



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 04/04/2013 to 04/04/2013

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
2013/04/04	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/04/04	2025	02/05/2013			Bond Future	115.4213	115.4213	115.4197	115.4197	(0.001)	0.0000	0.0000	0
2013/04/04	2025	02/05/2013	113.41	Call	Bond Future	2,007.6300	2.0076	2,006.0600	2.0061	(0.078)	0	0	0
2013/04/04	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	2038	02/05/2013			Bond Future	112.6819	112.6819	112.8988	112.8988	0.192	0.0000	0.0000	9
2013/04/04	2038	02/05/2013	111.60	Call	Bond Future	1,077.4600	1.0775	1,294.3300	1.2943	20.128	0	0	0
2013/04/04	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	2050	02/05/2013			Bond Future	117.5065	117.5065	117.5083	117.5083	0.001	0.0000	0.0000	122
2013/04/04	2050	02/05/2013	117.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	2050	02/05/2013	117.60	Put	Bond Future	91.3300	0.0913	89.5700	0.0896	(1.927)	0	0	0
2013/04/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	AL7T	02/05/2013			Index Future	494.6350	494.6350	496.2080	496.2080	0.318	0.0000	0.0000	12
2013/04/04	AL7T	01/08/2013			Index Future	501.0850	501.0850	502.6770	502.6770	0.318	0.0000	0.0000	0
2013/04/04	AL7T	07/11/2013			Index Future	508.2860	508.2860	509.9020	509.9020	0.318	0.0000	0.0000	0
2013/04/04	ALBI	02/05/2013			Index Future	440.5700	440.5700	442.4310	442.4310	0.422	0.0000	0.0000	937
2013/04/04	ALBI	01/08/2013			Index Future	446.3160	446.3160	448.1990	448.1990	0.422	0.0000	0.0000	159
2013/04/04	ALBI	07/11/2013			Index Future	452.7300	452.7300	454.6410	454.6410	0.422	0.0000	0.0000	85
2013/04/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/04/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/04	EL28	02/05/2013			Bond Future	112.6031	112.6031	112.6046	112.6046	0.001	0.0000	0.0000	0
2013/04/04	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	EL28	02/05/2013	113.32	Put	Bond Future	713.1300	0.7131	711.5800	0.7116	(0.217)	0	0	0
2013/04/04	ES33	02/05/2013			Bond Future	8.7273	89.4720	8.6557	90.0909	(0.820)	0.0000	0.0000	3,363
2013/04/04	ES33	02/05/2013	91.02	Call	Bond Future	80,291.7100	80.2917	80,910.6300	80.9106	0.771	0	0	0
2013/04/04	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	ES33	01/08/2013			Bond Future	8.8146	90.6388	8.7409	91.2655	(0.836)	0.0000	0.0000	0
2013/04/04	ES33	01/08/2013	9.00	Call	Bond Future	1,546.6100	1.5466	2,173.2600	2.1733	40.518	0	0	0
2013/04/04	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	ES33	01/08/2013	91.02	Call	Bond Future	79,587.4800	79.5875	80,214.1300	80.2141	0.787	0	0	0
2013/04/04	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/04/04	GOVI	02/05/2013			GOVI	440.2410	440.2410	442.0540	442.0540	0.412	0.0000	0.0000	97
2013/04/04	GOVI	02/05/2013	432.99	Call	GOVI	72,510.0000	7.2510	90,640.0000	9.0640	25.003	0	0	0
2013/04/04	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	GOVI	02/05/2013	433.00	Call	GOVI	72,410.0000	7.2410	90,540.0000	9.0540	25.038	0	0	0
2013/04/04	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	GOVI	02/05/2013	433.01	Call	GOVI	72,310.0000	7.2310	90,440.0000	9.0440	25.073	0	0	0
2013/04/04	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	GOVI	01/08/2013			GOVI	445.9820	445.9820	447.8170	447.8170	0.411	0.0000	0.0000	280
2013/04/04	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	18,270.0000	1.8270	100.000	0	0	0
2013/04/04	GOVI	01/08/2013	445.99	Put	GOVI	80.0000	0.0080	0.0000	0.0000	(100.000)	0	0	0
2013/04/04	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	18,170.0000	1.8170	100.000	0	0	0
2013/04/04	GOVI	01/08/2013	446.00	Put	GOVI	180.0000	0.0180	0.0000	0.0000	(100.000)	0	0	0
2013/04/04	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	18,070.0000	1.8070	100.000	0	0	0
2013/04/04	GOVI	01/08/2013	446.01	Put	GOVI	280.0000	0.0280	0.0000	0.0000	(100.000)	0	0	0
2013/04/04	GOVI	07/11/2013			GOVI	452.3910	452.3910	454.2540	454.2540	0.412	0.0000	0.0000	0
2013/04/04	GOVI	07/11/2013	445.99	Call	GOVI	64,010.0000	6.4010	82,640.0000	8.2640	29.105	0	0	0
2013/04/04	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	GOVI	07/11/2013	446.00	Call	GOVI	63,910.0000	6.3910	82,540.0000	8.2540	29.150	0	0	0
2013/04/04	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	GOVI	07/11/2013	446.01	Call	GOVI	63,810.0000	6.3810	82,440.0000	8.2440	29.196	0	0	0
