



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 03/04/2013 to 03/04/2013

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
2013/04/03	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	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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2013/04/03	2025	02/05/2013			Bond Future	115.4214	115.4214	115.4213	115.4213	0.000	0.0000	0.0000	0
2013/04/03	2025	02/05/2013	113.41	Call	Bond Future	2,007.7500	2.0078	2,007.6300	2.0076	(0.006)	0	0	0
2013/04/03	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	2038	02/05/2013			Bond Future	112.6744	112.6744	112.6819	112.6819	0.007	0.0000	0.0000	9
2013/04/03	2038	02/05/2013	111.60	Call	Bond Future	1,069.9400	1.0699	1,077.4600	1.0775	0.703	0	0	0
2013/04/03	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	2050	02/05/2013			Bond Future	117.4971	117.4971	117.5065	117.5065	0.008	0.0000	0.0000	122
2013/04/03	2050	02/05/2013	117.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	2050	02/05/2013	117.60	Put	Bond Future	100.7200	0.1007	91.3300	0.0913	(9.323)	0	0	0
2013/04/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	AL7T	02/05/2013			Index Future	494.0360	494.0360	494.6350	494.6350	0.121	0.0000	0.0000	12
2013/04/03	AL7T	01/08/2013			Index Future	500.4940	500.4940	501.0850	501.0850	0.118	0.0000	0.0000	0
2013/04/03	AL7T	07/11/2013			Index Future	507.6170	507.6170	508.2860	508.2860	0.132	0.0000	0.0000	0
2013/04/03	ALBI	02/05/2013			Index Future	440.0220	440.0220	440.5700	440.5700	0.125	0.0000	0.0000	937
2013/04/03	ALBI	01/08/2013			Index Future	445.7740	445.7740	446.3160	446.3160	0.122	0.0000	0.0000	159
2013/04/03	ALBI	07/11/2013			Index Future	452.1180	452.1180	452.7300	452.7300	0.135	0.0000	0.0000	85
2013/04/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	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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2013/04/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/03	EL28	02/05/2013			Bond Future	112.5939	112.5939	112.6031	112.6031	0.008	0.0000	0.0000	0
2013/04/03	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	EL28	02/05/2013	113.32	Put	Bond Future	722.2900	0.7223	713.1300	0.7131	(1.268)	0	0	0
2013/04/03	ES33	02/05/2013			Bond Future	8.7659	89.1409	8.7273	89.4720	(0.440)	0.0000	0.0000	3,363
2013/04/03	ES33	02/05/2013	91.02	Call	Bond Future	79,960.6000	79.9606	80,291.7100	80.2917	0.414	0	0	0
2013/04/03	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	ES33	01/08/2013			Bond Future	8.8541	90.3063	8.8146	90.6388	(0.445)	0.0000	0.0000	0
2013/04/03	ES33	01/08/2013	9.00	Call	Bond Future	1,214.0900	1.2141	1,546.6100	1.5466	27.388	0	0	0
2013/04/03	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	ES33	01/08/2013	91.02	Call	Bond Future	79,254.9600	79.2550	79,587.4800	79.5875	0.420	0	0	0
2013/04/03	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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2013/04/03	GOVI	02/05/2013			GOVI	439.7220	439.7220	440.2410	440.2410	0.118	0.0000	0.0000	97
2013/04/03	GOVI	02/05/2013	432.99	Call	GOVI	67,320.0000	6.7320	72,510.0000	7.2510	7.709	0	0	0
2013/04/03	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	GOVI	02/05/2013	433.00	Call	GOVI	67,220.0000	6.7220	72,410.0000	7.2410	7.721	0	0	0
2013/04/03	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	GOVI	02/05/2013	433.01	Call	GOVI	67,120.0000	6.7120	72,310.0000	7.2310	7.732	0	0	0
2013/04/03	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	GOVI	01/08/2013			GOVI	445.4700	445.4700	445.9820	445.9820	0.115	0.0000	0.0000	280
2013/04/03	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	GOVI	01/08/2013	445.99	Put	GOVI	5,200.0000	0.5200	80.0000	0.0080	(98.462)	0	0	0
2013/04/03	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	GOVI	01/08/2013	446.00	Put	GOVI	5,300.0000	0.5300	180.0000	0.0180	(96.604)	0	0	0
2013/04/03	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	GOVI	01/08/2013	446.01	Put	GOVI	5,400.0000	0.5400	280.0000	0.0280	(94.815)	0	0	0
2013/04/03	GOVI	07/11/2013			GOVI	451.8100	451.8100	452.3910	452.3910	0.129	0.0000	0.0000	0
2013/04/03	GOVI	07/11/2013	445.99	Call	GOVI	58,200.0000	5.8200	64,010.0000	6.4010	9.983	0	0	0
2013/04/03	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	GOVI	07/11/2013	446.00	Call	GOVI	58,100.0000	5.8100	63,910.0000	6.3910	10.000	0	0	0
