



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 05/04/2013 to 05/04/2013

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
2013/04/05	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	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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2013/04/05	2025	02/05/2013			Bond Future	115.4197	115.4197	115.4791	115.4791	0.051	0.0000	0.0000	0
2013/04/05	2025	02/05/2013	113.41	Call	Bond Future	2,006.0600	2.0061	2,065.3900	2.0654	2.958	0	0	0
2013/04/05	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	2038	02/05/2013			Bond Future	112.8988	112.8988	112.8999	112.8999	0.001	0.0000	0.0000	9
2013/04/05	2038	02/05/2013	111.60	Call	Bond Future	1,294.3300	1.2943	1,295.4100	1.2954	0.083	0	0	0
2013/04/05	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	2050	02/05/2013			Bond Future	117.5083	117.5083	117.6572	117.6572	0.127	0.0000	0.0000	122
2013/04/05	2050	02/05/2013	117.60	Call	Bond Future	0.0000	0.0000	59.3800	0.0594	100.000	0	0	0
2013/04/05	2050	02/05/2013	117.60	Put	Bond Future	89.5700	0.0896	0.0000	0.0000	(100.000)	0	0	0
2013/04/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	AL7T	02/05/2013			Index Future	496.2080	496.2080	500.0120	500.0120	0.767	0.0000	0.0000	12
2013/04/05	AL7T	01/08/2013			Index Future	502.6770	502.6770	506.5290	506.5290	0.766	0.0000	0.0000	0
2013/04/05	AL7T	07/11/2013			Index Future	509.9020	509.9020	513.8110	513.8110	0.767	0.0000	0.0000	0
2013/04/05	ALBI	02/05/2013			Index Future	442.4310	442.4310	446.4510	446.4510	0.909	0.0000	0.0000	945
2013/04/05	ALBI	01/08/2013			Index Future	448.1990	448.1990	452.2710	452.2710	0.909	0.0000	0.0000	159
2013/04/05	ALBI	07/11/2013			Index Future	454.6410	454.6410	458.7720	458.7720	0.909	0.0000	0.0000	85
2013/04/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	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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2013/04/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/05	EL28	02/05/2013			Bond Future	112.6046	112.6046	112.6770	112.6770	0.064	0.0000	0.0000	0
2013/04/05	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	EL28	02/05/2013	113.32	Put	Bond Future	711.5800	0.7116	639.1400	0.6391	(10.180)	0	0	0
2013/04/05	ES33	02/05/2013			Bond Future	8.6557	90.0909	8.4884	91.5638	(1.933)	0.0000	0.0000	3,363
2013/04/05	ES33	02/05/2013	91.02	Call	Bond Future	80,910.6300	80.9106	82,383.5200	82.3835	1.820	0	0	0
2013/04/05	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	ES33	01/08/2013			Bond Future	8.7409	91.2655	8.5687	92.7573	(1.971)	0.0000	0.0000	0
2013/04/05	ES33	01/08/2013	9.00	Call	Bond Future	2,173.2600	2.1733	3,665.0700	3.6651	68.644	0	0	0
2013/04/05	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	ES33	01/08/2013	91.02	Call	Bond Future	80,214.1300	80.2141	81,705.9400	81.7059	1.860	0	0	0
2013/04/05	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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2013/04/05	GOVI	02/05/2013			GOVI	442.0540	442.0540	445.9080	445.9080	0.872	0.0000	0.0000	97
2013/04/05	GOVI	02/05/2013	432.99	Call	GOVI	90,640.0000	9.0640	129,180.0000	12.9180	42.520	0	0	0
2013/04/05	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	GOVI	02/05/2013	433.00	Call	GOVI	90,540.0000	9.0540	129,080.0000	12.9080	42.567	0	0	0
2013/04/05	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	GOVI	02/05/2013	433.01	Call	GOVI	90,440.0000	9.0440	128,980.0000	12.8980	42.614	0	0	0
2013/04/05	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	GOVI	01/08/2013			GOVI	447.8170	447.8170	451.7210	451.7210	0.872	0.0000	0.0000	280
2013/04/05	GOVI	01/08/2013	445.99	Call	GOVI	18,270.0000	1.8270	57,310.0000	5.7310	213.684	0	0	0
2013/04/05	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	GOVI	01/08/2013	446.00	Call	GOVI	18,170.0000	1.8170	57,210.0000	5.7210	214.860	0	0	0
2013/04/05	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	GOVI	01/08/2013	446.01	Call	GOVI	18,070.0000	1.8070	57,110.0000	5.7110	216.049	0	0	0
2013/04/05	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	GOVI	07/11/2013			GOVI	454.2540	454.2540	458.2140	458.2140	0.872	0.0000	0.0000	0
2013/04/05	GOVI	07/11/2013	445.99	Call	GOVI	82,640.0000	8.2640	122,240.0000	12.2240	47.919	0	0	0
2013/04/05	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	GOVI	07/11/2013	446.00	Call	GOVI	82,540.0000	8.2540	122,140.0000	12.2140	47.977	0	0	0