2013/04/04	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/04	IGOV	02/05/2013			Index Future	203.9850	203.9850	203.9620	203.9620	(0.011)	0.0000	0.0000	558
2013/04/04	IGOV	01/08/2013			Index Future	206.7220	206.7220	206.6990	206.6990	(0.011)	0.0000	0.0000	172
2013/04/04	IGOV	07/11/2013			Index Future	209.7450	209.7450	209.7220	209.7220	(0.011)	0.0000	0.0000	7
2013/04/04	ILBI	02/05/2013			Index Future	551.9800	551.9800	552.0120	552.0120	0.006	0.0000	0.0000	183
2013/04/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/04	JBAF	17/04/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0
2013/04/04	JBAF	15/05/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0
2013/04/04	JBAF	19/06/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	500
2013/04/04	JBAF	17/07/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0

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2013/04/04	JBAF	21/08/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/04/04	JBAF	18/09/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	1,700
2013/04/04	JBAF	16/10/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	0
2013/04/04	JBAF	18/12/2013			Jibar Tradeable Future	5.1500	94.8500	5.1400	94.8600	(0.194)	0.0000	0.0000	1,500
2013/04/04	JBAF	19/03/2014			Jibar Tradeable Future	5.1600	94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	400
2013/04/04	JBAF	18/06/2014			Jibar Tradeable Future	5.2700	94.7300	5.2000	94.8000	(1.328)	0.0000	0.0000	800
2013/04/04	JBAF	17/09/2014			Jibar Tradeable Future	5.4100	94.5900	5.3100	94.6900	(1.848)	0.0000	0.0000	0
2013/04/04	JBAF	17/12/2014			Jibar Tradeable Future	5.5500	94.4500	5.4400	94.5600	(1.982)	0.0000	0.0000	0
2013/04/04	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/04/04	R023	02/05/2013			Bond Future	6.8174	108.0122	6.7662	108.3901	(0.750)	0.0000	0.0000	6,470
2013/04/04	R023	02/05/2013	7.04	Call	Bond Future	1,624.4200	1.6244	2,002.2600	2.0023	23.260	0	0	0
2013/04/04	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R023	02/05/2013	7.05	Call	Bond Future	1,696.6400	1.6966	2,074.4800	2.0745	22.270	0	0	0
2013/04/04	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R023	02/05/2013	7.06	Call	Bond Future	1,768.8000	1.7688	2,146.6400	2.1466	21.361	0	0	0
2013/04/04	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R023	01/08/2013			Bond Future	6.8724	109.4208	6.8194	109.8032	(0.772)	0.0000	0.0000	0
2013/04/04	R023	01/08/2013	7.29	Call	Bond Future	2,950.9700	2.9510	3,333.4100	3.3334	12.960	0	0	0
2013/04/04	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R023	01/08/2013	7.30	Call	Bond Future	3,020.3400	3.0203	3,402.7800	3.4028	12.662	0	0	0
2013/04/04	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R023	01/08/2013	7.31	Call	Bond Future	3,089.6500	3.0896	3,472.0900	3.4721	12.378	0	0	0
2013/04/04	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R157	02/05/2013			Bond Future	5.4732	119.4447	5.4210	119.5711	(0.952)	0.0000	0.0000	6,078
2013/04/04	R157	02/05/2013	5.34	Call	Bond Future	105.4800	0.1055	143.2400	0.1432	35.798	0	0	0
2013/04/04	R157	02/05/2013	5.34	Put	Bond Future	428.9900	0.4290	340.2600	0.3403	(20.683)	0	0	0
2013/04/04	R157	02/05/2013	5.35	Call	Bond Future	112.8000	0.1128	152.4400	0.1524	35.142	0	0	0
2013/04/04	R157	02/05/2013	5.35	Put	Bond Future	411.9700	0.4120	325.1200	0.3251	(21.082)	0	0	0
2013/04/04	R157	02/05/2013	5.36	Call	Bond Future	120.4700	0.1205	162.0200	0.1620	34.490	0	0	0
2013/04/04	R157	02/05/2013	5.36	Put	Bond Future	395.3100	0.3953	310.3700	0.3104	(21.487)	0	0	0
2013/04/04	R157	01/08/2013			Bond Future	5.4953	121.0023	5.4363	121.1301	(1.073)	0.0000	0.0000	0
2013/04/04	R157	01/08/2013	116.11	Call	Bond Future	91,546.6800	91.5467	91,674.4900	91.6745	0.140	0	0	0
2013/04/04	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R157	07/11/2013			Bond Future	5.5145	115.9342	5.4456	116.0640	(1.248)	0.0000	0.0000	0
2013/04/04	R157	07/11/2013	5.59	Call	Bond Future	599.7000	0.5997	671.8700	0.6719	12.034	0	0	0
2013/04/04	R157	07/11/2013	5.59	Put	Bond Future	457.3700	0.4574	399.6500	0.3997	(12.620)	0	0	0
2013/04/04	R157	07/11/2013	5.60	Call	Bond Future	610.2800	0.6103	683.1800	0.6832	11.945	0	0	0
2013/04/04	R157	07/11/2013	5.60	Put	Bond Future	449.1300	0.4491	392.1400	0.3921	(12.689)	0	0	0
2013/04/04	R157	07/11/2013	5.61	Call	Bond Future	620.9700	0.6210	694.5900	0.6946	11.856	0	0	0
2013/04/04	R157	07/11/2013	5.61	Put	Bond Future	441.0000	0.4410	384.7300	0.3847	(12.760)	0	0	0
2013/04/04	R157	06/02/2014			Bond Future	5.5349	117.4973	5.4538	117.6289	(1.464)	0.0000	0.0000	0