2013/04/03	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	GOVI	07/11/2013	446.01	Call	GOVI	58,000.0000	5.8000	63,810.0000	6.3810	10.017	0	0	0
2013/04/03	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/03	IGOV	02/05/2013			Index Future	203.9710	203.9710	203.9850	203.9850	0.007	0.0000	0.0000	558
2013/04/03	IGOV	01/08/2013			Index Future	206.6930	206.6930	206.7220	206.7220	0.014	0.0000	0.0000	172
2013/04/03	IGOV	07/11/2013			Index Future	209.7010	209.7010	209.7450	209.7450	0.021	0.0000	0.0000	7
2013/04/03	ILBI	02/05/2013			Index Future	549.4800	549.4800	551.9800	551.9800	0.455	0.0000	0.0000	183
2013/04/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/03	JBAF	17/04/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0
2013/04/03	JBAF	15/05/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0
2013/04/03	JBAF	19/06/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	500
2013/04/03	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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2013/04/03	JBAF	21/08/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/04/03	JBAF	18/09/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	1,700
2013/04/03	JBAF	16/10/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	0
2013/04/03	JBAF	18/12/2013			Jibar Tradeable Future	5.1400	94.8600	5.1500	94.8500	0.195	0.0000	0.0000	2,000
2013/04/03	JBAF	19/03/2014			Jibar Tradeable Future	5.1700	94.8300	5.1600	94.8400	(0.193)	0.0000	0.0000	400
2013/04/03	JBAF	18/06/2014			Jibar Tradeable Future	5.2600	94.7400	5.2700	94.7300	0.190	0.0000	0.0000	800
2013/04/03	JBAF	17/09/2014			Jibar Tradeable Future	5.4000	94.6000	5.4100	94.5900	0.185	0.0000	0.0000	0
2013/04/03	JBAF	17/12/2014			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/04/03	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/04/03	R023	02/05/2013			Bond Future	6.8350	107.8826	6.8174	108.0122	(0.257)	0.0000	0.0000	6,470
2013/04/03	R023	02/05/2013	7.04	Call	Bond Future	1,494.8300	1.4948	1,624.4200	1.6244	8.669	0	0	0
2013/04/03	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R023	02/05/2013	7.05	Call	Bond Future	1,567.0500	1.5671	1,696.6400	1.6966	8.270	0	0	0
2013/04/03	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R023	02/05/2013	7.06	Call	Bond Future	1,639.2100	1.6392	1,768.8000	1.7688	7.906	0	0	0
2013/04/03	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R023	01/08/2013			Bond Future	6.8902	109.2932	6.8724	109.4208	(0.258)	0.0000	0.0000	0
2013/04/03	R023	01/08/2013	7.29	Call	Bond Future	2,823.3600	2.8234	2,950.9700	2.9510	4.520	0	0	0
2013/04/03	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R023	01/08/2013	7.30	Call	Bond Future	2,892.7300	2.8927	3,020.3400	3.0203	4.411	0	0	0
2013/04/03	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R023	01/08/2013	7.31	Call	Bond Future	2,962.0400	2.9620	3,089.6500	3.0896	4.308	0	0	0
2013/04/03	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R157	02/05/2013			Bond Future	5.5021	119.3746	5.4732	119.4447	(0.525)	0.0000	0.0000	6,078
2013/04/03	R157	02/05/2013	5.34	Call	Bond Future	87.5500	0.0876	105.4800	0.1055	20.480	0	0	0
2013/04/03	R157	02/05/2013	5.34	Put	Bond Future	481.1500	0.4812	428.9900	0.4290	(10.841)	0	0	0
2013/04/03	R157	02/05/2013	5.35	Call	Bond Future	93.9000	0.0939	112.8000	0.1128	20.128	0	0	0
2013/04/03	R157	02/05/2013	5.35	Put	Bond Future	463.1600	0.4632	411.9700	0.4120	(11.052)	0	0	0
2013/04/03	R157	02/05/2013	5.36	Call	Bond Future	100.5900	0.1006	120.4700	0.1205	19.763	0	0	0
2013/04/03	R157	02/05/2013	5.36	Put	Bond Future	445.5200	0.4455	395.3100	0.3953	(11.270)	0	0	0
2013/04/03	R157	01/08/2013			Bond Future	5.5262	120.9353	5.4953	121.0023	(0.560)	0.0000	0.0000	0
2013/04/03	R157	01/08/2013	116.11	Call	Bond Future	91,479.6700	91.4797	91,546.6800	91.5467	0.073	0	0	0
2013/04/03	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R157	07/11/2013			Bond Future	5.5593	115.8496	5.5145	115.9342	(0.807)	0.0000	0.0000	0
2013/04/03	R157	07/11/2013	5.59	Call	Bond Future	559.4700	0.5595	599.7000	0.5997	7.191	0	0	0
2013/04/03	R157	07/11/2013	5.59	Put	Bond Future	501.6500	0.5016	457.3700	0.4574	(8.827)	0	0	0
2013/04/03	R157	07/11/2013	5.60	Call	Bond Future	569.5800	0.5696	610.2800	0.6103	7.146	0	0	0
2013/04/03	R157	07/11/2013	5.60	Put	Bond Future	492.9400	0.4929	449.1300	0.4491	(8.887)	0	0	0
2013/04/03	R157	07/11/2013	5.61	Call	Bond Future	579.7800	0.5798	620.9700	0.6210	7.104	0	0	0
