



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 22/04/2013 to 22/04/2013

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
2013/04/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	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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2013/04/22	2025	02/05/2013			Bond Future	117.9156	117.9156	117.9133	117.9133	(0.002)	0.0000	0.0000	0
2013/04/22	2025	02/05/2013	113.41	Call	Bond Future	4,501.9300	4.5019	4,499.5800	4.4996	(0.052)	0	0	0
2013/04/22	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	2038	02/05/2013			Bond Future	114.8757	114.8757	114.7663	114.7663	(0.095)	0.0000	0.0000	9
2013/04/22	2038	02/05/2013	111.60	Call	Bond Future	3,271.2500	3.2713	3,161.7900	3.1618	(3.346)	0	0	0
2013/04/22	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	2050	02/05/2013			Bond Future	119.0145	119.0145	118.7174	118.7174	(0.250)	0.0000	0.0000	122
2013/04/22	2050	02/05/2013	117.60	Call	Bond Future	1,416.6800	1.4167	1,119.6200	1.1196	(20.969)	0	0	0
2013/04/22	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	AL7T	02/05/2013			Index Future	507.1090	507.1090	506.2220	506.2220	(0.175)	0.0000	0.0000	10
2013/04/22	AL7T	01/08/2013			Index Future	513.7170	513.7170	512.8180	512.8180	(0.175)	0.0000	0.0000	1
2013/04/22	AL7T	07/11/2013			Index Future	521.0820	521.0820	520.1630	520.1630	(0.176)	0.0000	0.0000	0
2013/04/22	ALBI	02/05/2013			Index Future	452.9610	452.9610	452.1040	452.1040	(0.189)	0.0000	0.0000	771
2013/04/22	ALBI	01/08/2013			Index Future	458.8630	458.8630	457.9940	457.9940	(0.189)	0.0000	0.0000	333
2013/04/22	ALBI	07/11/2013			Index Future	465.4420	465.4420	464.5540	464.5540	(0.191)	0.0000	0.0000	85
2013/04/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	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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2013/04/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/22	EL28	02/05/2013			Bond Future	113.3371	113.3371	113.1961	113.1961	(0.124)	0.0000	0.0000	0
2013/04/22	EL28	02/05/2013	113.32	Call	Bond Future	20.9200	0.0209	0.0000	0.0000	(100.000)	0	0	0
2013/04/22	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	120.0700	0.1201	100.000	0	0	0
2013/04/22	ES33	02/05/2013			Bond Future	8.2202	94.0029	8.2496	93.7314	0.357	0.0000	0.0000	0
2013/04/22	ES33	02/05/2013	91.02	Call	Bond Future	84,822.6500	84.8226	84,551.1600	84.5512	(0.320)	0	0	0
2013/04/22	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	ES33	01/08/2013			Bond Future	8.2928	95.2278	8.3229	94.9527	0.364	0.0000	0.0000	292
2013/04/22	ES33	01/08/2013	9.00	Call	Bond Future	6,135.6000	6.1356	5,860.4900	5.8605	(4.484)	0	0	0
2013/04/22	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	ES33	01/08/2013	91.02	Call	Bond Future	84,176.4700	84.1765	83,901.3600	83.9014	(0.327)	0	0	0
2013/04/22	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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2013/04/22	GOVI	02/05/2013			GOVI	452.0280	452.0280	451.2020	451.2020	(0.183)	0.0000	0.0000	70
2013/04/22	GOVI	02/05/2013	432.99	Call	GOVI	190,380.0000	19.0380	182,120.0000	18.2120	(4.339)	0	0	0
2013/04/22	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	GOVI	02/05/2013	433.00	Call	GOVI	190,280.0000	19.0280	182,020.0000	18.2020	(4.341)	0	0	0
2013/04/22	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	GOVI	02/05/2013	433.01	Call	GOVI	190,180.0000	19.0180	181,920.0000	18.1920	(4.343)	0	0	0
2013/04/22	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	GOVI	01/08/2013			GOVI	457.9170	457.9170	457.0800	457.0800	(0.183)	0.0000	0.0000	280
2013/04/22	GOVI	01/08/2013	445.99	Call	GOVI	119,270.0000	11.9270	110,900.0000	11.0900	(7.018)	0	0	0
2013/04/22	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	GOVI	01/08/2013	446.00	Call	GOVI	119,170.0000	11.9170	110,800.0000	11.0800	(7.024)	0	0	0
2013/04/22	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	GOVI	01/08/2013	446.01	Call	GOVI	119,070.0000	11.9070	110,700.0000	11.0700	(7.029)	0	0	0
2013/04/22	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	GOVI	07/11/2013			GOVI	464.4830	464.4830	463.6270	463.6270	(0.184)	0.0000	0.0000	0
2013/04/22	GOVI	07/11/2013	445.99	Call	GOVI	184,930.0000	18.4930	176,370.0000	17.6370	(4.629)	0	0	0
2013/04/22	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	GOVI	07/11/2013	446.00	Call	GOVI	184,830.0000	18.4830	176,270.0000	17.6270	(4.631)	0	0	0
2013/04/22	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	GOVI	07/11/2013	446.01	Call	GOVI	184,730.0000	18.4730	176,170.0000	17.6170	(4.634)	0	0	0
2013/04/22	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/22	IGOV	02/05/2013			Index Future	206.4050	206.4050	206.5900	206.5900	0.090	0.0000	0.0000	5
2013/04/22	IGOV	01/08/2013			Index Future	209.1700	209.1700	209.3560	209.3560	0.089	0.0000	0.0000	805
2013/04/22	IGOV	07/11/2013			Index Future	212.2320	212.2320	212.4220	212.4220	0.090	0.0000	0.0000	7
2013/04/22	ILBI	02/05/2013			Index Future	559.0260	559.0260	558.5780	558.5780	(0.080)	0.0000	0.0000	183
2013/04/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/22	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/22	JBAF	15/05/2013			Jibar Tradeable Future	5.1100	94.8900	5.1100	94.8900	0.000	0.0000	0.0000	0
2013/04/22	JBAF	19/06/2013			Jibar Tradeable Future	5.0600	94.9400	5.0800	94.9200	0.395	0.0000	0.0000	500
2013/04/22	JBAF	17/07/2013			Jibar Tradeable Future	5.0100	94.9900	5.0200	94.9800	0.200	0.0000	0.0000	0
2013/04/22	JBAF	21/08/2013			Jibar Tradeable Future	4.9700	95.0300	4.9900	95.0100	0.402	0.0000	0.0000	0