2013/04/05	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	GOVI	07/11/2013	446.01	Call	GOVI	82,440.0000	8.2440	122,040.0000	12.2040	48.035	0	0	0
2013/04/05	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/05	IGOV	02/05/2013			Index Future	203.9620	203.9620	204.1270	204.1270	0.081	0.0000	0.0000	558
2013/04/05	IGOV	01/08/2013			Index Future	206.6990	206.6990	206.8660	206.8660	0.081	0.0000	0.0000	172
2013/04/05	IGOV	07/11/2013			Index Future	209.7220	209.7220	209.8910	209.8910	0.081	0.0000	0.0000	7
2013/04/05	ILBI	02/05/2013			Index Future	552.0120	552.0120	551.9560	551.9560	(0.010)	0.0000	0.0000	183
2013/04/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/05	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/05	JBAF	17/04/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0
2013/04/05	JBAF	15/05/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0
2013/04/05	JBAF	19/06/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	500
2013/04/05	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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2013/04/05	JBAF	21/08/2013			Jibar Tradeable Future	5.1400	94.8600	5.1300	94.8700	(0.195)	0.0000	0.0000	0
2013/04/05	JBAF	18/09/2013			Jibar Tradeable Future	5.1400	94.8600	5.1300	94.8700	(0.195)	0.0000	0.0000	1,700
2013/04/05	JBAF	16/10/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	0
2013/04/05	JBAF	18/12/2013			Jibar Tradeable Future	5.1400	94.8600	5.1300	94.8700	(0.195)	0.0000	0.0000	1,500
2013/04/05	JBAF	19/03/2014			Jibar Tradeable Future	5.1500	94.8500	5.1300	94.8700	(0.388)	0.0000	0.0000	0
2013/04/05	JBAF	18/06/2014			Jibar Tradeable Future	5.2000	94.8000	5.1600	94.8400	(0.769)	0.0000	0.0000	800
2013/04/05	JBAF	17/09/2014			Jibar Tradeable Future	5.3100	94.6900	5.2400	94.7600	(1.318)	0.0000	0.0000	0
2013/04/05	JBAF	17/12/2014			Jibar Tradeable Future	5.4400	94.5600	5.3600	94.6400	(1.471)	0.0000	0.0000	0
2013/04/05	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/04/05	R023	02/05/2013			Bond Future	6.7662	108.3901	6.6494	109.2592	(1.726)	0.0000	0.0000	6,470
2013/04/05	R023	02/05/2013	7.04	Call	Bond Future	2,002.2600	2.0023	2,871.4200	2.8714	43.409	0	0	0
2013/04/05	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R023	02/05/2013	7.05	Call	Bond Future	2,074.4800	2.0745	2,943.6400	2.9436	41.898	0	0	0
2013/04/05	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R023	02/05/2013	7.06	Call	Bond Future	2,146.6400	2.1466	3,015.8000	3.0158	40.489	0	0	0
2013/04/05	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R023	01/08/2013			Bond Future	6.8194	109.8032	6.6983	110.6834	(1.776)	0.0000	0.0000	0
2013/04/05	R023	01/08/2013	7.29	Call	Bond Future	3,333.4100	3.3334	4,213.5700	4.2136	26.404	0	0	0
2013/04/05	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R023	01/08/2013	7.30	Call	Bond Future	3,402.7800	3.4028	4,282.9400	4.2829	25.866	0	0	0
2013/04/05	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R023	01/08/2013	7.31	Call	Bond Future	3,472.0900	3.4721	4,352.2500	4.3523	25.350	0	0	0
2013/04/05	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R157	02/05/2013			Bond Future	5.4210	119.5711	5.3380	119.7731	(1.532)	0.0000	0.0000	6,078
2013/04/05	R157	02/05/2013	5.34	Call	Bond Future	143.2400	0.1432	226.8900	0.2269	58.398	0	0	0
2013/04/05	R157	02/05/2013	5.34	Put	Bond Future	340.2600	0.3403	222.0000	0.2220	(34.756)	0	0	0
2013/04/05	R157	02/05/2013	5.35	Call	Bond Future	152.4400	0.1524	239.4600	0.2395	57.085	0	0	0
2013/04/05	R157	02/05/2013	5.35	Put	Bond Future	325.1200	0.3251	210.2300	0.2102	(35.338)	0	0	0
2013/04/05	R157	02/05/2013	5.36	Call	Bond Future	162.0200	0.1620	252.4400	0.2524	55.808	0	0	0
2013/04/05	R157	02/05/2013	5.36	Put	Bond Future	310.3700	0.3104	198.8800	0.1989	(35.922)	0	0	0
2013/04/05	R157	01/08/2013			Bond Future	5.4363	121.1301	5.3422	121.3343	(1.730)	0.0000	0.0000	0
2013/04/05	R157	01/08/2013	116.11	Call	Bond Future	91,674.4900	91.6745	91,878.7000	91.8787	0.223	0	0	0
2013/04/05	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R157	07/11/2013			Bond Future	5.4456	116.0640	5.3360	116.2714	(2.014)	0.0000	0.0000	0
2013/04/05	R157	07/11/2013	5.59	Call	Bond Future	671.8700	0.6719	798.1700	0.7982	18.798	0	0	0
2013/04/05	R157	07/11/2013	5.59	Put	Bond Future	399.6500	0.3997	318.5800	0.3186	(20.285)	0	0	0
2013/04/05	R157	07/11/2013	5.60	Call	Bond Future	683.1800	0.6832	810.6000	0.8106	18.651	0	0	0
2013/04/05	R157	07/11/2013	5.60	Put	Bond Future	392.1400	0.3921	312.1900	0.3122	(20.388)	0	0	0