2013/04/03	R157	07/11/2013	5.61	Put	Bond Future	484.3200	0.4843	441.0000	0.4410	(8.944)	0	0	0
2013/04/03	R157	06/02/2014			Bond Future	5.5918	117.4049	5.5349	117.4973	(1.018)	0.0000	0.0000	0
2013/04/03	R157	06/02/2014	5.66	Call	Bond Future	614.8700	0.6149	664.5000	0.6645	8.072	0	0	0
2013/04/03	R157	06/02/2014	5.66	Put	Bond Future	504.3200	0.5043	461.5800	0.4616	(8.475)	0	0	0
2013/04/03	R157	06/02/2014	5.64	Call	Bond Future	597.0200	0.5970	645.8100	0.6458	8.172	0	0	0
2013/04/03	R157	06/02/2014	5.64	Put	Bond Future	518.8600	0.5189	475.2800	0.4753	(8.399)	0	0	0

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2013/04/03	R157	06/02/2014	5.65	Call	Bond Future	605.9100	0.6059	655.1200	0.6551	8.122	0	0	0
2013/04/03	R157	06/02/2014	5.65	Put	Bond Future	511.5500	0.5116	468.3900	0.4684	(8.437)	0	0	0
2013/04/03	R186	02/05/2013			Bond Future	7.3896	130.3629	7.3717	130.5429	(0.243)	0.0000	0.0000	64,604
2013/04/03	R186	02/05/2013	6.75	Call	Bond Future	73.8100	0.0738	75.2700	0.0753	1.978	0	0	350
2013/04/03	R186	02/05/2013	6.75	Put	Bond Future	6,714.4400	6.7144	6,535.9000	6.5359	(2.659)	0	0	0
2013/04/03	R186	02/05/2013	7.39	Call	Bond Future	1,559.7300	1.5597	1,622.8400	1.6228	4.046	0	0	0
2013/04/03	R186	02/05/2013	7.39	Put	Bond Future	1,556.0200	1.5560	1,439.1300	1.4391	(7.512)	0	0	0
2013/04/03	R186	02/05/2013	7.40	Call	Bond Future	1,610.1900	1.6102	1,675.1800	1.6752	4.036	0	0	2,000
2013/04/03	R186	02/05/2013	7.40	Put	Bond Future	1,506.3600	1.5064	1,391.3500	1.3913	(7.635)	0	0	150
2013/04/03	R186	02/05/2013	7.41	Call	Bond Future	1,661.6100	1.6616	1,728.5100	1.7285	4.026	0	0	0
2013/04/03	R186	02/05/2013	7.41	Put	Bond Future	1,457.7700	1.4578	1,344.6700	1.3447	(7.758)	0	0	0
2013/04/03	R186	02/05/2013	7.60	Call	Bond Future	2,814.3500	2.8144	2,918.8000	2.9188	3.711	0	0	0
2013/04/03	R186	02/05/2013	7.60	Put	Bond Future	731.1300	0.7311	655.5800	0.6556	(10.333)	0	0	2,830
2013/04/03	R186	02/05/2013	7.75	Call	Bond Future	3,925.7200	3.9257	4,056.4200	4.0564	3.329	0	0	0
2013/04/03	R186	02/05/2013	7.75	Put	Bond Future	386.3200	0.3863	337.0200	0.3370	(12.761)	0	0	100
2013/04/03	R186	01/08/2013			Bond Future	7.4568	126.7828	7.4387	126.9608	(0.243)	0.0000	0.0000	3,000
2013/04/03	R186	01/08/2013	7.25	Call	Bond Future	2,593.2200	2.5932	2,608.9600	2.6090	0.607	0	0	4,315
2013/04/03	R186	01/08/2013	7.25	Put	Bond Future	4,646.3500	4.6463	4,484.1400	4.4841	(3.491)	0	0	0
2013/04/03	R186	01/08/2013	128.26	Call	Bond Future	117,510.4000	117.5104	117,688.3500	117.6883	0.151	0	0	0
2013/04/03	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R186	07/11/2013			Bond Future	7.5300	128.5872	7.5094	128.7856	(0.274)	0.0000	0.0000	540
2013/04/03	R186	07/11/2013	8.75	Call	Bond Future	12,099.5100	12.0995	12,220.6100	12.2206	1.001	0	0	0
2013/04/03	R186	07/11/2013	8.75	Put	Bond Future	1,114.8800	1.1149	1,037.5900	1.0376	(6.933)	0	0	1,030
2013/04/03	R186	07/11/2013	8.14	Call	Bond Future	8,092.1800	8.0922	8,167.4100	8.1674	0.930	0	0	0
2013/04/03	R186	07/11/2013	8.14	Put	Bond Future	2,422.1500	2.4222	2,298.9900	2.2990	(5.085)	0	0	0
2013/04/03	R186	07/11/2013	8.15	Call	Bond Future	8,154.3400	8.1543	8,230.3500	8.2303	0.932	0	0	0
2013/04/03	R186	07/11/2013	8.15	Put	Bond Future	2,394.3900	2.3944	2,272.0100	2.2720	(5.111)	0	0	0
2013/04/03	R186	07/11/2013	8.16	Call	Bond Future	8,216.6700	8.2167	8,293.4600	8.2935	0.935	0	0	0
2013/04/03	R186	07/11/2013	8.16	Put	Bond Future	2,366.9000	2.3669	2,245.3000	2.2453	(5.138)	0	0	0
2013/04/03	R186	06/02/2014			Bond Future	7.5990	125.0232	7.5768	125.2316	(0.291)	0.0000	0.0000	0
2013/04/03	R186	06/02/2014	7.74	Call	Bond Future	6,048.2700	6.0483	6,146.6700	6.1467	1.627	0	0	0
2013/04/03	R186	06/02/2014	7.74	Put	Bond Future	4,731.8900	4.7319	4,621.8500	4.6219	(2.325)	0	0	0
2013/04/03	R186	06/02/2014	7.75	Call	Bond Future	6,097.2200	6.0972	6,197.5700	6.1976	1.646	0	0	0
2013/04/03	R186	06/02/2014	7.75	Put	Bond Future	4,688.2400	4.6882	4,580.1500	4.5801	(2.306)	0	0	0
2013/04/03	R186	06/02/2014	7.76	Call	Bond Future	6,148.1900	6.1482	6,249.1200	6.2491	1.642	0	0	0
2013/04/03	R186	06/02/2014	7.76	Put	Bond Future	4,646.7000	4.6467	4,539.1900	4.5392	(2.314)	0	0	0
2013/04/03	R197	02/05/2013			Bond Future	293.9332	293.9332	294.1787	294.1787	0.084	0.0000	0.0000	2,633
2013/04/03	R197	02/05/2013	282.39	Call	Bond Future	11,543.2200	11.5432	11,788.7000	11.7887	2.127	0	0	0
2013/04/03	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R197	02/05/2013	282.40	Call	Bond Future	11,533.2200	11.5332	11,778.7000	11.7787	2.128	0	0	0
