8319	6.9127	110.4320	4.516	0.0000	0.0000	0
2013/06/18	R157	08/05/2014	5.21	Call	Bond Future	209.8900	0.2099	142.6300	0.1426	(32.045)	0	0	0
2013/06/18	R157	08/05/2014	5.21	Put	Bond Future	2,118.0000	2.1180	2,450.7100	2.4507	15.709	0	0	0
2013/06/18	R157	08/05/2014	5.19	Call	Bond Future	204.9800	0.2050	139.0100	0.1390	(32.184)	0	0	0
2013/06/18	R157	08/05/2014	5.19	Put	Bond Future	2,140.6100	2.1406	2,474.6100	2.4746	15.603	0	0	0
2013/06/18	R157	08/05/2014	5.20	Call	Bond Future	207.4200	0.2074	140.8100	0.1408	(32.114)	0	0	0
2013/06/18	R157	08/05/2014	5.20	Put	Bond Future	2,129.2900	2.1293	2,462.6500	2.4626	15.656	0	0	0
2013/06/18	R186	01/08/2013			Bond Future	7.8010	123.4670	8.0544	121.1033	3.248	0.0000	0.0000	61,483
2013/06/18	R186	01/08/2013	7.20	Call	Bond Future	496.5500	0.4966	175.0300	0.1750	(64.751)	0	0	6,800
2013/06/18	R186	01/08/2013	7.20	Put	Bond Future	6,368.8900	6.3689	8,411.0900	8.4111	32.065	0	0	2,957
2013/06/18	R186	01/08/2013	7.25	Call	Bond Future	579.3500	0.5794	212.0600	0.2121	(63.397)	0	0	5,315
2013/06/18	R186	01/08/2013	7.25	Put	Bond Future	5,948.3100	5.9483	7,944.7400	7.9447	33.563	0	0	0
2013/06/18	R186	01/08/2013	7.80	Call	Bond Future	2,325.2900	2.3253	1,222.5800	1.2226	(47.422)	0	0	0
2013/06/18	R186	01/08/2013	7.80	Put	Bond Future	2,334.3700	2.3344	3,595.3800	3.5954	54.019	0	0	20
2013/06/18	R186	01/08/2013	8.00	Call	Bond Future	3,370.8600	3.3709	1,960.0300	1.9600	(41.854)	0	0	0
2013/06/18	R186	01/08/2013	8.00	Put	Bond Future	1,508.8500	1.5088	2,461.7400	2.4617	63.153	0	0	0
2013/06/18	R186	01/08/2013	7.00	Call	Bond Future	253.9300	0.2539	76.2600	0.0763	(69.968)	0	0	0
2013/06/18	R186	01/08/2013	7.00	Put	Bond Future	8,167.5400	8.1675	10,353.5900	10.3536	26.765	0	0	4,100
2013/06/18	R186	01/08/2013	9.00	Call	Bond Future	10,714.0000	10.7140	8,434.4800	8.4345	(21.276)	0	0	0
2013/06/18	R186	01/08/2013	9.00	Put	Bond Future	77.0100	0.0770	161.2100	0.1612	109.336	0	0	0
2013/06/18	R186	01/08/2013	128.26	Call	Bond Future	114,194.5700	114.1946	111,830.8500	111.8308	(2.070)	0	0	0
2013/06/18	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R186	01/08/2013	7.50	Call	Bond Future	1,174.0800	1.1741	515.0100	0.5150	(56.135)	0	0	6,800
2013/06/18	R186	01/08/2013	7.50	Put	Bond Future	4,066.9500	4.0669	5,771.6000	5.7716	41.915	0	0	0
2013/06/18	R186	01/08/2013	6.75	Call	Bond Future	96.6500	0.0966	23.2800	0.0233	(75.913)	0	0	1,000
2013/06/18	R186	01/08/2013	6.75	Put	Bond Future	10,625.6200	10.6256	12,915.9700	12.9160	21.555	0	0	0
2013/06/18	R186	01/08/2013	6.80	Call	Bond Future	118.6400	0.1186	29.9200	0.0299	(74.781)	0	0	0
2013/06/18	R186	01/08/2013	6.80	Put	Bond Future	10,118.7700	10.1188	12,393.7700	12.3938	22.483	0	0	100
2013/06/18	R186	01/08/2013	8.80	Call	Bond Future	9,111.2500	9.1113	6,903.9400	6.9039	(24.226)	0	0	0
2013/06/18	R186	01/08/2013	8.80	Put	Bond Future	154.9800	0.1550	311.3900	0.3114	100.923	0	0	6,800
2013/06/18	R186	01/08/2013	6.50	Call	Bond Future	31.6100	0.0316	5.9700	0.0060	(81.114)	0	0	500
2013/06/18	R186	01/08/2013	6.50	Put	Bond Future	13,248.8900	13.2489	15,586.9700	15.5870	17.647	0	0	0
2013/06/18	R186	07/11/2013			Bond Future	7.8886	125.2093	8.1517	122.8122	3.335	0.0000	0.0000	540
2013/06/18	R186	07/11/2013	6.50	Call	Bond Future	567.2800	0.5673	321.1000	0.3211	(43.397)	0	0	5,290
2013/06/18	R186	07/11/2013	6.50	Put	Bond Future	14,403.4700	14.4035	16,554.3500	16.5543	14.933	0	0	0
2013/06/18	R186	07/11/2013	6.75	Call	Bond Future	887.0100	0.8870	527.6300	0.5276	(40.516)	0	0	1,000
2013/06/18	R186	07/11/2013	6.75	Put	Bond Future	12,076.7900	12.0768	14,114.4700	14.1145	16.873	0	0	0
2013/06/18	R186	07/11/2013	8.00	Call	Bond Future	4,786.7600	4.7868	3,505.7300	3.5057	(26.762)	0	0	1,000
2013/06/18	R186	07/11/2013	8.00	Put	Bond Future	3,763.5600	3.7636	4,879.5900	4.8796	29.654	0	0	0