2013/04/05	R157	07/11/2013	5.61	Call	Bond Future	694.5900	0.6946	823.1300	0.8231	18.506	0	0	0
2013/04/05	R157	07/11/2013	5.61	Put	Bond Future	384.7300	0.3847	305.9000	0.3059	(20.490)	0	0	0
2013/04/05	R157	06/02/2014			Bond Future	5.4538	117.6289	5.3248	117.8391	(2.367)	0.0000	0.0000	0
2013/04/05	R157	06/02/2014	5.66	Call	Bond Future	739.7800	0.7398	870.4500	0.8705	17.663	0	0	0
2013/04/05	R157	06/02/2014	5.66	Put	Bond Future	405.2300	0.4052	325.7400	0.3257	(19.616)	0	0	0
2013/04/05	R157	06/02/2014	5.64	Call	Bond Future	719.9000	0.7199	848.7400	0.8487	17.897	0	0	0
2013/04/05	R157	06/02/2014	5.64	Put	Bond Future	417.7400	0.4177	336.4200	0.3364	(19.467)	0	0	0

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2013/04/05	R157	06/02/2014	5.65	Call	Bond Future	729.8100	0.7298	859.5700	0.8596	17.780	0	0	0
2013/04/05	R157	06/02/2014	5.65	Put	Bond Future	411.4500	0.4115	331.0500	0.3310	(19.541)	0	0	0
2013/04/05	R186	02/05/2013			Bond Future	7.2951	131.3144	7.1429	132.8683	(2.086)	0.0000	0.0000	63,614
2013/04/05	R186	02/05/2013	6.75	Call	Bond Future	112.6500	0.1127	257.6000	0.2576	128.673	0	0	350
2013/04/05	R186	02/05/2013	6.75	Put	Bond Future	5,801.8100	5.8018	4,392.8200	4.3928	(24.285)	0	0	0
2013/04/05	R186	02/05/2013	7.39	Call	Bond Future	2,032.5700	2.0326	3,067.6300	3.0676	50.924	0	0	0
2013/04/05	R186	02/05/2013	7.39	Put	Bond Future	1,077.3900	1.0774	558.5100	0.5585	(48.161)	0	0	0
2013/04/05	R186	02/05/2013	7.40	Call	Bond Future	2,093.0000	2.0930	3,142.9700	3.1430	50.166	0	0	2,000
2013/04/05	R186	02/05/2013	7.40	Put	Bond Future	1,037.7000	1.0377	533.7300	0.5337	(48.566)	0	0	150
2013/04/05	R186	02/05/2013	7.41	Call	Bond Future	2,154.3800	2.1544	3,219.0700	3.2191	49.420	0	0	0
2013/04/05	R186	02/05/2013	7.41	Put	Bond Future	999.0700	0.9991	509.8200	0.5098	(48.971)	0	0	0
2013/04/05	R186	02/05/2013	7.60	Call	Bond Future	3,485.2000	3.4852	4,784.9600	4.7850	37.294	0	0	0
2013/04/05	R186	02/05/2013	7.60	Put	Bond Future	450.5100	0.4505	196.3300	0.1963	(56.421)	0	0	2,830
2013/04/05	R186	02/05/2013	7.75	Call	Bond Future	4,707.1000	4.7071	6,127.2200	6.1272	30.170	0	0	0
2013/04/05	R186	02/05/2013	7.75	Put	Bond Future	216.2300	0.2162	82.4100	0.0824	(61.888)	0	0	100
2013/04/05	R186	01/08/2013			Bond Future	7.3596	127.7419	7.2023	129.3157	(2.137)	0.0000	0.0000	3,000
2013/04/05	R186	01/08/2013	7.25	Call	Bond Future	2,942.7100	2.9427	3,714.0100	3.7140	26.211	0	0	4,315
2013/04/05	R186	01/08/2013	7.25	Put	Bond Future	4,036.7400	4.0367	3,234.2500	3.2343	(19.880)	0	0	0
2013/04/05	R186	01/08/2013	128.26	Call	Bond Future	118,469.5000	118.4695	120,043.2900	120.0433	1.328	0	0	0
2013/04/05	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R186	07/11/2013			Bond Future	7.4274	129.5782	7.2643	131.1749	(2.195)	0.0000	0.0000	540
2013/04/05	R186	07/11/2013	8.75	Call	Bond Future	12,889.1200	12.8891	14,277.8400	14.2778	10.774	0	0	0
2013/04/05	R186	07/11/2013	8.75	Put	Bond Future	913.4900	0.9135	705.5000	0.7055	(22.769)	0	0	1,030
2013/04/05	R186	07/11/2013	8.14	Call	Bond Future	8,728.7400	8.7287	9,921.6500	9.9216	13.666	0	0	0
2013/04/05	R186	07/11/2013	8.14	Put	Bond Future	2,067.7100	2.0677	1,663.9100	1.6639	(19.529)	0	0	0
2013/04/05	R186	07/11/2013	8.15	Call	Bond Future	8,793.7500	8.7938	9,990.5400	9.9905	13.610	0	0	0
2013/04/05	R186	07/11/2013	8.15	Put	Bond Future	2,042.8000	2.0428	1,642.8800	1.6429	(19.577)	0	0	0
2013/04/05	R186	07/11/2013	8.16	Call	Bond Future	8,858.9200	8.8589	10,059.5500	10.0596	13.553	0	0	0
2013/04/05	R186	07/11/2013	8.16	Put	Bond Future	2,018.1500	2.0181	1,622.0700	1.6221	(19.626)	0	0	0
2013/04/05	R186	06/02/2014			Bond Future	7.4920	126.0349	7.3234	127.6531	(2.251)	0.0000	0.0000	0
2013/04/05	R186	06/02/2014	7.74	Call	Bond Future	6,602.5400	6.6025	7,585.5900	7.5856	14.889	0	0	0
2013/04/05	R186	06/02/2014	7.74	Put	Bond Future	4,274.4600	4.2745	3,639.3100	3.6393	(14.859)	0	0	0
2013/04/05	R186	06/02/2014	7.75	Call	Bond Future	6,655.6100	6.6556	7,642.9400	7.6429	14.835	0	0	0
2013/04/05	R186	06/02/2014	7.75	Put	Bond Future	4,234.9300	4.2349	3,604.0600	3.6041	(14.897)	0	0	0
2013/04/05	R186	06/02/2014	7.76	Call	Bond Future	6,709.3400	6.7093	7,700.9100	7.7009	14.779	0	0	0
2013/04/05	R186	06/02/2014	7.76	Put	Bond Future	4,196.1500	4.1962	3,569.5200	3.5695	(14.933)	0	0	0
2013/04/05	R197	02/05/2013			Bond Future	294.1725	294.1725	294.6709	294.6709	0.169	0.0000	0.0000	2,633
2013/04/05	R197	02/05/2013	282.39	Call	Bond Future	11,782.4600	11.7825	12,280.9200	12.2809	4.231	0	0	0