2013/04/04	R157	06/02/2014	5.66	Call	Bond Future	664.5000	0.6645	739.7800	0.7398	11.329	0	0	0
2013/04/04	R157	06/02/2014	5.66	Put	Bond Future	461.5800	0.4616	405.2300	0.4052	(12.208)	0	0	0
2013/04/04	R157	06/02/2014	5.64	Call	Bond Future	645.8100	0.6458	719.9000	0.7199	11.472	0	0	0
2013/04/04	R157	06/02/2014	5.64	Put	Bond Future	475.2800	0.4753	417.7400	0.4177	(12.107)	0	0	0

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2013/04/04	R157	06/02/2014	5.65	Call	Bond Future	655.1200	0.6551	729.8100	0.7298	11.401	0	0	0
2013/04/04	R157	06/02/2014	5.65	Put	Bond Future	468.3900	0.4684	411.4500	0.4115	(12.157)	0	0	0
2013/04/04	R186	02/05/2013			Bond Future	7.3717	130.5429	7.2951	131.3144	(1.038)	0.0000	0.0000	63,614
2013/04/04	R186	02/05/2013	6.75	Call	Bond Future	75.2700	0.0753	112.6500	0.1127	49.661	0	0	350
2013/04/04	R186	02/05/2013	6.75	Put	Bond Future	6,535.9000	6.5359	5,801.8100	5.8018	(11.232)	0	0	0
2013/04/04	R186	02/05/2013	7.39	Call	Bond Future	1,622.8400	1.6228	2,032.5700	2.0326	25.248	0	0	0
2013/04/04	R186	02/05/2013	7.39	Put	Bond Future	1,439.1300	1.4391	1,077.3900	1.0774	(25.136)	0	0	0
2013/04/04	R186	02/05/2013	7.40	Call	Bond Future	1,675.1800	1.6752	2,093.0000	2.0930	24.942	0	0	2,000
2013/04/04	R186	02/05/2013	7.40	Put	Bond Future	1,391.3500	1.3913	1,037.7000	1.0377	(25.418)	0	0	150
2013/04/04	R186	02/05/2013	7.41	Call	Bond Future	1,728.5100	1.7285	2,154.3800	2.1544	24.638	0	0	0
2013/04/04	R186	02/05/2013	7.41	Put	Bond Future	1,344.6700	1.3447	999.0700	0.9991	(25.701)	0	0	0
2013/04/04	R186	02/05/2013	7.60	Call	Bond Future	2,918.8000	2.9188	3,485.2000	3.4852	19.405	0	0	0
2013/04/04	R186	02/05/2013	7.60	Put	Bond Future	655.5800	0.6556	450.5100	0.4505	(31.281)	0	0	2,830
2013/04/04	R186	02/05/2013	7.75	Call	Bond Future	4,056.4200	4.0564	4,707.1000	4.7071	16.041	0	0	0
2013/04/04	R186	02/05/2013	7.75	Put	Bond Future	337.0200	0.3370	216.2300	0.2162	(35.841)	0	0	100
2013/04/04	R186	01/08/2013			Bond Future	7.4387	126.9608	7.3596	127.7419	(1.063)	0.0000	0.0000	3,000
2013/04/04	R186	01/08/2013	7.25	Call	Bond Future	2,608.9600	2.6090	2,942.7100	2.9427	12.792	0	0	4,315
2013/04/04	R186	01/08/2013	7.25	Put	Bond Future	4,484.1400	4.4841	4,036.7400	4.0367	(9.977)	0	0	0
2013/04/04	R186	01/08/2013	128.26	Call	Bond Future	117,688.3500	117.6883	118,469.5000	118.4695	0.664	0	0	0
2013/04/04	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R186	07/11/2013			Bond Future	7.5094	128.7856	7.4274	129.5782	(1.092)	0.0000	0.0000	540
2013/04/04	R186	07/11/2013	8.75	Call	Bond Future	12,220.6100	12.2206	12,889.1200	12.8891	5.470	0	0	0
2013/04/04	R186	07/11/2013	8.75	Put	Bond Future	1,037.5900	1.0376	913.4900	0.9135	(11.960)	0	0	1,030
2013/04/04	R186	07/11/2013	8.14	Call	Bond Future	8,167.4100	8.1674	8,728.7400	8.7287	6.873	0	0	0
2013/04/04	R186	07/11/2013	8.14	Put	Bond Future	2,298.9900	2.2990	2,067.7100	2.0677	(10.060)	0	0	0
2013/04/04	R186	07/11/2013	8.15	Call	Bond Future	8,230.3500	8.2303	8,793.7500	8.7938	6.845	0	0	0
2013/04/04	R186	07/11/2013	8.15	Put	Bond Future	2,272.0100	2.2720	2,042.8000	2.0428	(10.088)	0	0	0
2013/04/04	R186	07/11/2013	8.16	Call	Bond Future	8,293.4600	8.2935	8,858.9200	8.8589	6.818	0	0	0
2013/04/04	R186	07/11/2013	8.16	Put	Bond Future	2,245.3000	2.2453	2,018.1500	2.0181	(10.117)	0	0	0
2013/04/04	R186	06/02/2014			Bond Future	7.5768	125.2316	7.4920	126.0349	(1.120)	0.0000	0.0000	0
2013/04/04	R186	06/02/2014	7.74	Call	Bond Future	6,146.6700	6.1467	6,602.5400	6.6025	7.417	0	0	0
2013/04/04	R186	06/02/2014	7.74	Put	Bond Future	4,621.8500	4.6219	4,274.4600	4.2745	(7.516)	0	0	0
2013/04/04	R186	06/02/2014	7.75	Call	Bond Future	6,197.5700	6.1976	6,655.6100	6.6556	7.391	0	0	0
2013/04/04	R186	06/02/2014	7.75	Put	Bond Future	4,580.1500	4.5801	4,234.9300	4.2349	(7.537)	0	0	0
2013/04/04	R186	06/02/2014	7.76	Call	Bond Future	6,249.1200	6.2491	6,709.3400	6.7093	7.365	0	0	0
2013/04/04	R186	06/02/2014	7.76	Put	Bond Future	4,539.1900	4.5392	4,196.1500	4.1962	(7.557)	0	0	0
2013/04/04	R197	02/05/2013			Bond Future	294.1787	294.1787	294.1725	294.1725	(0.002)	0.0000	0.0000	2,633
2013/04/04	R197	02/05/2013	282.39	Call	Bond Future	11,788.7000	11.7887	11,782.4600	11.7825	(0.053)	0	0	0
2013/04/04	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R197	02/05/2013	282.40	Call	Bond Future	11,778.7000	11.7787	11,772.4600	11.7725	(0.053)	0	0	0
2013/04/04	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R197	02/05/2013	282.41	Call	Bond Future	11,768.7000	11.7687	11,762.4600	11.7625	(0.053)	0	0	0