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2013/06/18	R186	07/11/2013	8.15	Call	Bond Future	5,544.2100	5.5442	4,140.9300	4.1409	(25.311)	0	0	0
2013/06/18	R186	07/11/2013	8.15	Put	Bond Future	3,162.1600	3.1622	4,155.9400	4.1559	31.427	0	0	0
2013/06/18	R186	07/11/2013	8.16	Call	Bond Future	5,596.6200	5.5966	4,185.3400	4.1853	(25.217)	0	0	0
2013/06/18	R186	07/11/2013	8.16	Put	Bond Future	3,124.7500	3.1248	4,110.5300	4.1105	31.547	0	0	0
2013/06/18	R186	07/11/2013	8.75	Call	Bond Future	9,087.4900	9.0875	7,259.1900	7.2592	(20.119)	0	0	0
2013/06/18	R186	07/11/2013	8.75	Put	Bond Future	1,480.7600	1.4808	2,049.5200	2.0495	38.410	0	0	1,030
2013/06/18	R186	07/11/2013	9.00	Call	Bond Future	10,734.4000	10.7344	8,769.4900	8.7695	(18.305)	0	0	0
2013/06/18	R186	07/11/2013	9.00	Put	Bond Future	1,046.3000	1.0463	1,478.4500	1.4784	41.303	0	0	1,000
2013/06/18	R186	07/11/2013	8.14	Call	Bond Future	5,492.0300	5.4920	4,096.7800	4.0968	(25.405)	0	0	0
2013/06/18	R186	07/11/2013	8.14	Put	Bond Future	3,199.9000	3.1999	4,201.7100	4.2017	31.308	0	0	0
2013/06/18	R186	06/02/2014			Bond Future	7.9699	121.6027	8.2423	119.1733	3.419	0.0000	0.0000	0
2013/06/18	R186	06/02/2014	7.75	Call	Bond Future	4,314.5800	4.3146	3,243.1900	3.2432	(24.832)	0	0	0
2013/06/18	R186	06/02/2014	7.75	Put	Bond Future	6,326.0100	6.3260	7,684.0100	7.6840	21.467	0	0	0
2013/06/18	R186	06/02/2014	7.76	Call	Bond Future	4,354.1800	4.3542	3,276.0400	3.2760	(24.761)	0	0	0
2013/06/18	R186	06/02/2014	7.76	Put	Bond Future	6,273.1000	6.2731	7,624.3500	7.6243	21.540	0	0	0
2013/06/18	R186	06/02/2014	7.74	Call	Bond Future	4,274.8100	4.2748	3,210.1800	3.2102	(24.905)	0	0	0
2013/06/18	R186	06/02/2014	7.74	Put	Bond Future	6,378.8400	6.3788	7,743.6000	7.7436	21.395	0	0	0
2013/06/18	R186	08/05/2014			Bond Future	8.0545	123.2495	8.3369	120.7872	3.506	0.0000	0.0000	0
2013/06/18	R186	08/05/2014	7.10	Call	Bond Future	2,741.4000	2.7414	2,031.3900	2.0314	(25.900)	0	0	0
2013/06/18	R186	08/05/2014	7.10	Put	Bond Future	11,617.7100	11.6177	13,369.9700	13.3700	15.083	0	0	0
2013/06/18	R186	08/05/2014	7.11	Call	Bond Future	2,767.2300	2.7672	2,052.1000	2.0521	(25.843)	0	0	0
2013/06/18	R186	08/05/2014	7.11	Put	Bond Future	11,545.9100	11.5459	13,293.0500	13.2931	15.132	0	0	0
2013/06/18	R186	08/05/2014	7.09	Call	Bond Future	2,715.7300	2.7157	2,010.8300	2.0108	(25.956)	0	0	0
2013/06/18	R186	08/05/2014	7.09	Put	Bond Future	11,689.7800	11.6898	13,447.1500	13.4471	15.033	0	0	0
2013/06/18	R197	01/08/2013			Bond Future	284.8983	284.8983	284.9786	284.9786	0.028	0.0000	0.0000	2,546
2013/06/18	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R197	01/08/2013	294.99	Put	Bond Future	10,091.6600	10.0917	10,011.3600	10.0114	(0.796)	0	0	0
2013/06/18	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R197	01/08/2013	295.00	Put	Bond Future	10,101.6600	10.1017	10,021.3600	10.0214	(0.795)	0	0	0
2013/06/18	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R197	01/08/2013	295.01	Put	Bond Future	10,111.6600	10.1117	10,031.3600	10.0314	(0.794)	0	0	0
2013/06/18	R201	01/08/2013			Bond Future	5.7564	104.9900	5.9471	104.7348	3.313	0.0000	0.0000	0
2013/06/18	R201	01/08/2013	107.45	Call	Bond Future	67,744.3500	67.7444	67,489.1300	67.4891	(0.377)	0	0	0
2013/06/18	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R201	07/11/2013			Bond Future	5.8727	106.4716	6.1125	106.2127	4.082	0.0000	0.0000	0
2013/06/18	R201	07/11/2013	4.79	Call	Bond Future	47.1200	0.0471	24.0300	0.0240	(49.003)	0	0	0
2013/06/18	R201	07/11/2013	4.79	Put	Bond Future	1,228.3100	1.2283	1,464.0800	1.4641	19.195	0	0	0
2013/06/18	R201	07/11/2013	4.80	Call	Bond Future	48.2700	0.0483	24.7000	0.0247	(48.830)	0	0	0
2013/06/18	R201	07/11/2013	4.80	Put	Bond Future	1,218.4600	1.2185	1,453.7500	1.4538	19.310	0	0	0