2013/04/05	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R197	02/05/2013	282.40	Call	Bond Future	11,772.4600	11.7725	12,270.9200	12.2709	4.234	0	0	0
2013/04/05	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R197	02/05/2013	282.41	Call	Bond Future	11,762.4600	11.7625	12,260.9200	12.2609	4.238	0	0	0
2013/04/05	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R201	02/05/2013			Bond Future	5.2687	108.6327	5.2004	108.7417	(1.297)	0.0000	0.0000	4
2013/04/05	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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2013/04/05	R201	02/05/2013	4.04	Put	Bond Future	1,982.8500	1.9828	1,873.8500	1.8738	(5.497)	0	0	0
2013/04/05	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R201	02/05/2013	4.05	Put	Bond Future	1,966.5200	1.9665	1,857.5200	1.8575	(5.543)	0	0	0
2013/04/05	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R201	02/05/2013	4.06	Put	Bond Future	1,950.1800	1.9502	1,841.1800	1.8412	(5.589)	0	0	0
2013/04/05	R201	01/08/2013			Bond Future	5.2698	105.6452	5.1884	105.7554	(1.544)	0.0000	0.0000	0
2013/04/05	R201	01/08/2013	107.45	Call	Bond Future	68,399.5700	68.3996	68,509.7000	68.5097	0.161	0	0	0
2013/04/05	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R201	07/11/2013			Bond Future	5.2359	107.1639	5.1336	107.2758	(1.955)	0.0000	0.0000	0
2013/04/05	R201	07/11/2013	4.79	Call	Bond Future	94.3100	0.0943	123.2900	0.1233	30.728	0	0	0
2013/04/05	R201	07/11/2013	4.79	Put	Bond Future	583.1800	0.5832	500.2500	0.5002	(14.220)	0	0	0
2013/04/05	R201	07/11/2013	4.80	Call	Bond Future	96.9300	0.0969	126.5000	0.1265	30.507	0	0	0
2013/04/05	R201	07/11/2013	4.80	Put	Bond Future	574.8000	0.5748	492.4600	0.4925	(14.325)	0	0	0
2013/04/05	R201	07/11/2013	4.81	Call	Bond Future	99.6000	0.0996	129.7600	0.1298	30.281	0	0	0
2013/04/05	R201	07/11/2013	4.81	Put	Bond Future	566.4700	0.5665	484.7200	0.4847	(14.431)	0	0	0
2013/04/05	R201	06/02/2014			Bond Future	5.1733	104.2001	5.0400	104.3135	(2.578)	0.0000	0.0000	0
2013/04/05	R201	06/02/2014	5.26	Call	Bond Future	309.8000	0.3098	374.8400	0.3748	20.994	0	0	0
2013/04/05	R201	06/02/2014	5.26	Put	Bond Future	236.1900	0.2362	187.8000	0.1878	(20.488)	0	0	0
2013/04/05	R201	06/02/2014	5.24	Call	Bond Future	300.3000	0.3003	364.2400	0.3642	21.292	0	0	0
2013/04/05	R201	06/02/2014	5.24	Put	Bond Future	243.6700	0.2437	194.1800	0.1942	(20.310)	0	0	0
2013/04/05	R201	06/02/2014	5.25	Call	Bond Future	304.8400	0.3048	369.3400	0.3693	21.159	0	0	0
2013/04/05	R201	06/02/2014	5.25	Put	Bond Future	239.7200	0.2397	190.7900	0.1908	(20.411)	0	0	0
2013/04/05	R202	02/05/2013			Bond Future	220.0317	220.0317	220.0324	220.0324	0.000	0.0000	0.0000	44,017
2013/04/05	R202	02/05/2013	211.04	Call	Bond Future	8,991.6900	8.9917	8,992.3700	8.9924	0.008	0	0	0
2013/04/05	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R202	02/05/2013	211.05	Call	Bond Future	8,981.6900	8.9817	8,982.3700	8.9824	0.008	0	0	0
2013/04/05	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R202	02/05/2013	211.06	Call	Bond Future	8,971.6900	8.9717	8,972.3700	8.9724	0.008	0	0	0
2013/04/05	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R203	02/05/2013			Bond Future	5.8316	110.3618	5.7241	110.7938	(1.843)	0.0000	0.0000	5,836
2013/04/05	R203	02/05/2013	5.89	Call	Bond Future	606.6900	0.6067	878.5800	0.8786	44.815	0	0	0
2013/04/05	R203	02/05/2013	5.89	Put	Bond Future	372.9500	0.3730	212.8600	0.2129	(42.925)	0	0	0
2013/04/05	R203	02/05/2013	5.90	Call	Bond Future	630.0400	0.6300	907.3300	0.9073	44.011	0	0	0
2013/04/05	R203	02/05/2013	5.90	Put	Bond Future	356.3200	0.3563	201.6300	0.2016	(43.413)	0	0	0
2013/04/05	R203	02/05/2013	5.91	Call	Bond Future	653.9000	0.6539	936.5100	0.9365	43.219	0	0	0
2013/04/05	R203	02/05/2013	5.91	Put	Bond Future	340.2200	0.3402	190.8500	0.1909	(43.904)	0	0	0
2013/04/05	R203	01/08/2013			Bond Future	5.8688	111.8007	5.7537	112.2380	(1.961)	0.0000	0.0000	5,000
2013/04/05	R203	01/08/2013	109.11	Call	Bond Future	98,587.5100	98.5875	99,024.8300	99.0248	0.444	0	0	0
2013/04/05	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R203	07/11/2013			Bond Future	5.9088	109.2478	5.7842	109.6916	(2.107)	0.0000	0.0000	0
2013/04/05	R203	07/11/2013	6.01	Call	Bond Future	1,413.1500	1.4131	1,667.9900	1.6680	18.033	0	0	0
2013/04/05	R203	07/11/2013	6.01	Put	Bond Future	1,053.9800	1.0540	865.0300	0.8650	(17.927)	0	0	0
2013/04/05	R203	07/11/2013	571.00	Call	Bond Future	107,018.2400	107.0182	107,462.0300	107.4620	0.415	0	0	0