2013/04/04	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R201	02/05/2013			Bond Future	5.3005	108.5822	5.2687	108.6327	(0.599)	0.0000	0.0000	4
2013/04/04	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/04/04	R201	02/05/2013	4.04	Put	Bond Future	2,033.4200		2.0334	1,982.8500	1.9828	(2.487)	0	0	0
2013/04/04	R201	02/05/2013	4.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R201	02/05/2013	4.05	Put	Bond Future	2,017.0900		2.0171	1,966.5200	1.9665	(2.507)	0	0	0
2013/04/04	R201	02/05/2013	4.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R201	02/05/2013	4.06	Put	Bond Future	2,000.7500		2.0007	1,950.1800	1.9502	(2.528)	0	0	0
2013/04/04	R201	01/08/2013			Bond Future	5.3074		105.5943	5.2698	105.6452	(0.709)	0.0000	0.0000	0
2013/04/04	R201	01/08/2013	107.45	Call	Bond Future	68,348.6700		68.3487	68,399.5700	68.3996	0.074	0	0	0
2013/04/04	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R201	07/11/2013			Bond Future	5.2834		107.1120	5.2359	107.1639	(0.899)	0.0000	0.0000	0
2013/04/04	R201	07/11/2013	4.79	Call	Bond Future	83.0600		0.0831	94.3100	0.0943	13.544	0	0	0
2013/04/04	R201	07/11/2013	4.79	Put	Bond Future	623.8000		0.6238	583.1800	0.5832	(6.512)	0	0	0
2013/04/04	R201	07/11/2013	4.80	Call	Bond Future	85.4300		0.0854	96.9300	0.0969	13.461	0	0	0
2013/04/04	R201	07/11/2013	4.80	Put	Bond Future	615.1700		0.6152	574.8000	0.5748	(6.562)	0	0	0
2013/04/04	R201	07/11/2013	4.81	Call	Bond Future	87.8500		0.0879	99.6000	0.0996	13.375	0	0	0
2013/04/04	R201	07/11/2013	4.81	Put	Bond Future	606.5900		0.6066	566.4700	0.5665	(6.614)	0	0	0
2013/04/04	R201	06/02/2014			Bond Future	5.2352		104.1475	5.1733	104.2001	(1.182)	0.0000	0.0000	0
2013/04/04	R201	06/02/2014	5.26	Call	Bond Future	282.4400		0.2824	309.8000	0.3098	9.687	0	0	0
2013/04/04	R201	06/02/2014	5.26	Put	Bond Future	261.3800		0.2614	236.1900	0.2362	(9.637)	0	0	0
2013/04/04	R201	06/02/2014	5.24	Call	Bond Future	273.4700		0.2735	300.3000	0.3003	9.811	0	0	0
2013/04/04	R201	06/02/2014	5.24	Put	Bond Future	269.3900		0.2694	243.6700	0.2437	(9.547)	0	0	0
2013/04/04	R201	06/02/2014	5.25	Call	Bond Future	277.7400		0.2777	304.8400	0.3048	9.757	0	0	0
2013/04/04	R201	06/02/2014	5.25	Put	Bond Future	265.1700		0.2652	239.7200	0.2397	(9.598)	0	0	0
2013/04/04	R202	02/05/2013			Bond Future	220.0310		220.0310	220.0317	220.0317	0.000	0.0000	0.0000	44,017
2013/04/04	R202	02/05/2013	211.04	Call	Bond Future	8,991.0100		8.9910	8,991.6900	8.9917	0.008	0	0	0
2013/04/04	R202	02/05/2013	211.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R202	02/05/2013	211.05	Call	Bond Future	8,981.0100		8.9810	8,981.6900	8.9817	0.008	0	0	0
2013/04/04	R202	02/05/2013	211.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R202	02/05/2013	211.06	Call	Bond Future	8,971.0100		8.9710	8,971.6900	8.9717	0.008	0	0	0
2013/04/04	R202	02/05/2013	211.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R203	02/05/2013			Bond Future	5.8933		110.1148	5.8316	110.3618	(1.047)	0.0000	0.0000	5,836
2013/04/04	R203	02/05/2013	5.89	Call	Bond Future	482.1600		0.4822	606.6900	0.6067	25.828	0	0	0
2013/04/04	R203	02/05/2013	5.89	Put	Bond Future	495.4400		0.4954	372.9500	0.3730	(24.723)	0	0	0
2013/04/04	R203	02/05/2013	5.90	Call	Bond Future	502.2700		0.5023	630.0400	0.6300	25.439	0	0	0
2013/04/04	R203	02/05/2013	5.90	Put	Bond Future	475.5700		0.4756	356.3200	0.3563	(25.075)	0	0	0
2013/04/04	R203	02/05/2013	5.91	Call	Bond Future	522.8900		0.5229	653.9000	0.6539	25.055	0	0	0
2013/04/04	R203	02/05/2013	5.91	Put	Bond Future	456.2300		0.4562	340.2200	0.3402	(25.428)	0	0	0
2013/04/04	R203	01/08/2013			Bond Future	5.9348		111.5508	5.8688	111.8007	(1.112)	0.0000	0.0000	5,000
2013/04/04	R203	01/08/2013	109.11	Call	Bond Future	98,337.6300		98.3376	98,587.5100	98.5875	0.254	0	0	0
2013/04/04	R203	01/08/2013	109.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R203	07/11/2013			Bond Future	5.9802		108.9941	5.9088	109.2478	(1.195)	0.0000	0.0000	0
2013/04/04	R203	07/11/2013	6.01	Call	Bond Future	1,280.0500		1.2800	1,413.1500	1.4131	10.398	0	0	0
2013/04/04	R203	07/11/2013	6.01	Put	Bond Future	1,174.5900		1.1746	1,053.9800	1.0540	(10.268)	0	0	0
2013/04/04	R203	07/11/2013	571.00	Call	Bond Future	106,764.5300		106.7645	107,018.2400	107.0182	0.238	0	0	0
2013/04/04	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R203	07/11/2013	5.71	Call	Bond Future	798.5500		0.7986	896.7200	0.8967	12.294	0	0	15