2013/06/18	R201	07/11/2013	4.81	Call	Bond Future	49.4500	0.0495	25.3800	0.0254	(48.675)	0	0	0
2013/06/18	R201	07/11/2013	4.81	Put	Bond Future	1,208.6400	1.2086	1,443.4300	1.4434	19.426	0	0	0
2013/06/18	R201	06/02/2014			Bond Future	6.0079	103.4948	6.3208	103.2324	5.208	0.0000	0.0000	0
2013/06/18	R201	06/02/2014	5.26	Call	Bond Future	161.4000	0.1614	99.9300	0.0999	(38.086)	0	0	0
2013/06/18	R201	06/02/2014	5.26	Put	Bond Future	793.0700	0.7931	994.0100	0.9940	25.337	0	0	0
2013/06/18	R201	06/02/2014	5.24	Call	Bond Future	156.9800	0.1570	96.8600	0.0969	(38.298)	0	0	0
2013/06/18	R201	06/02/2014	5.24	Put	Bond Future	805.6300	0.8056	1,007.9200	1.0079	25.110	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
2013/06/18	R201	06/02/2014	5.25	Call	Bond Future	159.1800	0.1592	98.3900	0.0984	(38.189)	0	0	0
2013/06/18	R201	06/02/2014	5.25	Put	Bond Future	799.3400	0.7993	1,000.9600	1.0010	25.223	0	0	0
2013/06/18	R201	08/05/2014			Bond Future	6.2447	104.8964	6.6916	104.6304	7.157	0.0000	0.0000	0
2013/06/18	R201	08/05/2014	4.76	Call	Bond Future	93.4900	0.0935	53.3800	0.0534	(42.903)	0	0	0
2013/06/18	R201	08/05/2014	4.76	Put	Bond Future	986.2000	0.9862	1,212.0800	1.2121	22.904	0	0	0
2013/06/18	R201	08/05/2014	4.74	Call	Bond Future	91.3600	0.0914	52.0200	0.0520	(43.060)	0	0	0
2013/06/18	R201	08/05/2014	4.74	Put	Bond Future	996.1900	0.9962	1,222.8400	1.2228	22.752	0	0	0
2013/06/18	R201	08/05/2014	4.75	Call	Bond Future	92.4200	0.0924	52.7000	0.0527	(42.978)	0	0	0
2013/06/18	R201	08/05/2014	4.75	Put	Bond Future	991.1900	0.9912	1,217.4600	1.2175	22.828	0	0	0
2013/06/18	R202	01/08/2013			Bond Future	209.1509	209.1509	209.2147	209.2147	0.030	0.0000	0.0000	44,020
2013/06/18	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R202	01/08/2013	222.99	Put	Bond Future	13,839.1000	13.8391	13,775.3200	13.7753	(0.461)	0	0	0
2013/06/18	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R202	01/08/2013	223.00	Put	Bond Future	13,849.1000	13.8491	13,785.3200	13.7853	(0.461)	0	0	0
2013/06/18	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R202	01/08/2013	223.01	Put	Bond Future	13,859.1000	13.8591	13,795.3200	13.7953	(0.460)	0	0	0
2013/06/18	R203	01/08/2013			Bond Future	6.8202	108.2654	7.0160	107.5556	2.870	0.0000	0.0000	4,182
2013/06/18	R203	01/08/2013	109.11	Call	Bond Future	95,052.1900	95.0522	94,342.4100	94.3424	(0.747)	0	0	0
2013/06/18	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R203	07/11/2013			Bond Future	6.9467	105.6338	7.1587	104.9140	3.052	0.0000	0.0000	0
2013/06/18	R203	07/11/2013	5.71	Call	Bond Future	169.5000	0.1695	99.5400	0.0995	(41.274)	0	0	15
2013/06/18	R203	07/11/2013	5.71	Put	Bond Future	4,492.9500	4.4930	5,142.7900	5.1428	14.464	0	0	0
2013/06/18	R203	07/11/2013	5.99	Call	Bond Future	298.4700	0.2985	185.8900	0.1859	(37.719)	0	0	0
2013/06/18	R203	07/11/2013	5.99	Put	Bond Future	3,624.1500	3.6242	4,231.3700	4.2314	16.755	0	0	0
2013/06/18	R203	07/11/2013	6.00	Call	Bond Future	304.2200	0.3042	189.8500	0.1898	(37.595)	0	0	0
2013/06/18	R203	07/11/2013	6.00	Put	Bond Future	3,594.4700	3.5945	4,199.9000	4.1999	16.843	0	0	0
2013/06/18	R203	07/11/2013	6.01	Call	Bond Future	310.2300	0.3102	194.0200	0.1940	(37.459)	0	0	0
2013/06/18	R203	07/11/2013	6.01	Put	Bond Future	3,565.0700	3.5651	4,168.6600	4.1687	16.931	0	0	0
2013/06/18	R203	07/11/2013	571.00	Call	Bond Future	103,404.2300	103.4042	102,684.4300	102.6844	(0.696)	0	0	0
2013/06/18	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R203	06/02/2014			Bond Future	7.0744	107.0543	7.3039	106.3247	3.245	0.0000	0.0000	0
2013/06/18	R203	06/02/2014	6.16	Call	Bond Future	586.6700	0.5867	418.1500	0.4181	(28.725)	0	0	0
2013/06/18	R203	06/02/2014	6.16	Put	Bond Future	3,556.7900	3.5568	4,117.8200	4.1178	15.773	0	0	0
2013/06/18	R203	06/02/2014	5.95	Call	Bond Future	441.2300	0.4412	306.9700	0.3070	(30.429)	0	0	16