2013/04/03	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R197	02/05/2013	282.41	Call	Bond Future	11,523.2200	11.5232	11,768.7000	11.7687	2.130	0	0	0
2013/04/03	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R201	02/05/2013			Bond Future	5.3303	108.5347	5.3005	108.5822	(0.560)	0.0000	0.0000	4
2013/04/03	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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2013/04/03	R201	02/05/2013	4.04	Put	Bond Future	2,080.9100	2.0809	2,033.4200	2.0334	(2.282)	0	0	0
2013/04/03	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R201	02/05/2013	4.05	Put	Bond Future	2,064.5800	2.0646	2,017.0900	2.0171	(2.300)	0	0	0
2013/04/03	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R201	02/05/2013	4.06	Put	Bond Future	2,048.2400	2.0482	2,000.7500	2.0007	(2.319)	0	0	0
2013/04/03	R201	01/08/2013			Bond Future	5.3403	105.5499	5.3074	105.5943	(0.616)	0.0000	0.0000	0
2013/04/03	R201	01/08/2013	107.45	Call	Bond Future	68,304.1900	68.3042	68,348.6700	68.3487	0.065	0	0	0
2013/04/03	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R201	07/11/2013			Bond Future	5.3384	107.0521	5.2834	107.1120	(1.029)	0.0000	0.0000	0
2013/04/03	R201	07/11/2013	4.79	Call	Bond Future	71.3500	0.0713	83.0600	0.0831	16.412	0	0	0
2013/04/03	R201	07/11/2013	4.79	Put	Bond Future	672.0600	0.6721	623.8000	0.6238	(7.181)	0	0	0
2013/04/03	R201	07/11/2013	4.80	Call	Bond Future	73.4500	0.0734	85.4300	0.0854	16.310	0	0	0
2013/04/03	R201	07/11/2013	4.80	Put	Bond Future	663.1600	0.6632	615.1700	0.6152	(7.237)	0	0	0
2013/04/03	R201	07/11/2013	4.81	Call	Bond Future	75.6000	0.0756	87.8500	0.0879	16.204	0	0	0
2013/04/03	R201	07/11/2013	4.81	Put	Bond Future	654.3100	0.6543	606.5900	0.6066	(7.293)	0	0	0
2013/04/03	R201	06/02/2014			Bond Future	5.3140	104.0807	5.2352	104.1475	(1.482)	0.0000	0.0000	0
2013/04/03	R201	06/02/2014	5.26	Call	Bond Future	249.4700	0.2495	282.4400	0.2824	13.216	0	0	0
2013/04/03	R201	06/02/2014	5.26	Put	Bond Future	295.2500	0.2952	261.3800	0.2614	(11.472)	0	0	0
2013/04/03	R201	06/02/2014	5.24	Call	Bond Future	241.5400	0.2415	273.4700	0.2735	13.219	0	0	0
2013/04/03	R201	06/02/2014	5.24	Put	Bond Future	304.3000	0.3043	269.3900	0.2694	(11.472)	0	0	0
2013/04/03	R201	06/02/2014	5.25	Call	Bond Future	245.4900	0.2455	277.7400	0.2777	13.137	0	0	0
2013/04/03	R201	06/02/2014	5.25	Put	Bond Future	299.7600	0.2998	265.1700	0.2652	(11.539)	0	0	0
2013/04/03	R202	02/05/2013			Bond Future	220.0201	220.0201	220.0310	220.0310	0.005	0.0000	0.0000	44,017
2013/04/03	R202	02/05/2013	211.04	Call	Bond Future	8,980.1400	8.9801	8,991.0100	8.9910	0.121	0	0	0
2013/04/03	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R202	02/05/2013	211.05	Call	Bond Future	8,970.1400	8.9701	8,981.0100	8.9810	0.121	0	0	0
2013/04/03	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R202	02/05/2013	211.06	Call	Bond Future	8,960.1400	8.9601	8,971.0100	8.9710	0.121	0	0	0
2013/04/03	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R203	02/05/2013			Bond Future	5.9112	110.0435	5.8933	110.1148	(0.302)	0.0000	0.0000	5,836
2013/04/03	R203	02/05/2013	5.89	Call	Bond Future	451.4000	0.4514	482.1600	0.4822	6.814	0	0	0
2013/04/03	R203	02/05/2013	5.89	Put	Bond Future	536.0100	0.5360	495.4400	0.4954	(7.569)	0	0	0
2013/04/03	R203	02/05/2013	5.90	Call	Bond Future	470.7200	0.4707	502.2700	0.5023	6.702	0	0	0
2013/04/03	R203	02/05/2013	5.90	Put	Bond Future	515.3500	0.5153	475.5700	0.4756	(7.719)	0	0	0
2013/04/03	R203	02/05/2013	5.91	Call	Bond Future	490.5500	0.4905	522.8900	0.5229	6.593	0	0	0
2013/04/03	R203	02/05/2013	5.91	Put	Bond Future	495.2200	0.4952	456.2300	0.4562	(7.873)	0	0	0
2013/04/03	R203	01/08/2013			Bond Future	5.9529	111.4822	5.9348	111.5508	(0.305)	0.0000	0.0000	5,000
2013/04/03	R203	01/08/2013	109.11	Call	Bond Future	98,268.9900	98.2690	98,337.6300	98.3376	0.070	0	0	0
2013/04/03	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R203	07/11/2013			Bond Future	6.0042	108.9091	5.9802	108.9941	(0.399)	0.0000	0.0000	0
2013/04/03	R203	07/11/2013	6.01	Call	Bond Future	1,235.8400	1.2358	1,280.0500	1.2800	3.577	0	0	0
2013/04/03	R203	07/11/2013	6.01	Put	Bond Future	1,215.3400	1.2153	1,174.5900	1.1746	(3.353)	0	0	0
2013/04/03	R203	07/11/2013	571.00	Call	Bond Future	106,679.5700	106.6796	106,764.5300	106.7645	0.080	0	0	0