2013/04/05	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R203	07/11/2013	5.71	Call	Bond Future	896.7200	0.8967	1,090.1600	1.0902	21.572	0	0	15
2013/04/05	R203	07/11/2013	5.71	Put	Bond Future	1,606.1600	1.6062	1,355.8100	1.3558	(15.587)	0	0	0

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2013/04/05	R203	07/11/2013	5.99	Call	Bond Future	1,374.1500	1.3741	1,624.9800	1.6250	18.253	0	0	0
2013/04/05	R203	07/11/2013	5.99	Put	Bond Future	1,085.8200	1.0858	892.8600	0.8929	(17.771)	0	0	0
2013/04/05	R203	07/11/2013	6.00	Call	Bond Future	1,393.4100	1.3934	1,646.2500	1.6463	18.145	0	0	0
2013/04/05	R203	07/11/2013	6.00	Put	Bond Future	1,069.6500	1.0697	878.7000	0.8787	(17.852)	0	0	0
2013/04/05	R203	06/02/2014			Bond Future	5.9502	110.7207	5.8155	111.1705	(2.263)	0.0000	0.0000	0
2013/04/05	R203	06/02/2014	6.16	Call	Bond Future	1,777.4500	1.7775	2,049.3500	2.0494	15.297	0	0	0
2013/04/05	R203	06/02/2014	6.16	Put	Bond Future	1,081.1500	1.0811	903.2800	0.9033	(16.452)	0	0	0
2013/04/05	R203	06/02/2014	5.95	Call	Bond Future	1,393.0600	1.3931	1,630.0000	1.6300	17.009	0	0	16
2013/04/05	R203	06/02/2014	5.95	Put	Bond Future	1,393.5900	1.3936	1,180.7600	1.1808	(15.272)	0	0	0
2013/04/05	R203	06/02/2014	6.14	Call	Bond Future	1,738.2600	1.7383	2,006.9300	2.0069	15.456	0	0	0
2013/04/05	R203	06/02/2014	6.14	Put	Bond Future	1,108.0900	1.1081	926.9900	0.9270	(16.343)	0	0	0
2013/04/05	R203	06/02/2014	6.15	Call	Bond Future	1,757.8000	1.7578	2,028.0900	2.0281	15.377	0	0	0
2013/04/05	R203	06/02/2014	6.15	Put	Bond Future	1,094.5600	1.0946	915.0800	0.9151	(16.397)	0	0	0
2013/04/05	R204	02/05/2013			Bond Future	6.0899	111.9811	5.9979	112.4383	(1.511)	0.0000	0.0000	5,262
2013/04/05	R204	02/05/2013	6.29	Call	Bond Future	1,243.8000	1.2438	1,592.7700	1.5928	28.057	0	0	0
2013/04/05	R204	02/05/2013	6.29	Put	Bond Future	257.4800	0.2575	149.1800	0.1492	(42.062)	0	0	0
2013/04/05	R204	02/05/2013	6.30	Call	Bond Future	1,280.0700	1.2801	1,633.3600	1.6334	27.599	0	0	0
2013/04/05	R204	02/05/2013	6.30	Put	Bond Future	244.7400	0.2447	140.7600	0.1408	(42.486)	0	0	0
2013/04/05	R204	02/05/2013	6.31	Call	Bond Future	1,316.8000	1.3168	1,674.3100	1.6743	27.150	0	0	0
2013/04/05	R204	02/05/2013	6.31	Put	Bond Future	232.4900	0.2325	132.7300	0.1327	(42.909)	0	0	0
2013/04/05	R204	01/08/2013			Bond Future	6.1369	109.4147	6.0397	109.8777	(1.584)	0.0000	0.0000	0
2013/04/05	R204	01/08/2013	110.75	Call	Bond Future	100,531.2300	100.5312	100,994.2000	100.9942	0.461	0	0	0
2013/04/05	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R204	07/11/2013			Bond Future	6.1838	110.9876	6.0803	111.4574	(1.674)	0.0000	0.0000	0
2013/04/05	R204	07/11/2013	7.00	Call	Bond Future	4,087.8400	4.0878	4,471.5300	4.4715	9.386	0	0	0
2013/04/05	R204	07/11/2013	7.00	Put	Bond Future	468.5100	0.4685	382.4100	0.3824	(18.377)	0	0	1,270
2013/04/05	R204	07/11/2013	6.29	Call	Bond Future	1,903.3300	1.9033	2,170.0700	2.1701	14.014	0	0	0
2013/04/05	R204	07/11/2013	6.29	Put	Bond Future	1,423.7300	1.4237	1,220.6800	1.2207	(14.262)	0	0	0
2013/04/05	R204	07/11/2013	6.30	Call	Bond Future	1,928.6900	1.9287	2,197.4200	2.1974	13.933	0	0	0
2013/04/05	R204	07/11/2013	6.30	Put	Bond Future	1,404.0700	1.4041	1,203.0100	1.2030	(14.320)	0	0	0
2013/04/05	R204	07/11/2013	6.31	Call	Bond Future	1,954.2400	1.9542	2,224.9500	2.2250	13.852	0	0	0
2013/04/05	R204	07/11/2013	6.31	Put	Bond Future	1,384.6200	1.3846	1,185.5400	1.1855	(14.378)	0	0	0
2013/04/05	R204	06/02/2014			Bond Future	6.2296	108.4531	6.1197	108.9293	(1.764)	0.0000	0.0000	0
2013/04/05	R204	06/02/2014	6.40	Call	Bond Future	2,353.5200	2.3535	2,629.8600	2.6299	11.742	0	0	0
2013/04/05	R204	06/02/2014	6.40	Put	Bond Future	1,620.5100	1.6205	1,420.7100	1.4207	(12.329)	0	0	0
2013/04/05	R204	06/02/2014	6.41	Call	Bond Future	2,378.3200	2.3783	2,656.2700	2.6563	11.687	0	0	0
2013/04/05	R204	06/02/2014	6.41	Put	Bond Future	1,602.4800	1.6025	1,404.2900	1.4043	(12.368)	0	0	0
2013/04/05	R204	06/02/2014	6.39	Call	Bond Future	2,328.8400	2.3288	2,603.5800	2.6036	11.797	0	0	0
2013/04/05	R204	06/02/2014	6.39	Put	Bond Future	1,638.6800	1.6387	1,437.2800	1.4373	(12.290)	0	0	0
2013/04/05	R206	02/05/2013			Bond Future	5.3213	103.7672	5.2596	103.8092	(1.160)	0.0000	0.0000	23
2013/04/05	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R206	02/05/2013	3.39	Put	Bond Future	1,328.0300	1.3280	1,286.0400	1.2860	(3.162)	0	0	0