2013/06/18	R203	06/02/2014	5.95	Put	Bond Future	4,108.1800	4.1082	4,703.4700	4.7035	14.490	0	0	0
2013/06/18	R203	06/02/2014	6.14	Call	Bond Future	571.4300	0.5714	406.3700	0.4064	(28.885)	0	0	0
2013/06/18	R203	06/02/2014	6.14	Put	Bond Future	3,607.6800	3.6077	4,172.1700	4.1722	15.647	0	0	0
2013/06/18	R203	06/02/2014	6.15	Call	Bond Future	579.0100	0.5790	412.2200	0.4122	(28.806)	0	0	0
2013/06/18	R203	06/02/2014	6.15	Put	Bond Future	3,582.1900	3.5822	4,144.9500	4.1450	15.710	0	0	0
2013/06/18	R203	08/05/2014			Bond Future	7.2109	104.3428	7.4602	103.6034	3.458	0.0000	0.0000	0
2013/06/18	R203	08/05/2014	5.76	Call	Bond Future	465.7900	0.4658	337.5100	0.3375	(27.540)	0	0	0
2013/06/18	R203	08/05/2014	5.76	Put	Bond Future	4,900.7200	4.9007	5,511.8500	5.5118	12.470	0	0	0
2013/06/18	R203	08/05/2014	5.74	Call	Bond Future	455.0500	0.4551	329.1800	0.3292	(27.661)	0	0	0
2013/06/18	R203	08/05/2014	5.74	Put	Bond Future	4,952.7400	4.9527	5,566.2800	5.5663	12.388	0	0	0
2013/06/18	R203	08/05/2014	5.75	Call	Bond Future	460.3900	0.4604	333.3200	0.3333	(27.601)	0	0	0
2013/06/18	R203	08/05/2014	5.75	Put	Bond Future	4,926.7000	4.9267	5,539.0400	5.5390	12.429	0	0	0

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2013/06/18	R204	01/08/2013			Bond Future	7.0048	105.3867	7.1991	104.5098	2.775	0.0000	0.0000	25,172
2013/06/18	R204	01/08/2013	110.75	Call	Bond Future	96,503.2200	96.5032	95,626.3300	95.6263	(0.909)	0	0	0
2013/06/18	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R204	07/11/2013			Bond Future	7.1142	106.8739	7.3212	105.9846	2.911	0.0000	0.0000	0
2013/06/18	R204	07/11/2013	6.29	Call	Bond Future	555.3800	0.5554	369.5300	0.3695	(33.464)	0	0	0
2013/06/18	R204	07/11/2013	6.29	Put	Bond Future	4,189.4500	4.1894	4,892.8900	4.8929	16.791	0	0	0
2013/06/18	R204	07/11/2013	6.30	Call	Bond Future	565.1800	0.5652	376.7500	0.3767	(33.340)	0	0	0
2013/06/18	R204	07/11/2013	6.30	Put	Bond Future	4,154.2300	4.1542	4,855.0900	4.8551	16.871	0	0	0
2013/06/18	R204	07/11/2013	6.31	Call	Bond Future	575.1100	0.5751	384.0900	0.3841	(33.215)	0	0	0
2013/06/18	R204	07/11/2013	6.31	Put	Bond Future	4,119.1600	4.1192	4,817.4300	4.8174	16.952	0	0	0
2013/06/18	R204	07/11/2013	7.00	Call	Bond Future	1,590.4200	1.5904	1,186.6900	1.1867	(25.385)	0	0	0
2013/06/18	R204	07/11/2013	7.00	Put	Bond Future	2,084.7600	2.0848	2,570.3200	2.5703	23.291	0	0	1,270
2013/06/18	R204	06/02/2014			Bond Future	7.2191	104.2804	7.4393	103.3790	3.050	0.0000	0.0000	0
2013/06/18	R204	06/02/2014	6.40	Call	Bond Future	960.3800	0.9604	715.0100	0.7150	(25.549)	0	0	0
2013/06/18	R204	06/02/2014	6.40	Put	Bond Future	4,400.1500	4.4001	5,056.1400	5.0561	14.908	0	0	0
2013/06/18	R204	06/02/2014	6.41	Call	Bond Future	971.7600	0.9718	724.1800	0.7242	(25.477)	0	0	0
2013/06/18	R204	06/02/2014	6.41	Put	Bond Future	4,368.7000	4.3687	5,022.4800	5.0225	14.965	0	0	0
2013/06/18	R204	06/02/2014	6.39	Call	Bond Future	949.0900	0.9491	705.9300	0.7059	(25.620)	0	0	0
2013/06/18	R204	06/02/2014	6.39	Put	Bond Future	4,431.7100	4.4317	5,089.9100	5.0899	14.852	0	0	0
2013/06/18	R204	08/05/2014			Bond Future	7.3347	105.6926	7.5695	104.7790	3.201	0.0000	0.0000	0
2013/06/18	R204	08/05/2014	6.05	Call	Bond Future	850.5100	0.8505	648.5000	0.6485	(23.752)	0	0	0
2013/06/18	R204	08/05/2014	6.05	Put	Bond Future	6,030.2700	6.0303	6,741.8100	6.7418	11.799	0	0	0
2013/06/18	R204	08/05/2014	6.06	Call	Bond Future	859.3300	0.8593	655.6700	0.6557	(23.700)	0	0	0
2013/06/18	R204	08/05/2014	6.06	Put	Bond Future	5,997.5500	5.9975	6,707.4400	6.7074	11.836	0	0	0
2013/06/18	R204	08/05/2014	6.04	Call	Bond Future	841.7700	0.8418	641.3900	0.6414	(23.805)	0	0	0
2013/06/18	R204	08/05/2014	6.04	Put	Bond Future	6,063.0800	6.0631	6,776.2500	6.7763	11.763	0	0	0