2013/04/04	R203	07/11/2013	5.71	Put	Bond Future	1,761.7000		1.7617	1,606.1600	1.6062	(8.829)	0	0	0

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2013/04/04	R203	07/11/2013	5.99	Call	Bond Future	1,243.3800	1.2434	1,374.1500	1.3741	10.517	0	0	0
2013/04/04	R203	07/11/2013	5.99	Put	Bond Future	1,208.7600	1.2088	1,085.8200	1.0858	(10.171)	0	0	0
2013/04/04	R203	07/11/2013	6.00	Call	Bond Future	1,261.4700	1.2615	1,393.4100	1.3934	10.459	0	0	0
2013/04/04	R203	07/11/2013	6.00	Put	Bond Future	1,191.4200	1.1914	1,069.6500	1.0697	(10.221)	0	0	0
2013/04/04	R203	06/02/2014			Bond Future	6.0275	110.4636	5.9502	110.7207	(1.282)	0.0000	0.0000	0
2013/04/04	R203	06/02/2014	6.16	Call	Bond Future	1,633.0300	1.6330	1,777.4500	1.7775	8.844	0	0	0
2013/04/04	R203	06/02/2014	6.16	Put	Bond Future	1,193.8500	1.1939	1,081.1500	1.0811	(9.440)	0	0	0
2013/04/04	R203	06/02/2014	5.95	Call	Bond Future	1,268.9200	1.2689	1,393.0600	1.3931	9.783	0	0	16
2013/04/04	R203	06/02/2014	5.95	Put	Bond Future	1,526.5700	1.5266	1,393.5900	1.3936	(8.711)	0	0	0
2013/04/04	R203	06/02/2014	6.14	Call	Bond Future	1,595.7300	1.5957	1,738.2600	1.7383	8.932	0	0	0
2013/04/04	R203	06/02/2014	6.14	Put	Bond Future	1,222.6800	1.2227	1,108.0900	1.1081	(9.372)	0	0	0
2013/04/04	R203	06/02/2014	6.15	Call	Bond Future	1,614.3200	1.6143	1,757.8000	1.7578	8.888	0	0	0
2013/04/04	R203	06/02/2014	6.15	Put	Bond Future	1,208.2000	1.2082	1,094.5600	1.0946	(9.406)	0	0	0
2013/04/04	R204	02/05/2013			Bond Future	6.1464	111.7014	6.0899	111.9811	(0.919)	0.0000	0.0000	5,262
2013/04/04	R204	02/05/2013	6.29	Call	Bond Future	1,056.5300	1.0565	1,243.8000	1.2438	17.725	0	0	0
2013/04/04	R204	02/05/2013	6.29	Put	Bond Future	349.9000	0.3499	257.4800	0.2575	(26.413)	0	0	0
2013/04/04	R204	02/05/2013	6.30	Call	Bond Future	1,089.7200	1.0897	1,280.0700	1.2801	17.468	0	0	0
2013/04/04	R204	02/05/2013	6.30	Put	Bond Future	334.0800	0.3341	244.7400	0.2447	(26.742)	0	0	0
2013/04/04	R204	02/05/2013	6.31	Call	Bond Future	1,123.4100	1.1234	1,316.8000	1.3168	17.215	0	0	0
2013/04/04	R204	02/05/2013	6.31	Put	Bond Future	318.7900	0.3188	232.4900	0.2325	(27.071)	0	0	0
2013/04/04	R204	01/08/2013			Bond Future	6.1966	109.1317	6.1369	109.4147	(0.963)	0.0000	0.0000	0
2013/04/04	R204	01/08/2013	110.75	Call	Bond Future	100,248.2200	100.2482	100,531.2300	100.5312	0.282	0	0	0
2013/04/04	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R204	07/11/2013			Bond Future	6.2474	110.7002	6.1838	110.9876	(1.018)	0.0000	0.0000	0
2013/04/04	R204	07/11/2013	7.00	Call	Bond Future	3,861.3000	3.8613	4,087.8400	4.0878	5.867	0	0	0
2013/04/04	R204	07/11/2013	7.00	Put	Bond Future	529.3200	0.5293	468.5100	0.4685	(11.488)	0	0	1,270
2013/04/04	R204	07/11/2013	6.29	Call	Bond Future	1,752.0300	1.7520	1,903.3300	1.9033	8.636	0	0	0
2013/04/04	R204	07/11/2013	6.29	Put	Bond Future	1,559.7800	1.5598	1,423.7300	1.4237	(8.722)	0	0	0
2013/04/04	R204	07/11/2013	6.30	Call	Bond Future	1,776.1600	1.7762	1,928.6900	1.9287	8.588	0	0	0
2013/04/04	R204	07/11/2013	6.30	Put	Bond Future	1,538.8900	1.5389	1,404.0700	1.4041	(8.761)	0	0	0
2013/04/04	R204	07/11/2013	6.31	Call	Bond Future	1,800.4600	1.8005	1,954.2400	1.9542	8.541	0	0	0
2013/04/04	R204	07/11/2013	6.31	Put	Bond Future	1,518.1900	1.5182	1,384.6200	1.3846	(8.798)	0	0	0
2013/04/04	R204	06/02/2014			Bond Future	6.2971	108.1620	6.2296	108.4531	(1.072)	0.0000	0.0000	0
2013/04/04	R204	06/02/2014	6.40	Call	Bond Future	2,194.6600	2.1947	2,353.5200	2.3535	7.238	0	0	0
2013/04/04	R204	06/02/2014	6.40	Put	Bond Future	1,752.8100	1.7528	1,620.5100	1.6205	(7.548)	0	0	0
2013/04/04	R204	06/02/2014	6.41	Call	Bond Future	2,218.4700	2.2185	2,378.3200	2.3783	7.205	0	0	0
2013/04/04	R204	06/02/2014	6.41	Put	Bond Future	1,733.7900	1.7338	1,602.4800	1.6025	(7.574)	0	0	0
2013/04/04	R204	06/02/2014	6.39	Call	Bond Future	2,170.9800	2.1710	2,328.8400	2.3288	7.271	0	0	0
2013/04/04	R204	06/02/2014	6.39	Put	Bond Future	1,771.9800	1.7720	1,638.6800	1.6387	(7.523)	0	0	0
2013/04/04	R206	02/05/2013			Bond Future	5.3387	103.7553	5.3213	103.7672	(0.326)	0.0000	0.0000	23
2013/04/04	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R206	02/05/2013	3.39	Put	Bond Future	1,339.8700	1.3399	1,328.0300	1.3280	(0.884)	0	0	0
2013/04/04	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R206	02/05/2013	3.40	Put	Bond Future	1,332.9200	1.3329	1,321.0800	1.3211	(0.888)	0	0	0
2013/04/04	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R206	02/05/2013	3.41	Put	Bond Future	1,325.9700	1.3260	1,314.1300	1.3141	(0.893)	0	0	0