2013/04/03	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R203	07/11/2013	5.71	Call	Bond Future	766.0100	0.7660	798.5500	0.7986	4.248	0	0	15
2013/04/03	R203	07/11/2013	5.71	Put	Bond Future	1,814.1200	1.8141	1,761.7000	1.7617	(2.890)	0	0	0

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2013/04/03	R203	07/11/2013	5.99	Call	Bond Future	1,199.9500	1.2000	1,243.3800	1.2434	3.619	0	0	0
2013/04/03	R203	07/11/2013	5.99	Put	Bond Future	1,250.2900	1.2503	1,208.7600	1.2088	(3.322)	0	0	0
2013/04/03	R203	07/11/2013	6.00	Call	Bond Future	1,217.6500	1.2177	1,261.4700	1.2615	3.599	0	0	0
2013/04/03	R203	07/11/2013	6.00	Put	Bond Future	1,232.5600	1.2326	1,191.4200	1.1914	(3.338)	0	0	0
2013/04/03	R203	06/02/2014			Bond Future	6.0553	110.3712	6.0275	110.4636	(0.460)	0.0000	0.0000	0
2013/04/03	R203	06/02/2014	6.16	Call	Bond Future	1,578.7500	1.5788	1,633.0300	1.6330	3.438	0	0	0
2013/04/03	R203	06/02/2014	6.16	Put	Bond Future	1,231.9600	1.2320	1,193.8500	1.1939	(3.093)	0	0	0
2013/04/03	R203	06/02/2014	5.95	Call	Bond Future	1,219.5000	1.2195	1,268.9200	1.2689	4.052	0	0	16
2013/04/03	R203	06/02/2014	5.95	Put	Bond Future	1,569.5400	1.5695	1,526.5700	1.5266	(2.738)	0	0	0
2013/04/03	R203	06/02/2014	6.14	Call	Bond Future	1,542.1300	1.5421	1,595.7300	1.5957	3.476	0	0	0
2013/04/03	R203	06/02/2014	6.14	Put	Bond Future	1,261.4700	1.2615	1,222.6800	1.2227	(3.075)	0	0	0
2013/04/03	R203	06/02/2014	6.15	Call	Bond Future	1,560.3800	1.5604	1,614.3200	1.6143	3.457	0	0	0
2013/04/03	R203	06/02/2014	6.15	Put	Bond Future	1,246.6500	1.2467	1,208.2000	1.2082	(3.084)	0	0	0
2013/04/03	R204	02/05/2013			Bond Future	6.1695	111.5877	6.1464	111.7014	(0.373)	0.0000	0.0000	5,262
2013/04/03	R204	02/05/2013	6.29	Call	Bond Future	996.6100	0.9966	1,056.5300	1.0565	6.012	0	0	0
2013/04/03	R204	02/05/2013	6.29	Put	Bond Future	403.6600	0.4037	349.9000	0.3499	(13.318)	0	0	0
2013/04/03	R204	02/05/2013	6.30	Call	Bond Future	1,028.3700	1.0284	1,089.7200	1.0897	5.966	0	0	0
2013/04/03	R204	02/05/2013	6.30	Put	Bond Future	386.4100	0.3864	334.0800	0.3341	(13.543)	0	0	0
2013/04/03	R204	02/05/2013	6.31	Call	Bond Future	1,060.6400	1.0606	1,123.4100	1.1234	5.918	0	0	0
2013/04/03	R204	02/05/2013	6.31	Put	Bond Future	369.7000	0.3697	318.7900	0.3188	(13.771)	0	0	0
2013/04/03	R204	01/08/2013			Bond Future	6.2201	109.0203	6.1966	109.1317	(0.379)	0.0000	0.0000	0
2013/04/03	R204	01/08/2013	110.75	Call	Bond Future	100,136.7900	100.1368	100,248.2200	100.2482	0.111	0	0	0
2013/04/03	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R204	07/11/2013			Bond Future	6.2758	110.5719	6.2474	110.7002	(0.453)	0.0000	0.0000	0
2013/04/03	R204	07/11/2013	7.00	Call	Bond Future	3,799.4500	3.7994	3,861.3000	3.8613	1.628	0	0	0
2013/04/03	R204	07/11/2013	7.00	Put	Bond Future	595.8000	0.5958	529.3200	0.5293	(11.158)	0	0	1,270
2013/04/03	R204	07/11/2013	6.29	Call	Bond Future	1,736.9300	1.7369	1,752.0300	1.7520	0.869	0	0	0
2013/04/03	R204	07/11/2013	6.29	Put	Bond Future	1,673.0100	1.6730	1,559.7800	1.5598	(6.768)	0	0	0
2013/04/03	R204	07/11/2013	6.30	Call	Bond Future	1,760.4700	1.7605	1,776.1600	1.7762	0.891	0	0	0
2013/04/03	R204	07/11/2013	6.30	Put	Bond Future	1,651.5300	1.6515	1,538.8900	1.5389	(6.820)	0	0	0
2013/04/03	R204	07/11/2013	6.31	Call	Bond Future	1,784.2000	1.7842	1,800.4600	1.8005	0.911	0	0	0
2013/04/03	R204	07/11/2013	6.31	Put	Bond Future	1,630.2600	1.6303	1,518.1900	1.5182	(6.874)	0	0	0
2013/04/03	R204	06/02/2014			Bond Future	6.3288	108.0256	6.2971	108.1620	(0.501)	0.0000	0.0000	0
2013/04/03	R204	06/02/2014	6.40	Call	Bond Future	2,083.1500	2.0831	2,194.6600	2.1947	5.353	0	0	0
2013/04/03	R204	06/02/2014	6.40	Put	Bond Future	1,777.6400	1.7776	1,752.8100	1.7528	(1.397)	0	0	0
2013/04/03	R204	06/02/2014	6.41	Call	Bond Future	2,105.7300	2.1057	2,218.4700	2,2185	5.354	0	0	0
2013/04/03	R204	06/02/2014	6.41	Put	Bond Future	1,757.3900	1.7574	1,733.7900	1.7338	(1.343)	0	0	0
2013/04/03	R204	06/02/2014	6.39	Call	Bond Future	2,060.7100	2.0607	2,170.9800	2.1710	5.351	0	0	0
2013/04/03	R204	06/02/2014	6.39	Put	Bond Future	1,798.0500	1.7981	1,771.9800	1.7720	(1.450)	0	0	0
2013/04/03	R206	02/05/2013			Bond Future	5.3696	103.7344	5.3387	103.7553	(0.574)	0.0000	0.0000	23
2013/04/03	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R206	02/05/2013	3.39	Put	Bond Future	1,360.8300	1.3608	1,339.8700	1.3399	(1.540)	0	0	0
2013/04/03	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R206	02/05/2013	3.40	Put	Bond Future	1,353.8800	1.3539	1,332.9200	1.3329	(1.548)	0	0	0