2013/06/18	R206	01/08/2013			Bond Future	5.6001	101.2338	5.8212	101.1370	3.948	0.0000	0.0000	0
2013/06/18	R206	01/08/2013	103.94	Call	Bond Future	30,235.7000	30.2357	30,138.8600	30.1389	(0.320)	0	0	0
2013/06/18	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R206	07/11/2013			Bond Future	6.0419	102.6624	6.5939	102.5642	9.136	0.0000	0.0000	0
2013/06/18	R206	07/11/2013	4.29	Call	Bond Future	13.2600	0.0133	5.2200	0.0052	(60.633)	0	0	0
2013/06/18	R206	07/11/2013	4.29	Put	Bond Future	326.2700	0.3263	416.4600	0.4165	27.643	0	0	0
2013/06/18	R206	07/11/2013	4.30	Call	Bond Future	13.4500	0.0135	5.3100	0.0053	(60.520)	0	0	0
2013/06/18	R206	07/11/2013	4.30	Put	Bond Future	324.6600	0.3247	414.7500	0.4148	27.749	0	0	0
2013/06/18	R206	07/11/2013	4.31	Call	Bond Future	13.6500	0.0137	5.4000	0.0054	(60.440)	0	0	0
2013/06/18	R206	07/11/2013	4.31	Put	Bond Future	323.0700	0.3231	413.0500	0.4130	27.852	0	0	0
2013/06/18	R207	01/08/2013			Bond Future	7.2192	100.5833	7.4539	99.3986	3.251	0.0000	0.0000	23,757
2013/06/18	R207	01/08/2013	106.18	Call	Bond Future	93,012.0800	93.0121	91,827.4400	91.8274	(1.274)	0	0	0
2013/06/18	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R207	07/11/2013			Bond Future	7.3208	102.0027	7.5684	100.8013	3.382	0.0000	0.0000	0
2013/06/18	R207	07/11/2013	6.69	Call	Bond Future	840.6100	0.8406	533.8400	0.5338	(36.494)	0	0	0
2013/06/18	R207	07/11/2013	6.69	Put	Bond Future	3,983.2600	3.9833	4,877.9200	4.8779	22.460	0	0	0
2013/06/18	R207	07/11/2013	6.70	Call	Bond Future	854.3800	0.8544	543.7200	0.5437	(36.361)	0	0	0
2013/06/18	R207	07/11/2013	6.70	Put	Bond Future	3,946.2700	3.9463	4,837.0400	4.8370	22.572	0	0	0
2013/06/18	R207	07/11/2013	6.71	Call	Bond Future	868.3100	0.8683	553.7300	0.5537	(36.229)	0	0	0

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2013/06/18	R207	07/11/2013	6.71	Put	Bond Future	3,909.4800	3.9095	4,796.3300	4.7963	22.685	0	0	0
2013/06/18	R207	06/02/2014			Bond Future	7.4188	99.7348	7.6796	98.5172	3.516	0.0000	0.0000	0
2013/06/18	R207	06/02/2014	6.66	Call	Bond Future	1,079.7700	1.0798	751.3200	0.7513	(30.419)	0	0	0
2013/06/18	R207	06/02/2014	6.66	Put	Bond Future	4,728.3100	4.7283	5,617.4800	5.6175	18.805	0	0	0
2013/06/18	R207	06/02/2014	6.64	Call	Bond Future	1,053.5400	1.0535	731.3000	0.7313	(30.586)	0	0	0
2013/06/18	R207	06/02/2014	6.64	Put	Bond Future	4,800.4400	4.8004	5,695.8200	5.6958	18.652	0	0	0
2013/06/18	R207	06/02/2014	6.65	Call	Bond Future	1,066.6000	1.0666	741.2600	0.7413	(30.503)	0	0	0
2013/06/18	R207	06/02/2014	6.65	Put	Bond Future	4,764.3000	4.7643	5,656.5800	5.6566	18.728	0	0	0
2013/06/18	R207	08/05/2014			Bond Future	7.5275	101.0855	7.8029	99.8514	3.658	0.0000	0.0000	0
2013/06/18	R207	08/05/2014	6.21	Call	Bond Future	862.5800	0.8626	615.1700	0.6152	(28.683)	0	0	0
2013/06/18	R207	08/05/2014	6.21	Put	Bond Future	7,037.8900	7.0379	8,024.6300	8.0246	14.020	0	0	0
2013/06/18	R207	08/05/2014	6.19	Call	Bond Future	843.7900	0.8438	600.7300	0.6007	(28.806)	0	0	0
2013/06/18	R207	08/05/2014	6.19	Put	Bond Future	7,116.4000	7.1164	8,107.4900	8.1075	13.927	0	0	0
2013/06/18	R207	08/05/2014	6.20	Call	Bond Future	853.1400	0.8531	607.9200	0.6079	(28.743)	0	0	0
2013/06/18	R207	08/05/2014	6.20	Put	Bond Future	7,077.0900	7.0771	8,066.0200	8.0660	13.974	0	0	0
2013/06/18	R208	01/08/2013			Bond Future	7.3040	99.1441	7.5433	97.7996	3.275	0.0000	0.0000	19,369
2013/06/18	R208	01/08/2013	101.40	Call	Bond Future	90,099.6100	90.0996	88,755.1500	88.7551	(1.492)	0	0	0
2013/06/18	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R208	07/11/2013			Bond Future	7.3986	97.1473	7.6494	95.7838	3.389	0.0000	0.0000	0
2013/06/18	R208	07/11/2013	6.79	Call	Bond Future	1,071.0200	1.0710	695.9100	0.6959	(35.024)	0	0	0
2013/06/18	R208	07/11/2013	6.79	Put	Bond Future	4,481.7700	4.4818	5,470.1200	5.4701	22.053	0	0	0