2013/04/05	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R206	02/05/2013	3.40	Put	Bond Future	1,321.0800	1.3211	1,279.0900	1.2791	(3.178)	0	0	0
2013/04/05	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R206	02/05/2013	3.41	Put	Bond Future	1,314.1300	1.3141	1,272.1400	1.2721	(3.195)	0	0	0

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2013/04/05	R206	01/08/2013			Bond Future	5.3166	101.3583	5.2205	101.4005	(1.807)	0.0000	0.0000	0
2013/04/05	R206	01/08/2013	103.94	Call	Bond Future	30,360.1500	30.3601	30,402.4000	30.4024	0.139	0	0	0
2013/04/05	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R206	07/11/2013			Bond Future	5.1846	102.8153	4.9437	102.8584	(4.647)	0.0000	0.0000	0
2013/04/05	R206	07/11/2013	4.29	Call	Bond Future	3.7200	0.0037	8.3000	0.0083	123.118	0	0	0
2013/04/05	R206	07/11/2013	4.29	Put	Bond Future	163.8000	0.1638	125.3100	0.1253	(23.498)	0	0	0
2013/04/05	R206	07/11/2013	4.30	Call	Bond Future	3.8500	0.0039	8.5600	0.0086	122.338	0	0	0
2013/04/05	R206	07/11/2013	4.30	Put	Bond Future	162.1300	0.1621	123.7700	0.1238	(23.660)	0	0	0
2013/04/05	R206	07/11/2013	4.31	Call	Bond Future	3.9900	0.0040	8.8300	0.0088	121.303	0	0	0
2013/04/05	R206	07/11/2013	4.31	Put	Bond Future	160.4800	0.1605	122.2500	0.1222	(23.822)	0	0	0
2013/04/05	R207	02/05/2013			Bond Future	6.3216	107.2318	6.2043	107.8853	(1.854)	0.0000	0.0000	7,774
2013/04/05	R207	02/05/2013	6.44	Call	Bond Future	1,103.5900	1.1036	1,554.6900	1.5547	40.876	0	0	0
2013/04/05	R207	02/05/2013	6.44	Put	Bond Future	448.5300	0.4485	246.1800	0.2462	(45.114)	0	0	0
2013/04/05	R207	02/05/2013	6.45	Call	Bond Future	1,139.1900	1.1392	1,597.1900	1.5972	40.204	0	0	0
2013/04/05	R207	02/05/2013	6.45	Put	Bond Future	429.0400	0.4290	233.5900	0.2336	(45.555)	0	0	0
2013/04/05	R207	02/05/2013	6.46	Call	Bond Future	1,175.3800	1.1754	1,640.1600	1.6402	39.543	0	0	0
2013/04/05	R207	02/05/2013	6.46	Put	Bond Future	410.1800	0.4102	221.5100	0.2215	(45.997)	0	0	0
2013/04/05	R207	01/08/2013			Bond Future	6.3745	104.9935	6.2515	105.6551	(1.929)	0.0000	0.0000	0
2013/04/05	R207	01/08/2013	106.18	Call	Bond Future	97,422.2900	97.4223	98,083.9200	98.0839	0.679	0	0	0
2013/04/05	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R207	07/11/2013			Bond Future	6.4248	106.5028	6.2952	107.1741	(2.018)	0.0000	0.0000	0
2013/04/05	R207	07/11/2013	6.69	Call	Bond Future	2,796.5800	2.7966	3,220.6200	3.2206	15.163	0	0	0
2013/04/05	R207	07/11/2013	6.69	Put	Bond Future	1,439.1500	1.4391	1,191.8300	1.1918	(17.185)	0	0	0
2013/04/05	R207	07/11/2013	6.70	Call	Bond Future	2,828.1400	2.8281	3,254.6300	3.2546	15.080	0	0	0
2013/04/05	R207	07/11/2013	6.70	Put	Bond Future	1,419.9500	1.4200	1,175.0800	1.1751	(17.245)	0	0	0
2013/04/05	R207	07/11/2013	6.71	Call	Bond Future	2,859.8500	2.8599	3,288.8000	3.2888	14.999	0	0	0
2013/04/05	R207	07/11/2013	6.71	Put	Bond Future	1,400.9400	1.4009	1,158.5300	1.1585	(17.303)	0	0	0
2013/04/05	R207	06/02/2014			Bond Future	6.4747	104.2992	6.3383	104.9796	(2.107)	0.0000	0.0000	0
2013/04/05	R207	06/02/2014	6.66	Call	Bond Future	2,894.4800	2.8945	3,294.4900	3.2945	13.820	0	0	0
2013/04/05	R207	06/02/2014	6.66	Put	Bond Future	1,978.6100	1.9786	1,698.2600	1.6983	(14.169)	0	0	0
2013/04/05	R207	06/02/2014	6.64	Call	Bond Future	2,838.5600	2.8386	3,234.2700	3.2343	13.941	0	0	0
2013/04/05	R207	06/02/2014	6.64	Put	Bond Future	2,021.0500	2.0210	1,736.4000	1.7364	(14.084)	0	0	0
2013/04/05	R207	06/02/2014	6.65	Call	Bond Future	2,866.4500	2.8664	3,264.3200	3.2643	13.880	0	0	0
2013/04/05	R207	06/02/2014	6.65	Put	Bond Future	1,999.7400	1.9997	1,717.2500	1.7172	(14.126)	0	0	0
2013/04/05	R208	02/05/2013			Bond Future	6.4449	102.5395	6.3179	103.3291	(1.971)	0.0000	0.0000	14,280
2013/04/05	R208	02/05/2013	6.64	Call	Bond Future	1,563.6800	1.5637	2,169.3700	2.1694	38.735	0	0	0
2013/04/05	R208	02/05/2013	6.64	Put	Bond Future	365.4400	0.3654	181.5400	0.1815	(50.323)	0	0	0
2013/04/05	R208	02/05/2013	6.65	Call	Bond Future	1,607.7900	1.6078	2,220.4500	2.2204	38.106	0	0	0
2013/04/05	R208	02/05/2013	6.65	Put	Bond Future	348.6000	0.3486	171.6700	0.1717	(50.754)	0	0	0
2013/04/05	R208	02/05/2013	6.66	Call	Bond Future	1,652.4400	1.6524	2,271.9200	2.2719	37.489	0	0	0
2013/04/05	R208	02/05/2013	6.66	Put	Bond Future	332.3600	0.3324	162.2500	0.1623	(51.182)	0	0	0
2013/04/05	R208	01/08/2013			Bond Future	6.4936	103.8764	6.3612	104.6760	(2.038)	0.0000	0.0000	3,000
2013/04/05	R208	01/08/2013	101.40	Call	Bond Future	94,831.9100	94.8319	95,631.5500	95.6316	0.843	0	0	0