2013/04/03	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R206	02/05/2013	3.41	Put	Bond Future	1,346.9300	1.3469	1,325.9700	1.3260	(1.556)	0	0	0

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2013/04/03	R206	01/08/2013			Bond Future	5.3836	101.3288	5.3432	101.3466	(0.751)	0.0000	0.0000	0
2013/04/03	R206	01/08/2013	103.94	Call	Bond Future	30,330.6800	30.3307	30,348.4500	30.3484	0.059	0	0	0
2013/04/03	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R206	07/11/2013			Bond Future	5.4331	102.7709	5.2522	102.8033	(3.330)	0.0000	0.0000	0
2013/04/03	R206	07/11/2013	4.29	Call	Bond Future	1.0400	0.0010	2.9300	0.0029	181.731	0	0	0
2013/04/03	R206	07/11/2013	4.29	Put	Bond Future	205.5000	0.2055	175.0800	0.1751	(14.803)	0	0	0
2013/04/03	R206	07/11/2013	4.30	Call	Bond Future	1.0800	0.0011	3.0400	0.0030	181.481	0	0	0
2013/04/03	R206	07/11/2013	4.30	Put	Bond Future	203.7400	0.2037	173.3900	0.1734	(14.896)	0	0	0
2013/04/03	R206	07/11/2013	4.31	Call	Bond Future	1.1300	0.0011	3.1600	0.0032	179.646	0	0	0
2013/04/03	R206	07/11/2013	4.31	Put	Bond Future	202.0000	0.2020	171.7200	0.1717	(14.990)	0	0	0
2013/04/03	R207	02/05/2013			Bond Future	6.4010	106.7919	6.3780	106.9190	(0.359)	0.0000	0.0000	7,774
2013/04/03	R207	02/05/2013	6.44	Call	Bond Future	875.9600	0.8760	925.2600	0.9253	5.628	0	0	0
2013/04/03	R207	02/05/2013	6.44	Put	Bond Future	660.8300	0.6608	582.9800	0.5830	(11.781)	0	0	0
2013/04/03	R207	02/05/2013	6.45	Call	Bond Future	906.3300	0.9063	957.2000	0.9572	5.613	0	0	0
2013/04/03	R207	02/05/2013	6.45	Put	Bond Future	636.1100	0.6361	559.8300	0.5598	(11.992)	0	0	0
2013/04/03	R207	02/05/2013	6.46	Call	Bond Future	937.3000	0.9373	989.7500	0.9897	5.596	0	0	0
2013/04/03	R207	02/05/2013	6.46	Put	Bond Future	612.0300	0.6120	537.3300	0.5373	(12.205)	0	0	0
2013/04/03	R207	01/08/2013			Bond Future	6.4571	104.5517	6.4336	104.6769	(0.363)	0.0000	0.0000	0
2013/04/03	R207	01/08/2013	106.18	Call	Bond Future	96,980.4800	96.9805	97,105.7200	97.1057	0.129	0	0	0
2013/04/03	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R207	07/11/2013			Bond Future	6.5148	106.0397	6.4872	106.1814	(0.424)	0.0000	0.0000	0
2013/04/03	R207	07/11/2013	6.69	Call	Bond Future	2,565.0400	2.5650	2,607.8600	2.6079	1.669	0	0	0
2013/04/03	R207	07/11/2013	6.69	Put	Bond Future	1,670.6800	1.6707	1,571.7600	1.5718	(5.921)	0	0	0
2013/04/03	R207	07/11/2013	6.70	Call	Bond Future	2,594.7500	2.5948	2,638.1900	2.6382	1.674	0	0	0
2013/04/03	R207	07/11/2013	6.70	Put	Bond Future	1,649.6300	1.6496	1,551.3300	1.5513	(5.959)	0	0	0
2013/04/03	R207	07/11/2013	6.71	Call	Bond Future	2,624.6300	2.6246	2,668.6900	2.6687	1.679	0	0	0
2013/04/03	R207	07/11/2013	6.71	Put	Bond Future	1,628.7900	1.6288	1,531.1100	1.5311	(5.997)	0	0	0
2013/04/03	R207	06/02/2014			Bond Future	6.5706	103.8238	6.5403	103.9736	(0.461)	0.0000	0.0000	0
2013/04/03	R207	06/02/2014	6.66	Call	Bond Future	2,651.8300	2.6518	2,715.6200	2.7156	2.406	0	0	0
2013/04/03	R207	06/02/2014	6.66	Put	Bond Future	2,211.4200	2.2114	2,125.4200	2.1254	(3.889)	0	0	0
2013/04/03	R207	06/02/2014	6.64	Call	Bond Future	2,598.2400	2.5982	2,661.7900	2.6618	2.446	0	0	0
2013/04/03	R207	06/02/2014	6.64	Put	Bond Future	2,256.1900	2.2562	2,169.9500	2.1700	(3.822)	0	0	0
2013/04/03	R207	06/02/2014	6.65	Call	Bond Future	2,624.9700	2.6250	2,688.6400	2.6886	2.426	0	0	0
2013/04/03	R207	06/02/2014	6.65	Put	Bond Future	2,233.7200	2.2337	2,147.6000	2.1476	(3.855)	0	0	0
2013/04/03	R208	02/05/2013			Bond Future	6.5187	102.0841	6.4961	102.2234	(0.347)	0.0000	0.0000	14,280
2013/04/03	R208	02/05/2013	6.64	Call	Bond Future	1,283.3100	1.2833	1,357.5000	1.3575	5.781	0	0	0
2013/04/03	R208	02/05/2013	6.64	Put	Bond Future	540.4800	0.5405	475.3300	0.4753	(12.054)	0	0	0
2013/04/03	R208	02/05/2013	6.65	Call	Bond Future	1,322.4000	1.3224	1,398.2200	1.3982	5.734	0	0	0
2013/04/03	R208	02/05/2013	6.65	Put	Bond Future	518.6200	0.5186	455.1000	0.4551	(12.248)	0	0	0
2013/04/03	R208	02/05/2013	6.66	Call	Bond Future	1,362.0800	1.3621	1,439.5400	1.4395	5.687	0	0	0
2013/04/03	R208	02/05/2013	6.66	Put	Bond Future	497.4100	0.4974	435.5300	0.4355	(12.440)	0	0	0
2013/04/03	R208	01/08/2013			Bond Future	6.5699	103.4188	6.5469	103.5565	(0.350)	0.0000	0.0000	3,000
2013/04/03	R208	01/08/2013	101.40	Call	Bond Future	94,374.3200	94.3743	94,512.0700	94.5121	0.146	0	0	0