2013/06/18	R208	07/11/2013	6.80	Call	Bond Future	1,087.2800	1.0873	707.8100	0.7078	(34.901)	0	0	0
2013/06/18	R208	07/11/2013	6.80	Put	Bond Future	4,440.8000	4.4408	5,424.7900	5.4248	22.158	0	0	0
2013/06/18	R208	07/11/2013	6.81	Call	Bond Future	1,103.7200	1.1037	719.8600	0.7199	(34.779)	0	0	0
2013/06/18	R208	07/11/2013	6.81	Put	Bond Future	4,400.0600	4.4001	5,379.6600	5.3797	22.263	0	0	0
2013/06/18	R208	07/11/2013	7.50	Call	Bond Future	2,677.2100	2.6772	1,957.9600	1.9580	(26.866)	0	0	0
2013/06/18	R208	07/11/2013	7.50	Put	Bond Future	2,123.2200	2.1232	2,767.4300	2.7674	30.341	0	0	1,520
2013/06/18	R208	06/02/2014			Bond Future	7.4876	98.4536	7.7499	97.0718	3.503	0.0000	0.0000	0
2013/06/18	R208	06/02/2014	6.75	Call	Bond Future	1,302.3000	1.3023	913.7600	0.9138	(29.835)	0	0	0
2013/06/18	R208	06/02/2014	6.75	Put	Bond Future	5,322.6300	5.3226	6,315.8900	6.3159	18.661	0	0	0
2013/06/18	R208	06/02/2014	6.76	Call	Bond Future	1,318.3800	1.3184	926.2000	0.9262	(29.747)	0	0	0
2013/06/18	R208	06/02/2014	6.76	Put	Bond Future	5,282.8400	5.2828	6,272.4600	6.2725	18.733	0	0	0
2013/06/18	R208	06/02/2014	6.74	Call	Bond Future	1,286.9200	1.2869	901.9200	0.9019	(29.916)	0	0	0
2013/06/18	R208	06/02/2014	6.74	Put	Bond Future	5,363.1600	5.3632	6,359.9600	6.3600	18.586	0	0	0
2013/06/18	R208	08/05/2014			Bond Future	7.5807	96.3903	7.8554	94.9898	3.624	0.0000	0.0000	0
2013/06/18	R208	08/05/2014	6.30	Call	Bond Future	1,009.0800	1.0091	719.3000	0.7193	(28.717)	0	0	0
2013/06/18	R208	08/05/2014	6.30	Put	Bond Future	7,884.3700	7.8844	8,995.1300	8.9951	14.088	0	0	0
2013/06/18	R208	08/05/2014	6.31	Call	Bond Future	1,020.1900	1.0202	727.8600	0.7279	(28.654)	0	0	0
2013/06/18	R208	08/05/2014	6.31	Put	Bond Future	7,839.4900	7.8395	8,947.7000	8.9477	14.136	0	0	0
2013/06/18	R208	08/05/2014	6.29	Call	Bond Future	998.0600	0.9981	710.8300	0.7108	(28.779)	0	0	0
2013/06/18	R208	08/05/2014	6.29	Put	Bond Future	7,929.3600	7.9294	9,042.6700	9.0427	14.040	0	0	0
2013/06/18	R209	01/08/2013			Bond Future	8.6002	78.9021	8.8834	76.6667	3.293	0.0000	0.0000	10,032
2013/06/18	R209	01/08/2013	8.00	Call	Bond Future	505.2800	0.5053	174.3600	0.1744	(65.492)	0	0	0
2013/06/18	R209	01/08/2013	8.00	Put	Bond Future	5,602.1300	5.6021	7,506.6500	7.5066	33.996	0	0	2,000
2013/06/18	R209	01/08/2013	79.36	Call	Bond Future	68,953.0000	68.9530	66,717.5600	66.7176	(3.242)	0	0	0
2013/06/18	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/06/18	R209	07/11/2013			Bond Future	8.6850	76.8711	8.9770	74.6042	3.362	0.0000	0.0000	0
2013/06/18	R209	07/11/2013	8.65	Call	Bond Future	3,685.6300	3.6856	2,579.9800	2.5800	(29.999)	0	0	0
2013/06/18	R209	07/11/2013	8.65	Put	Bond Future	3,964.5300	3.9645	5,125.8400	5.1258	29.293	0	0	4,700
2013/06/18	R209	07/11/2013	8.79	Call	Bond Future	4,234.8400	4.2348	3,023.3500	3.0233	(28.608)	0	0	0
2013/06/18	R209	07/11/2013	8.79	Put	Bond Future	3,407.2400	3.4072	4,462.7100	4.4627	30.977	0	0	0
2013/06/18	R209	07/11/2013	8.80	Call	Bond Future	4,275.5200	4.2755	3,056.5600	3.0566	(28.510)	0	0	0
2013/06/18	R209	07/11/2013	8.80	Put	Bond Future	3,369.8400	3.3698	4,417.8400	4.4178	31.099	0	0	0
2013/06/18	R209	07/11/2013	8.81	Call	Bond Future	4,316.4000	4.3164	3,089.9700	3.0900	(28.413)	0	0	0
2013/06/18	R209	07/11/2013	8.81	Put	Bond Future	3,332.7600	3.3328	4,373.2900	4.3733	31.221	0	0	0
2013/06/18	R209	07/11/2013	9.40	Call	Bond Future	0.0000	0.0000	5,403.8600	5.4039	100.000	0	0	0
2013/06/18	R209	07/11/2013	9.40	Put	Bond Future	0.0000	0.0000	2,302.8500	2.3028	100.000	0	0	5,000
2013/06/18	R209	07/11/2013	9.50	Call	Bond Future	7,537.9000	7.5379	5,852.4400	5.8524	(22.360)	0	0	0
2013/06/18	R209	07/11/2013	9.50	Put	Bond Future	1,466.9000	1.4669	2,048.4000	2.0484	39.641	0	0	980
2013/06/18	R209	06/02/2014			Bond Future	8.7633	77.9050	9.0638	75.6075	3.429	0.0000	0.0000	0