2013/04/05	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R208	07/11/2013			Bond Future	6.5449	101.9733	6.4063	102.7846	(2.118)	0.0000	0.0000	0
2013/04/05	R208	07/11/2013	7.50	Call	Bond Future	5,998.3700	5.9984	6,674.6500	6.6747	11.274	0	0	0

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2013/04/05	R208	07/11/2013	7.50	Put	Bond Future	618.3900		0.6184	483.3300	0.4833	(21.841)	0	0	1,520
2013/04/05	R208	07/11/2013	6.79	Call	Bond Future	3,146.4900		3.1465	3,653.3800	3.6534	16.110	0	0	0
2013/04/05	R208	07/11/2013	6.79	Put	Bond Future	1,731.2500		1.7313	1,426.8000	1.4268	(17.586)	0	0	0
2013/04/05	R208	07/11/2013	6.80	Call	Bond Future	3,181.1500		3.1812	3,690.9700	3.6910	16.026	0	0	0
2013/04/05	R208	07/11/2013	6.80	Put	Bond Future	1,708.6800		1.7087	1,407.1600	1.4072	(17.646)	0	0	0
2013/04/05	R208	07/11/2013	6.81	Call	Bond Future	3,215.9900		3.2160	3,728.7300	3.7287	15.943	0	0	0
2013/04/05	R208	07/11/2013	6.81	Put	Bond Future	1,686.3400		1.6863	1,387.7400	1.3877	(17.707)	0	0	0
2013/04/05	R208	06/02/2014			Bond Future	6.5944		103.3481	6.4496	104.1704	(2.196)	0.0000	0.0000	0
2013/04/05	R208	06/02/2014	6.75	Call	Bond Future	3,230.4000		3.2304	3,708.1600	3.7082	14.789	0	0	0
2013/04/05	R208	06/02/2014	6.75	Put	Bond Future	2,356.2600		2.3563	2,011.7600	2.0118	(14.621)	0	0	0
2013/04/05	R208	06/02/2014	6.76	Call	Bond Future	3,261.9700		3.2620	3,742.2900	3.7423	14.725	0	0	0
2013/04/05	R208	06/02/2014	6.76	Put	Bond Future	2,331.9600		2.3320	1,990.0200	1.9900	(14.663)	0	0	0
2013/04/05	R208	06/02/2014	6.74	Call	Bond Future	3,199.7400		3.1997	3,674.9100	3.6749	14.850	0	0	0
2013/04/05	R208	06/02/2014	6.74	Put	Bond Future	2,381.5100		2.3815	2,034.4200	2.0344	(14.574)	0	0	0
2013/04/05	R209	02/05/2013			Bond Future	8.1097		81.4044	7.9326	82.9826	(2.183)	0.0000	0.0000	10,695
2013/04/05	R209	02/05/2013	7.99	Call	Bond Future	986.5100		0.9865	1,716.6600	1.7167	74.013	0	0	0
2013/04/05	R209	02/05/2013	7.99	Put	Bond Future	2,048.2300		2.0482	1,200.1900	1.2002	(41.404)	0	0	0
2013/04/05	R209	02/05/2013	8.00	Call	Bond Future	1,021.0300		1.0210	1,766.5200	1.7665	73.014	0	0	0
2013/04/05	R209	02/05/2013	8.00	Put	Bond Future	1,993.2200		1.9932	1,160.5200	1.1605	(41.777)	0	0	0
2013/04/05	R209	02/05/2013	8.01	Call	Bond Future	1,056.3400		1.0563	1,817.1700	1.8172	72.025	0	0	0
2013/04/05	R209	02/05/2013	8.01	Put	Bond Future	1,939.1500		1.9391	1,121.7900	1.1218	(42.150)	0	0	0
2013/04/05	R209	01/08/2013			Bond Future	8.1744		82.4658	7.9927	84.0643	(2.223)	0.0000	0.0000	0
2013/04/05	R209	01/08/2013	79.36	Call	Bond Future	72,516.6600		72.5167	74,115.1900	74.1152	2.204	0	0	0
2013/04/05	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R209	07/11/2013			Bond Future	8.2439		80.5065	8.0569	82.1281	(2.268)	0.0000	0.0000	0
2013/04/05	R209	07/11/2013	9.50	Call	Bond Future	10,828.3800		10.8284	12,197.5700	12.1976	12.644	0	0	0
2013/04/05	R209	07/11/2013	9.50	Put	Bond Future	1,122.0400		1.1220	869.5800	0.8696	(22.500)	0	0	980
2013/04/05	R209	07/11/2013	8.79	Call	Bond Future	7,016.9300		7.0169	8,153.2500	8.1533	16.194	0	0	0
2013/04/05	R209	07/11/2013	8.79	Put	Bond Future	2,553.9900		2.5540	2,068.6600	2.0687	(19.003)	0	0	0
2013/04/05	R209	07/11/2013	8.80	Call	Bond Future	7,067.9400		7.0679	8,208.2300	8.2082	16.133	0	0	0
2013/04/05	R209	07/11/2013	8.80	Put	Bond Future	2,526.9200		2.5269	2,045.5600	2.0456	(19.049)	0	0	0
2013/04/05	R209	07/11/2013	8.81	Call	Bond Future	7,119.0900		7.1191	8,263.3200	8.2633	16.073	0	0	0
2013/04/05	R209	07/11/2013	8.81	Put	Bond Future	2,500.1100		2.5001	2,022.6900	2.0227	(19.096)	0	0	0
2013/04/05	R209	06/02/2014			Bond Future	8.3096		81.5919	8.1176	83.2354	(2.310)	0.0000	0.0000	0
2013/04/05	R209	06/02/2014	8.55	Call	Bond Future	6,204.5900		6.2046	7,209.6200	7.2096	16.198	0	0	0
2013/04/05	R209	06/02/2014	8.55	Put	Bond Future	4,217.5400		4.2175	3,579.0200	3.5790	(15.140)	0	0	0
2013/04/05	R209	06/02/2014	8.56	Call	Bond Future	6,249.5900		6.2496	7,258.5900	7.2586	16.145	0	0	0
2013/04/05	R209	06/02/2014	8.56	Put	Bond Future	4,181.5500		4.1815	3,547.0000	3.5470	(15.175)	0	0	0
2013/04/05	R209	06/02/2014	8.54	Call	Bond Future	6,159.7100		6.1597	7,160.7700	7.1608	16.252	0	0	0
2013/04/05	R209	06/02/2014	8.54	Put	Bond Future	4,253.7900		4.2538	3,611.3000	3.6113	(15.104)	0	0	0
2013/04/05	R210	02/05/2013			Bond Future	165.2157		165.2157	165.2153	165.2153	0.000	0.0000	0.0000	1,244
2013/04/05	R210	02/05/2013	161.14	Call	Bond Future	4,075.7000		4.0757	4,075.2900	4.0753	(0.010)	0	0	0