2013/04/03	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R208	07/11/2013			Bond Future	6.6273	101.4946	6.6008	101.6486	(0.401)	0.0000	0.0000	0
2013/04/03	R208	07/11/2013	7.50	Call	Bond Future	5,644.7400	5.6447	5,737.9000	5.7379	1.650	0	0	0

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2013/04/03	R208	07/11/2013	7.50	Put	Bond Future	743.4200		0.7434	682.5700	0.6826	(8.185)	0	0	1,520
2013/04/03	R208	07/11/2013	6.79	Call	Bond Future	2,911.8600		2.9119	2,958.7100	2.9587	1.609	0	0	0
2013/04/03	R208	07/11/2013	6.79	Put	Bond Future	1,975.2800		1.9753	1,868.1200	1.8681	(5.425)	0	0	0
2013/04/03	R208	07/11/2013	6.80	Call	Bond Future	2,944.6600		2.9447	2,992.1500	2.9921	1.613	0	0	0
2013/04/03	R208	07/11/2013	6.80	Put	Bond Future	1,950.8500		1.9509	1,844.3300	1.8443	(5.460)	0	0	0
2013/04/03	R208	07/11/2013	6.81	Call	Bond Future	2,977.6400		2.9776	3,025.7800	3.0258	1.617	0	0	0
2013/04/03	R208	07/11/2013	6.81	Put	Bond Future	1,926.6500		1.9266	1,820.7800	1.8208	(5.495)	0	0	0
2013/04/03	R208	06/02/2014			Bond Future	6.6816		102.8571	6.6528	103.0191	(0.431)	0.0000	0.0000	0
2013/04/03	R208	06/02/2014	6.75	Call	Bond Future	2,999.7000		2.9997	3,052.5500	3.0525	1.762	0	0	0
2013/04/03	R208	06/02/2014	6.75	Put	Bond Future	2,616.5700		2.6166	2,507.4800	2.5075	(4.169)	0	0	0
2013/04/03	R208	06/02/2014	6.76	Call	Bond Future	3,029.6800		3.0297	3,083.0700	3.0831	1.762	0	0	0
2013/04/03	R208	06/02/2014	6.76	Put	Bond Future	2,590.6800		2.5907	2,482.1300	2.4821	(4.190)	0	0	0
2013/04/03	R208	06/02/2014	6.74	Call	Bond Future	2,970.6300		2.9706	3,022.9400	3.0229	1.761	0	0	0
2013/04/03	R208	06/02/2014	6.74	Put	Bond Future	2,643.4100		2.6434	2,533.7800	2.5338	(4.147)	0	0	0
2013/04/03	R209	02/05/2013			Bond Future	8.2188		80.4544	8.1911	80.6946	(0.338)	0.0000	0.0000	10,695
2013/04/03	R209	02/05/2013	7.99	Call	Bond Future	703.3700		0.7034	755.8400	0.7558	7.460	0	0	0
2013/04/03	R209	02/05/2013	7.99	Put	Bond Future	2,715.1000		2.7151	2,527.3600	2.5274	(6.915)	0	0	0
2013/04/03	R209	02/05/2013	8.00	Call	Bond Future	729.8700		0.7299	784.1200	0.7841	7.433	0	0	0
2013/04/03	R209	02/05/2013	8.00	Put	Bond Future	2,652.0700		2.6521	2,466.1100	2.4661	(7.012)	0	0	0
2013/04/03	R209	02/05/2013	8.01	Call	Bond Future	757.0700		0.7571	813.1300	0.8131	7.405	0	0	0
2013/04/03	R209	02/05/2013	8.01	Put	Bond Future	2,589.8900		2.5899	2,405.7400	2.4057	(7.110)	0	0	0
2013/04/03	R209	01/08/2013			Bond Future	8.2861		81.5063	8.2579	81.7469	(0.341)	0.0000	0.0000	0
2013/04/03	R209	01/08/2013	79.36	Call	Bond Future	71,557.1600		71.5572	71,797.7800	71.7978	0.336	0	0	0
2013/04/03	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R209	07/11/2013			Bond Future	8.3602		79.5218	8.3299	79.7771	(0.364)	0.0000	0.0000	0
2013/04/03	R209	07/11/2013	9.50	Call	Bond Future	10,066.9800		10.0670	10,234.9500	10.2350	1.669	0	0	0
2013/04/03	R209	07/11/2013	9.50	Put	Bond Future	1,345.3500		1.3453	1,258.0000	1.2580	(6.493)	0	0	980
2013/04/03	R209	07/11/2013	8.79	Call	Bond Future	6,382.5800		6.3826	6,537.7000	6.5377	2.430	0	0	0
2013/04/03	R209	07/11/2013	8.79	Put	Bond Future	2,904.3500		2.9044	2,804.1500	2.8042	(3.450)	0	0	0
2013/04/03	R209	07/11/2013	8.80	Call	Bond Future	6,431.0100		6.4310	6,586.8200	6.5868	2.423	0	0	0
2013/04/03	R209	07/11/2013	8.80	Put	Bond Future	2,874.7000		2.8747	2,775.1900	2.7752	(3.462)	0	0	0
2013/04/03	R209	07/11/2013	8.81	Call	Bond Future	6,479.5700		6.4796	6,636.0800	6.6361	2.415	0	0	0
2013/04/03	R209	07/11/2013	8.81	Put	Bond Future	2,845.3000		2.8453	2,746.4900	2.7465	(3.473)	0	0	0
2013/04/03	R209	06/02/2014			Bond Future	8.4297		80.5894	8.3979	80.8527	(0.377)	0.0000	0.0000	0
2013/04/03	R209	06/02/2014	8.55	Call	Bond Future	5,703.6500		5.7037	5,783.0800	5.7831	1.393	0	0	0
2013/04/03	R209	06/02/2014	8.55	Put	Bond Future	4,719.1200		4.7191	4,535.1900	4.5352	(3.898)	0	0	0
2013/04/03	R209	06/02/2014	8.56	Call	Bond Future	5,746.1000		5.7461	5,826.2500	5.8263	1.395	0	0	0
2013/04/03	R209	06/02/2014	8.56	Put	Bond Future	4,680.5800		4.6806	4,497.3700	4.4974	(3.914)	0	0	0
2013/04/03	R209	06/02/2014	8.54	Call	Bond Future	5,661.3300		5.6613	5,740.0300	5.7400	1.390	0	0	0
2013/04/03	R209	06/02/2014	8.54	Put	Bond Future	4,757.9300		4.7579	4,573.2700	4.5733	(3.881)	0	0	0
2013/04/03	R210	02/05/2013			Bond Future	165.2111		165.2111	165.2163	165.2163	0.003	0.0000	0.0000	1,244
2013/04/03	R210	02/05/2013	161.14	Call	Bond Future	4,071.1400		4.0711	4,076.3200	4.0763	0.127	0	0	0