2013/06/18	R209	06/02/2014	8.55	Call	Bond Future	4,095.2100	4.0952	3,049.7400	3.0497	(25.529)	0	0	0
2013/06/18	R209	06/02/2014	8.55	Put	Bond Future	5,795.0600	5.7951	7,047.1100	7.0471	21.605	0	0	0
2013/06/18	R209	06/02/2014	8.56	Call	Bond Future	4,129.8700	4.1299	3,078.3700	3.0784	(25.461)	0	0	0
2013/06/18	R209	06/02/2014	8.56	Put	Bond Future	5,748.7300	5.7487	6,994.7500	6.9948	21.675	0	0	0
2013/06/18	R209	06/02/2014	8.54	Call	Bond Future	4,060.6900	4.0607	3,021.2600	3.0213	(25.597)	0	0	0
2013/06/18	R209	06/02/2014	8.54	Put	Bond Future	5,841.6700	5.8417	7,099.7600	7.0998	21.536	0	0	0
2013/06/18	R209	08/05/2014			Bond Future	8.8428	75.8150	9.1521	73.4863	3.498	0.0000	0.0000	0
2013/06/18	R209	08/05/2014	7.85	Call	Bond Future	2,634.5700	2.6346	1,932.8300	1.9328	(26.636)	0	0	0
2013/06/18	R209	08/05/2014	7.85	Put	Bond Future	10,940.9600	10.9410	12,567.8900	12.5679	14.870	0	0	0
2013/06/18	R209	08/05/2014	7.86	Call	Bond Future	2,657.8400	2.6578	1,951.3500	1.9513	(26.581)	0	0	0
2013/06/18	R209	08/05/2014	7.86	Put	Bond Future	10,873.7100	10.8737	12,495.8900	12.4959	14.918	0	0	0
2013/06/18	R209	08/05/2014	7.84	Call	Bond Future	2,611.4300	2.6114	1,914.4300	1.9144	(26.690)	0	0	0
2013/06/18	R209	08/05/2014	7.84	Put	Bond Future	11,008.4800	11.0085	12,640.1500	12.6402	14.822	0	0	0
2013/06/18	R210	01/08/2013			Bond Future	160.6414	160.6414	160.3931	160.3931	(0.155)	0.0000	0.0000	1,237
2013/06/18	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R210	01/08/2013	172.99	Put	Bond Future	12,348.6000	12.3486	12,596.8900	12.5969	2.011	0	0	0
2013/06/18	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R210	01/08/2013	173.00	Put	Bond Future	12,358.6000	12.3586	12,606.8900	12.6069	2.009	0	0	0
2013/06/18	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R210	01/08/2013	173.01	Put	Bond Future	12,368.6000	12.3686	12,616.8900	12.6169	2.007	0	0	0
2013/06/18	R211	01/08/2013			Bond Future	129.9904	129.9904	130.0218	130.0218	0.024	0.0000	0.0000	522
2013/06/18	R211	01/08/2013	129.99	Call	Bond Future	0.4000	0.0004	31.7800	0.0318	7845.000	0	0	0
2013/06/18	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	21.7800	0.0218	100.000	0	0	0
2013/06/18	R211	01/08/2013	130.00	Put	Bond Future	9.6000	0.0096	0.0000	0.0000	(100.000)	0	0	0
2013/06/18	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	11.7800	0.0118	100.000	0	0	0
2013/06/18	R211	01/08/2013	130.01	Put	Bond Future	19.6000	0.0196	0.0000	0.0000	(100.000)	0	0	0
2013/06/18	R212	01/08/2013			Bond Future	133.1539	133.1539	132.1611	132.1611	(0.746)	0.0000	0.0000	21,791
2013/06/18	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R212	01/08/2013	137.99	Put	Bond Future	4,836.1200	4.8361	5,828.8600	5.8289	20.528	0	0	0
2013/06/18	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/06/18	R212	01/08/2013	138.00	Put	Bond Future	4,846.1200	4.8461	5,838.8600	5.8389	20.485	0	0	0
2013/06/18	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R212	01/08/2013	138.01	Put	Bond Future	4,856.1200	4.8561	5,848.8600	5.8489	20.443	0	0	0
2013/06/18	R213	01/08/2013			Bond Future	8.4170	90.1359	8.6852	87.9701	3.186	0.0000	0.0000	7,691
2013/06/18	R213	01/08/2013	91.25	Call	Bond Future	79,520.9200	79.5209	77,355.0400	77.3550	(2.724)	0	0	0
2013/06/18	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R213	07/11/2013			Bond Future	8.5071	87.8711	8.7840	85.6747	3.255	0.0000	0.0000	0
2013/06/18	R213	07/11/2013	8.59	Call	Bond Future	4,091.8800	4.0919	2,936.9700	2.9370	(28.224)	0	0	0
2013/06/18	R213	07/11/2013	8.59	Put	Bond Future	3,425.3900	3.4254	4,466.9800	4.4670	30.408	0	0	0
2013/06/18	R213	07/11/2013	8.60	Call	Bond Future	4,133.1500	4.1331	2,970.7100	2.9707	(28.125)	0	0	0
2013/06/18	R213	07/11/2013	8.60	Put	Bond Future	3,386.8000	3.3868	4,420.8600	4.4209	30.532	0	0	0