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2013/04/04	R206	01/08/2013			Bond Future	5.3432	101.3466	5.3166	101.3583	(0.498)	0.0000	0.0000	0
2013/04/04	R206	01/08/2013	103.94	Call	Bond Future	30,348.4500	30.3484	30,360.1500	30.3601	0.039	0	0	0
2013/04/04	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R206	07/11/2013			Bond Future	5.2522	102.8033	5.1846	102.8153	(1.287)	0.0000	0.0000	0
2013/04/04	R206	07/11/2013	4.29	Call	Bond Future	2.9300	0.0029	3.7200	0.0037	26.962	0	0	0
2013/04/04	R206	07/11/2013	4.29	Put	Bond Future	175.0800	0.1751	163.8000	0.1638	(6.443)	0	0	0
2013/04/04	R206	07/11/2013	4.30	Call	Bond Future	3.0400	0.0030	3.8500	0.0039	26.645	0	0	0
2013/04/04	R206	07/11/2013	4.30	Put	Bond Future	173.3900	0.1734	162.1300	0.1621	(6.494)	0	0	0
2013/04/04	R206	07/11/2013	4.31	Call	Bond Future	3.1600	0.0032	3.9900	0.0040	26.266	0	0	0
2013/04/04	R206	07/11/2013	4.31	Put	Bond Future	171.7200	0.1717	160.4800	0.1605	(6.546)	0	0	0
2013/04/04	R207	02/05/2013			Bond Future	6.3780	106.9190	6.3216	107.2318	(0.885)	0.0000	0.0000	7,774
2013/04/04	R207	02/05/2013	6.44	Call	Bond Future	925.2600	0.9253	1,103.5900	1.1036	19.274	0	0	0
2013/04/04	R207	02/05/2013	6.44	Put	Bond Future	582.9800	0.5830	448.5300	0.4485	(23.063)	0	0	0
2013/04/04	R207	02/05/2013	6.45	Call	Bond Future	957.2000	0.9572	1,139.1900	1.1392	19.013	0	0	0
2013/04/04	R207	02/05/2013	6.45	Put	Bond Future	559.8300	0.5598	429.0400	0.4290	(23.362)	0	0	0
2013/04/04	R207	02/05/2013	6.46	Call	Bond Future	989.7500	0.9897	1,175.3800	1.1754	18.755	0	0	0
2013/04/04	R207	02/05/2013	6.46	Put	Bond Future	537.3300	0.5373	410.1800	0.4102	(23.663)	0	0	0
2013/04/04	R207	01/08/2013			Bond Future	6.4336	104.6769	6.3745	104.9935	(0.920)	0.0000	0.0000	0
2013/04/04	R207	01/08/2013	106.18	Call	Bond Future	97,105.7200	97.1057	97,422.2900	97.4223	0.326	0	0	0
2013/04/04	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R207	07/11/2013			Bond Future	6.4872	106.1814	6.4248	106.5028	(0.962)	0.0000	0.0000	0
2013/04/04	R207	07/11/2013	6.69	Call	Bond Future	2,607.8600	2.6079	2,796.5800	2.7966	7.237	0	0	0
2013/04/04	R207	07/11/2013	6.69	Put	Bond Future	1,571.7600	1.5718	1,439.1500	1.4391	(8.437)	0	0	0
2013/04/04	R207	07/11/2013	6.70	Call	Bond Future	2,638.1900	2.6382	2,828.1400	2.8281	7.200	0	0	0
2013/04/04	R207	07/11/2013	6.70	Put	Bond Future	1,551.3300	1.5513	1,419.9500	1.4200	(8.469)	0	0	0
2013/04/04	R207	07/11/2013	6.71	Call	Bond Future	2,668.6900	2.6687	2,859.8500	2.8599	7.163	0	0	0
2013/04/04	R207	07/11/2013	6.71	Put	Bond Future	1,531.1100	1.5311	1,400.9400	1.4009	(8.502)	0	0	0
2013/04/04	R207	06/02/2014			Bond Future	6.5403	103.9736	6.4747	104.2992	(1.004)	0.0000	0.0000	0
2013/04/04	R207	06/02/2014	6.66	Call	Bond Future	2,715.6200	2.7156	2,894.4800	2.8945	6.586	0	0	0
2013/04/04	R207	06/02/2014	6.66	Put	Bond Future	2,125.4200	2.1254	1,978.6100	1.9786	(6.907)	0	0	0
2013/04/04	R207	06/02/2014	6.64	Call	Bond Future	2,661.7900	2.6618	2,838.5600	2.8386	6.641	0	0	0
2013/04/04	R207	06/02/2014	6.64	Put	Bond Future	2,169.9500	2.1700	2,021.0500	2.0210	(6.862)	0	0	0
2013/04/04	R207	06/02/2014	6.65	Call	Bond Future	2,688.6400	2.6886	2,866.4500	2.8664	6.613	0	0	0
2013/04/04	R207	06/02/2014	6.65	Put	Bond Future	2,147.6000	2.1476	1,999.7400	1.9997	(6.885)	0	0	0
2013/04/04	R208	02/05/2013			Bond Future	6.4961	102.2234	6.4449	102.5395	(0.788)	0.0000	0.0000	14,280
2013/04/04	R208	02/05/2013	6.64	Call	Bond Future	1,357.5000	1.3575	1,563.6800	1.5637	15.188	0	0	0
2013/04/04	R208	02/05/2013	6.64	Put	Bond Future	475.3300	0.4753	365.4400	0.3654	(23.119)	0	0	0
2013/04/04	R208	02/05/2013	6.65	Call	Bond Future	1,398.2200	1.3982	1,607.7900	1.6078	14.988	0	0	0
2013/04/04	R208	02/05/2013	6.65	Put	Bond Future	455.1000	0.4551	348.6000	0.3486	(23.401)	0	0	0
2013/04/04	R208	02/05/2013	6.66	Call	Bond Future	1,439.5400	1.4395	1,652.4400	1.6524	14.789	0	0	0
2013/04/04	R208	02/05/2013	6.66	Put	Bond Future	435.5300	0.4355	332.3600	0.3324	(23.688)	0	0	0
2013/04/04	R208	01/08/2013			Bond Future	6.5469	103.5565	6.4936	103.8764	(0.814)	0.0000	0.0000	3,000
2013/04/04	R208	01/08/2013	101.40	Call	Bond Future	94,512.0700	94.5121	94,831.9100	94.8319	0.338	0	0	0
2013/04/04	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R208	07/11/2013			Bond Future	6.6008	101.6486	6.5449	101.9733	(0.846)	0.0000	0.0000	0
2013/04/04	R208	07/11/2013	7.50	Call	Bond Future	5,737.9000	5.7379	5,998.3700	5.9984	4.539	0	0	0