2013/04/05	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R210	02/05/2013	161.15	Call	Bond Future	4,065.7000		4.0657	4,065.2900	4.0653	(0.010)	0	0	0
2013/04/05	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R210	02/05/2013	161.16	Call	Bond Future	4,055.7000		4.0557	4,055.2900	4.0553	(0.010)	0	0	0

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2013/04/05	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R211	02/05/2013			Bond Future		129.3777	129.3777	129.3703	(0.006)	0.0000	0.0000	529
2013/04/05	R211	02/05/2013	125.69	Call	Bond Future		3,687.6600	3.6877	3,680.2700	(0.200)	0	0	0
2013/04/05	R211	02/05/2013	125.69	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R211	02/05/2013	125.70	Call	Bond Future		3,677.6600	3.6777	3,670.2700	(0.201)	0	0	0
2013/04/05	R211	02/05/2013	125.70	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R211	02/05/2013	125.71	Call	Bond Future		3,667.6600	3.6677	3,660.2700	(0.201)	0	0	0
2013/04/05	R211	02/05/2013	125.71	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R212	02/05/2013			Bond Future		136.9743	136.9743	137.2422	0.196	0.0000	0.0000	21,870
2013/04/05	R212	02/05/2013	131.09	Call	Bond Future		5,884.3200	5.8843	6,152.2200	4.553	0	0	0
2013/04/05	R212	02/05/2013	131.09	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R212	02/05/2013	131.10	Call	Bond Future		5,874.3200	5.8743	6,142.2200	4.561	0	0	0
2013/04/05	R212	02/05/2013	131.10	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R212	02/05/2013	131.11	Call	Bond Future		5,864.3200	5.8643	6,132.2200	4.568	0	0	0
2013/04/05	R212	02/05/2013	131.11	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R213	02/05/2013			Bond Future		7.8347	93.3339	7.6626	(2.197)	0.0000	0.0000	9,267
2013/04/05	R213	02/05/2013	7.84	Call	Bond Future		1,436.7100	1.4367	2,348.9200	63.493	0	0	0
2013/04/05	R213	02/05/2013	7.84	Put	Bond Future		1,388.8300	1.3888	738.5800	(46.820)	0	0	0
2013/04/05	R213	02/05/2013	7.85	Call	Bond Future		1,482.1600	1.4822	2,409.7400	2.4097	62.583	0	0
2013/04/05	R213	02/05/2013	7.85	Put	Bond Future		1,344.7100	1.3447	709.8300	(47.213)	0	0	0
2013/04/05	R213	02/05/2013	7.86	Call	Bond Future		1,528.4500	1.5284	2,471.2800	2.4713	61.685	0	0
2013/04/05	R213	02/05/2013	7.86	Put	Bond Future		1,301.5500	1.3016	681.9200	(47.607)	0	0	0
2013/04/05	R213	01/08/2013			Bond Future		7.8993	94.5508	7.7224	(2.239)	0.0000	0.0000	0
2013/04/05	R213	01/08/2013	91.25	Call	Bond Future		83,935.8300	83.9358	85,518.3000	1.885	0	0	0
2013/04/05	R213	01/08/2013	91.25	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R213	07/11/2013			Bond Future		7.9701	92.3726	7.7878	(2.288)	0.0000	0.0000	0
2013/04/05	R213	07/11/2013	8.59	Call	Bond Future		7,457.2800	7.4573	8,613.7300	8.6137	15.508	0	0
2013/04/05	R213	07/11/2013	8.59	Put	Bond Future		2,289.3800	2.2894	1,840.4200	(19.611)	0	0	0
2013/04/05	R213	07/11/2013	8.60	Call	Bond Future		7,511.6600	7.5117	8,672.0000	8.6720	15.447	0	0
2013/04/05	R213	07/11/2013	8.60	Put	Bond Future		2,263.9000	2.2639	1,818.8300	(19.659)	0	0	0
2013/04/05	R213	07/11/2013	8.61	Call	Bond Future		7,566.1600	7.5662	8,730.3800	8.7304	15.387	0	0
2013/04/05	R213	07/11/2013	8.61	Put	Bond Future		2,238.6600	2.2387	1,797.4700	(19.708)	0	0	0
2013/04/05	R213	06/02/2014			Bond Future		8.0384	93.6180	7.8507	(2.335)	0.0000	0.0000	0
2013/04/05	R213	06/02/2014	8.31	Call	Bond Future		6,277.9100	6.2779	7,282.4400	7.2824	16.001	0	0
2013/04/05	R213	06/02/2014	8.31	Put	Bond Future		3,995.4300	3.9954	3,372.9000	(15.581)	0	0	0
2013/04/05	R213	06/02/2014	8.29	Call	Bond Future		6,184.3800	6.1844	7,180.8000	7.1808	16.112	0	0
2013/04/05	R213	06/02/2014	8.29	Put	Bond Future		4,067.1500	4.0671	3,436.5100	(15.506)	0	0	0
2013/04/05	R213	06/02/2014	8.30	Call	Bond Future		6,231.0700	6.2311	7,231.5500	7.2315	16.056	0	0
2013/04/05	R213	06/02/2014	8.30	Put	Bond Future		4,031.1600	4.0312	3,404.5800	(15.543)	0	0	0
2013/04/05	R214	02/05/2013			Bond Future		8.1539	83.0983	7.9669	(2.294)	0.0000	0.0000	2,034
2013/04/05	R214	02/05/2013	84.31	Call	Bond Future		74,318.7100	74.3187	76,090.4300	76.0904	2.384	0	0
2013/04/05	R214	02/05/2013	84.31	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/05	R214	01/08/2013			Bond Future		8.2162	84.1817	8.0243	(2.336)	0.0000	0.0000	0
2013/04/05	R214	01/08/2013	84.31	Call	Bond Future		73,733.8200	73.7338	75,528.5100	75.5285	2.434	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
2013/04/05	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												238238	