2013/04/03	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R210	02/05/2013	161.15	Call	Bond Future	4,061.1400		4.0611	4,066.3200	4.0663	0.128	0	0	0
2013/04/03	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R210	02/05/2013	161.16	Call	Bond Future	4,051.1400		4.0511	4,056.3200	4.0563	0.128	0	0	0

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2013/04/03	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R211	02/05/2013			Bond Future	129.4021	129.4021	129.3851	129.3851	(0.013)	0.0000	0.0000	529
2013/04/03	R211	02/05/2013	125.69	Call	Bond Future	3,712.0700	3.7121	3,695.0800	3.6951	(0.458)	0	0	0
2013/04/03	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R211	02/05/2013	125.70	Call	Bond Future	3,702.0700	3.7021	3,685.0800	3.6851	(0.459)	0	0	0
2013/04/03	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R211	02/05/2013	125.71	Call	Bond Future	3,692.0700	3.6921	3,675.0800	3.6751	(0.460)	0	0	0
2013/04/03	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R212	02/05/2013			Bond Future	137.3638	137.3638	137.1407	137.1407	(0.162)	0.0000	0.0000	21,870
2013/04/03	R212	02/05/2013	131.09	Call	Bond Future	6,273.8400	6.2738	6,050.7300	6.0507	(3.556)	0	0	0
2013/04/03	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R212	02/05/2013	131.10	Call	Bond Future	6,263.8400	6.2638	6,040.7300	6.0407	(3.562)	0	0	0
2013/04/03	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R212	02/05/2013	131.11	Call	Bond Future	6,253.8400	6.2538	6,030.7300	6.0307	(3.568)	0	0	0
2013/04/03	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R213	02/05/2013			Bond Future	7.9237	92.5399	7.9161	92.6078	(0.097)	0.0000	0.0000	9,267
2013/04/03	R213	02/05/2013	7.84	Call	Bond Future	1,111.1500	1.1111	1,118.4000	1.1184	0.652	0	0	0
2013/04/03	R213	02/05/2013	7.84	Put	Bond Future	1,857.2700	1.8573	1,796.6200	1.7966	(3.266)	0	0	0
2013/04/03	R213	02/05/2013	7.85	Call	Bond Future	1,148.8300	1.1488	1,156.6500	1.1567	0.681	0	0	0
2013/04/03	R213	02/05/2013	7.85	Put	Bond Future	1,805.3800	1.8054	1,745.3000	1.7453	(3.328)	0	0	0
2013/04/03	R213	02/05/2013	7.86	Call	Bond Future	1,187.3200	1.1873	1,195.7200	1.1957	0.707	0	0	0
2013/04/03	R213	02/05/2013	7.86	Put	Bond Future	1,754.4200	1.7544	1,694.9200	1.6949	(3.391)	0	0	0
2013/04/03	R213	01/08/2013			Bond Future	7.9905	93.7498	7.9830	93.8155	(0.094)	0.0000	0.0000	0
2013/04/03	R213	01/08/2013	91.25	Call	Bond Future	83,134.7800	83.1348	83,200.5100	83.2005	0.079	0	0	0
2013/04/03	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R213	07/11/2013			Bond Future	8.0657	91.5470	8.0564	91.6265	(0.115)	0.0000	0.0000	0
2013/04/03	R213	07/11/2013	8.59	Call	Bond Future	6,896.7700	6.8968	6,951.5200	6.9515	0.794	0	0	0
2013/04/03	R213	07/11/2013	8.59	Put	Bond Future	2,554.4600	2.5545	2,529.7000	2.5297	(0.969)	0	0	0
2013/04/03	R213	07/11/2013	8.60	Call	Bond Future	6,949.0100	6.9490	7,003.9500	7.0039	0.791	0	0	0
2013/04/03	R213	07/11/2013	8.60	Put	Bond Future	2,526.8400	2.5268	2,502.2700	2.5023	(0.972)	0	0	0
2013/04/03	R213	07/11/2013	8.61	Call	Bond Future	7,001.3800	7.0014	7,056.5200	7.0565	0.788	0	0	0
2013/04/03	R213	07/11/2013	8.61	Put	Bond Future	2,499.4700	2.4995	2,475.1000	2.4751	(0.975)	0	0	0
2013/04/03	R213	06/02/2014			Bond Future	8.1375	92.7760	8.1273	92.8618	(0.125)	0.0000	0.0000	0
2013/04/03	R213	06/02/2014	8.31	Call	Bond Future	5,848.1700	5.8482	5,842.3900	5.8424	(0.099)	0	0	0
2013/04/03	R213	06/02/2014	8.31	Put	Bond Future	4,407.7000	4.4077	4,316.0500	4.3161	(2.079)	0	0	0
2013/04/03	R213	06/02/2014	8.29	Call	Bond Future	5,759.0900	5.7591	5,752.7500	5.7527	(0.110)	0	0	0
2013/04/03	R213	06/02/2014	8.29	Put	Bond Future	4,483.8700	4.4839	4,391.6600	4.3917	(2.056)	0	0	0
2013/04/03	R213	06/02/2014	8.30	Call	Bond Future	5,803.5600	5.8036	5,797.4900	5.7975	(0.105)	0	0	0
2013/04/03	R213	06/02/2014	8.30	Put	Bond Future	4,445.6600	4.4457	4,353.7200	4.3537	(2.068)	0	0	0
2013/04/03	R214	02/05/2013			Bond Future	8.2579	82.1397	8.2302	82.3933	(0.335)	0.0000	0.0000	2,034
2013/04/03	R214	02/05/2013	84.31	Call	Bond Future	73,360.1200	73.3601	73,613.6300	73.6136	0.346	0	0	0
2013/04/03	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/03	R214	01/08/2013			Bond Future	8.3227	83.2137	8.2945	83.4677	(0.338)	0.0000	0.0000	0
2013/04/03	R214	01/08/2013	84.31	Call	Bond Future	72,765.7600	72.7658	73,019.8500	73.0198	0.349	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
2013/04/03	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												240120	