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2013/04/04	R208	07/11/2013	7.50	Put	Bond Future	682.5700		0.6826	618.3900	0.6184	(9.403)	0	0	1,520
2013/04/04	R208	07/11/2013	6.79	Call	Bond Future	2,958.7100		2.9587	3,146.4900	3.1465	6.347	0	0	0
2013/04/04	R208	07/11/2013	6.79	Put	Bond Future	1,868.1200		1.8681	1,731.2500	1.7313	(7.327)	0	0	0
2013/04/04	R208	07/11/2013	6.80	Call	Bond Future	2,992.1500		2.9921	3,181.1500	3.1812	6.317	0	0	0
2013/04/04	R208	07/11/2013	6.80	Put	Bond Future	1,844.3300		1.8443	1,708.6800	1.7087	(7.355)	0	0	0
2013/04/04	R208	07/11/2013	6.81	Call	Bond Future	3,025.7800		3.0258	3,215.9900	3.2160	6.286	0	0	0
2013/04/04	R208	07/11/2013	6.81	Put	Bond Future	1,820.7800		1.8208	1,686.3400	1.6863	(7.384)	0	0	0
2013/04/04	R208	06/02/2014			Bond Future	6.6528		103.0191	6.5944	103.3481	(0.877)	0.0000	0.0000	0
2013/04/04	R208	06/02/2014	6.75	Call	Bond Future	3,052.5500		3.0525	3,230.4000	3.2304	5.826	0	0	0
2013/04/04	R208	06/02/2014	6.75	Put	Bond Future	2,507.4800		2.5075	2,356.2600	2.3563	(6.031)	0	0	0
2013/04/04	R208	06/02/2014	6.76	Call	Bond Future	3,083.0700		3.0831	3,261.9700	3.2620	5.803	0	0	0
2013/04/04	R208	06/02/2014	6.76	Put	Bond Future	2,482.1300		2.4821	2,331.9600	2.3320	(6.050)	0	0	0
2013/04/04	R208	06/02/2014	6.74	Call	Bond Future	3,022.9400		3.0229	3,199.7400	3.1997	5.849	0	0	0
2013/04/04	R208	06/02/2014	6.74	Put	Bond Future	2,533.7800		2.5338	2,381.5100	2.3815	(6.010)	0	0	0
2013/04/04	R209	02/05/2013			Bond Future	8.1911		80.6946	8.1097	81.4044	(0.993)	0.0000	0.0000	10,695
2013/04/04	R209	02/05/2013	7.99	Call	Bond Future	755.8400		0.7558	986.5100	0.9865	30.518	0	0	0
2013/04/04	R209	02/05/2013	7.99	Put	Bond Future	2,527.3600		2.5274	2,048.2300	2.0482	(18.958)	0	0	0
2013/04/04	R209	02/05/2013	8.00	Call	Bond Future	784.1200		0.7841	1,021.0300	1.0210	30.213	0	0	0
2013/04/04	R209	02/05/2013	8.00	Put	Bond Future	2,466.1100		2.4661	1,993.2200	1.9932	(19.176)	0	0	0
2013/04/04	R209	02/05/2013	8.01	Call	Bond Future	813.1300		0.8131	1,056.3400	1.0563	29.910	0	0	0
2013/04/04	R209	02/05/2013	8.01	Put	Bond Future	2,405.7400		2.4057	1,939.1500	1.9391	(19.395)	0	0	0
2013/04/04	R209	01/08/2013			Bond Future	8.2579		81.7469	8.1744	82.4658	(1.012)	0.0000	0.0000	0
2013/04/04	R209	01/08/2013	79.36	Call	Bond Future	71,797.7800		71.7978	72,516.6600	72.5167	1.001	0	0	0
2013/04/04	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R209	07/11/2013			Bond Future	8.3299		79.7771	8.2439	80.5065	(1.032)	0.0000	0.0000	0
2013/04/04	R209	07/11/2013	9.50	Call	Bond Future	10,234.9500		10.2350	10,828.3800	10.8284	5.798	0	0	0
2013/04/04	R209	07/11/2013	9.50	Put	Bond Future	1,258.0000		1.2580	1,122.0400	1.1220	(10.808)	0	0	980
2013/04/04	R209	07/11/2013	8.79	Call	Bond Future	6,537.7000		6.5377	7,016.9300	7.0169	7.330	0	0	0
2013/04/04	R209	07/11/2013	8.79	Put	Bond Future	2,804.1500		2.8042	2,553.9900	2.5540	(8.921)	0	0	0
2013/04/04	R209	07/11/2013	8.80	Call	Bond Future	6,586.8200		6.5868	7,067.9400	7.0679	7.304	0	0	0
2013/04/04	R209	07/11/2013	8.80	Put	Bond Future	2,775.1900		2.7752	2,526.9200	2.5269	(8.946)	0	0	0
2013/04/04	R209	07/11/2013	8.81	Call	Bond Future	6,636.0800		6.6361	7,119.0900	7.1191	7.279	0	0	0
2013/04/04	R209	07/11/2013	8.81	Put	Bond Future	2,746.4900		2.7465	2,500.1100	2.5001	(8.971)	0	0	0
2013/04/04	R209	06/02/2014			Bond Future	8.3979		80.8527	8.3096	81.5919	(1.052)	0.0000	0.0000	0
2013/04/04	R209	06/02/2014	8.55	Call	Bond Future	5,783.0800		5.7831	6,204.5900	6.2046	7.289	0	0	0
2013/04/04	R209	06/02/2014	8.55	Put	Bond Future	4,535.1900		4.5352	4,217.5400	4.2175	(7.004)	0	0	0
2013/04/04	R209	06/02/2014	8.56	Call	Bond Future	5,826.2500		5.8263	6,249.5900	6.2496	7.266	0	0	0
2013/04/04	R209	06/02/2014	8.56	Put	Bond Future	4,497.3700		4.4974	4,181.5500	4.1815	(7.022)	0	0	0
2013/04/04	R209	06/02/2014	8.54	Call	Bond Future	5,740.0300		5.7400	6,159.7100	6.1597	7.311	0	0	0
2013/04/04	R209	06/02/2014	8.54	Put	Bond Future	4,573.2700		4.5733	4,253.7900	4.2538	(6.986)	0	0	0
2013/04/04	R210	02/05/2013			Bond Future	165.2163		165.2163	165.2157	165.2157	0.000	0.0000	0.0000	1,244
2013/04/04	R210	02/05/2013	161.14	Call	Bond Future	4,076.3200		4.0763	4,075.7000	4.0757	(0.015)	0	0	0
2013/04/04	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R210	02/05/2013	161.15	Call	Bond Future	4,066.3200		4.0663	4,065.7000	4.0657	(0.015)	0	0	0