2013/06/18	R213	07/11/2013	8.61	Call	Bond Future	4,174.8500	4.1749	3,004.8900	3.0049	(28.024)	0	0	0
2013/06/18	R213	07/11/2013	8.61	Put	Bond Future	3,348.7600	3.3488	4,375.3000	4.3753	30.654	0	0	0
2013/06/18	R213	06/02/2014			Bond Future	8.5919	89.0528	8.8775	86.8266	3.324	0.0000	0.0000	0
2013/06/18	R213	06/02/2014	8.31	Call	Bond Future	3,824.6200	3.8246	2,859.6000	2.8596	(25.232)	0	0	0
2013/06/18	R213	06/02/2014	8.31	Put	Bond Future	6,107.3300	6.1073	7,368.4600	7.3685	20.649	0	0	0
2013/06/18	R213	06/02/2014	8.29	Call	Bond Future	3,757.3000	3.7573	2,804.1000	2.8041	(25.369)	0	0	0
2013/06/18	R213	06/02/2014	8.29	Put	Bond Future	6,205.2600	6.2053	7,478.2100	7.4782	20.514	0	0	0
2013/06/18	R213	06/02/2014	8.30	Call	Bond Future	3,790.8800	3.7909	2,831.7700	2.8318	(25.300)	0	0	0
2013/06/18	R213	06/02/2014	8.30	Put	Bond Future	6,156.1600	6.1562	7,423.2000	7.4232	20.582	0	0	0
2013/06/18	R213	08/05/2014			Bond Future	8.6747	86.7202	8.9690	84.4640	3.392	0.0000	0.0000	0
2013/06/18	R213	08/05/2014	7.66	Call	Bond Future	2,576.8900	2.5769	1,912.7900	1.9128	(25.771)	0	0	0
2013/06/18	R213	08/05/2014	7.66	Put	Bond Future	11,069.5600	11.0696	12,661.6900	12.6617	14.383	0	0	0
2013/06/18	R213	08/05/2014	7.64	Call	Bond Future	2,531.4300	2.5314	1,876.3400	1.8763	(25.878)	0	0	0
2013/06/18	R213	08/05/2014	7.64	Put	Bond Future	11,203.3800	11.2034	12,804.5200	12.8045	14.292	0	0	0
2013/06/18	R213	08/05/2014	7.65	Call	Bond Future	2,554.0900	2.5541	1,894.5000	1.8945	(25.825)	0	0	0
2013/06/18	R213	08/05/2014	7.65	Put	Bond Future	11,136.3400	11.1363	12,732.9800	12.7330	14.337	0	0	0
2013/06/18	R214	01/08/2013			Bond Future	8.6440	80.4035	8.9374	77.9770	3.394	0.0000	0.0000	840
2013/06/18	R214	01/08/2013	84.31	Call	Bond Future	69,955.5700	69.9556	67,529.1100	67.5291	(3.469)	0	0	0
2013/06/18	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R214	07/11/2013			Bond Future	8.7270	78.2540	9.0296	75.7932	3.467	0.0000	0.0000	0
2013/06/18	R214	07/11/2013	7.80	Call	Bond Future	1,185.1400	1.1851	691.4300	0.6914	(41.658)	0	0	0
2013/06/18	R214	07/11/2013	7.80	Put	Bond Future	9,624.2200	9.6242	11,591.2700	11.5913	20.439	0	0	0
2013/06/18	R214	07/11/2013	7.81	Call	Bond Future	1,203.8900	1.2039	703.8000	0.7038	(41.540)	0	0	0
2013/06/18	R214	07/11/2013	7.81	Put	Bond Future	9,544.0200	9.5440	11,504.6900	11.5047	20.543	0	0	0
2013/06/18	R214	07/11/2013	7.79	Call	Bond Future	1,166.6000	1.1666	679.2200	0.6792	(41.778)	0	0	0
2013/06/18	R214	07/11/2013	7.79	Put	Bond Future	9,704.8300	9.7048	11,678.2100	11.6782	20.334	0	0	0
2013/06/18	R248	01/08/2013			Bond Future	8.7709	103.5431	9.0442	100.6692	3.116	0.0000	0.0000	603
2013/06/18	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R248	01/08/2013	7.84	Put	Bond Future	11,021.4200	11.0214	13,895.3500	13.8954	26.076	0	0	0
2013/06/18	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R248	01/08/2013	7.85	Put	Bond Future	10,891.8700	10.8919	13,765.8000	13.7658	26.386	0	0	0
2013/06/18	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R248	01/08/2013	7.86	Put	Bond Future	10,762.5700	10.7626	13,636.5000	13.6365	26.703	0	0	0
2013/06/18	R248	07/11/2013			Bond Future	8.8582	100.5833	9.1404	97.6688	3.187	0.0000	0.0000	0

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2013/06/18	R248 07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R248 07/11/2013	7.84	Put	Bond Future	11,937.8900	11.9379	14,852.3300	14.8523	24.413	0	0	0
2013/06/18	R248 07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R248 07/11/2013	7.85	Put	Bond Future	11,808.5600	11.8086	14,723.0000	14.7230	24.681	0	0	0
2013/06/18	R248 07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/18	R248 07/11/2013	7.86	Put	Bond Future	11,679.4900	11.6795	14,593.9300	14.5939	24.953	0	0	0

Total **319552**