2013/04/04	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R210	02/05/2013	161.16	Call	Bond Future	4,056.3200		4.0563	4,055.7000	4.0557	(0.015)	0	0	0

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2013/04/04	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R211	02/05/2013			Bond Future	129.3851		129.3851	129.3777	129.3777	(0.006)	0.0000	0.0000	529
2013/04/04	R211	02/05/2013	125.69	Call	Bond Future	3,695.0800		3.6951	3,687.6600	3.6877	(0.201)	0	0	0
2013/04/04	R211	02/05/2013	125.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R211	02/05/2013	125.70	Call	Bond Future	3,685.0800		3.6851	3,677.6600	3.6777	(0.201)	0	0	0
2013/04/04	R211	02/05/2013	125.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R211	02/05/2013	125.71	Call	Bond Future	3,675.0800		3.6751	3,667.6600	3.6677	(0.202)	0	0	0
2013/04/04	R211	02/05/2013	125.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R212	02/05/2013			Bond Future	137.1407		137.1407	136.9743	136.9743	(0.121)	0.0000	0.0000	21,870
2013/04/04	R212	02/05/2013	131.09	Call	Bond Future	6,050.7300		6.0507	5,884.3200	5.8843	(2.750)	0	0	0
2013/04/04	R212	02/05/2013	131.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R212	02/05/2013	131.10	Call	Bond Future	6,040.7300		6.0407	5,874.3200	5.8743	(2.755)	0	0	0
2013/04/04	R212	02/05/2013	131.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R212	02/05/2013	131.11	Call	Bond Future	6,030.7300		6.0307	5,864.3200	5.8643	(2.759)	0	0	0
2013/04/04	R212	02/05/2013	131.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R213	02/05/2013			Bond Future	7.9161		92.6078	7.8347	93.3339	(1.028)	0.0000	0.0000	9,267
2013/04/04	R213	02/05/2013	7.84	Call	Bond Future	1,118.4000		1.1184	1,436.7100	1.4367	28.461	0	0	0
2013/04/04	R213	02/05/2013	7.84	Put	Bond Future	1,796.6200		1.7966	1,388.8300	1.3888	(22.698)	0	0	0
2013/04/04	R213	02/05/2013	7.85	Call	Bond Future	1,156.6500		1.1567	1,482.1600	1.4822	28.142	0	0	0
2013/04/04	R213	02/05/2013	7.85	Put	Bond Future	1,745.3000		1.7453	1,344.7100	1.3447	(22.953)	0	0	0
2013/04/04	R213	02/05/2013	7.86	Call	Bond Future	1,195.7200		1.1957	1,528.4500	1.5284	27.827	0	0	0
2013/04/04	R213	02/05/2013	7.86	Put	Bond Future	1,694.9200		1.6949	1,301.5500	1.3016	(23.209)	0	0	0
2013/04/04	R213	01/08/2013			Bond Future	7.9830		93.8155	7.8993	94.5508	(1.048)	0.0000	0.0000	0
2013/04/04	R213	01/08/2013	91.25	Call	Bond Future	83,200.5100		83.2005	83,935.8300	83.9358	0.884	0	0	0
2013/04/04	R213	01/08/2013	91.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R213	07/11/2013			Bond Future	8.0564		91.6265	7.9701	92.3726	(1.071)	0.0000	0.0000	0
2013/04/04	R213	07/11/2013	8.59	Call	Bond Future	6,951.5200		6.9515	7,457.2800	7.4573	7.276	0	0	0
2013/04/04	R213	07/11/2013	8.59	Put	Bond Future	2,529.7000		2.5297	2,289.3800	2.2894	(9.500)	0	0	0
2013/04/04	R213	07/11/2013	8.60	Call	Bond Future	7,003.9500		7.0039	7,511.6600	7.5117	7.249	0	0	0
2013/04/04	R213	07/11/2013	8.60	Put	Bond Future	2,502.2700		2.5023	2,263.9000	2.2639	(9.526)	0	0	0
2013/04/04	R213	07/11/2013	8.61	Call	Bond Future	7,056.5200		7.0565	7,566.1600	7.5662	7.222	0	0	0
2013/04/04	R213	07/11/2013	8.61	Put	Bond Future	2,475.1000		2.4751	2,238.6600	2.2387	(9.553)	0	0	0
2013/04/04	R213	06/02/2014			Bond Future	8.1273		92.8618	8.0384	93.6180	(1.093)	0.0000	0.0000	0
2013/04/04	R213	06/02/2014	8.31	Call	Bond Future	5,842.3900		5.8424	6,277.9100	6.2779	7.454	0	0	0
2013/04/04	R213	06/02/2014	8.31	Put	Bond Future	4,316.0500		4.3161	3,995.4300	3.9954	(7.429)	0	0	0
2013/04/04	R213	06/02/2014	8.29	Call	Bond Future	5,752.7500		5.7527	6,184.3800	6.1844	7.503	0	0	0
2013/04/04	R213	06/02/2014	8.29	Put	Bond Future	4,391.6600		4.3917	4,067.1500	4.0671	(7.389)	0	0	0
2013/04/04	R213	06/02/2014	8.30	Call	Bond Future	5,797.4900		5.7975	6,231.0700	6.2311	7.479	0	0	0
2013/04/04	R213	06/02/2014	8.30	Put	Bond Future	4,353.7200		4.3537	4,031.1600	4.0312	(7.409)	0	0	0
2013/04/04	R214	02/05/2013			Bond Future	8.2302		82.3933	8.1539	83.0983	(0.927)	0.0000	0.0000	2,034
2013/04/04	R214	02/05/2013	84.31	Call	Bond Future	73,613.6300		73.6136	74,318.7100	74.3187	0.958	0	0	0
2013/04/04	R214	02/05/2013	84.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/04	R214	01/08/2013			Bond Future	8.2945		83.4677	8.2162	84.1817	(0.944)	0.0000	0.0000	0
2013/04/04	R214	01/08/2013	84.31	Call	Bond Future	73,019.8500		73.0198	73,733.8200	73.7338	0.978	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
2013/04/04	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>												<b>238630</b>	