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2013/04/22	JBAF	18/09/2013			Jibar Tradeable Future	4.9500	95.0500	4.9600	95.0400	0.202	0.0000	0.0000	2,200
2013/04/22	JBAF	16/10/2013			Jibar Tradeable Future	4.9400	95.0600	4.9600	95.0400	0.405	0.0000	0.0000	0
2013/04/22	JBAF	18/12/2013			Jibar Tradeable Future	4.9400	95.0600	4.9600	95.0400	0.405	0.0000	0.0000	1,500
2013/04/22	JBAF	19/03/2014			Jibar Tradeable Future	4.9700	95.0300	5.0000	95.0000	0.604	0.0000	0.0000	0
2013/04/22	JBAF	18/06/2014			Jibar Tradeable Future	5.0700	94.9300	5.0800	94.9200	0.197	0.0000	0.0000	0
2013/04/22	JBAF	17/09/2014			Jibar Tradeable Future	5.1700	94.8300	5.1900	94.8100	0.387	0.0000	0.0000	0
2013/04/22	JBAF	17/12/2014			Jibar Tradeable Future	5.3000	94.7000	5.3300	94.6700	0.566	0.0000	0.0000	0
2013/04/22	JBAF	18/03/2015			Jibar Tradeable Future	5.4400	94.5600	5.4600	94.5400	0.368	0.0000	0.0000	0
2013/04/22	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/04/22	R023	02/05/2013			Bond Future	6.3705	111.3711	6.4002	111.1435	0.467	0.0000	0.0000	6,460
2013/04/22	R023	02/05/2013	7.04	Call	Bond Future	4,983.2600	4.9833	4,755.7100	4.7557	(4.566)	0	0	0
2013/04/22	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R023	02/05/2013	7.05	Call	Bond Future	5,055.4800	5.0555	4,827.9300	4.8279	(4.501)	0	0	0
2013/04/22	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R023	02/05/2013	7.06	Call	Bond Future	5,127.6400	5.1276	4,900.0900	4.9001	(4.438)	0	0	0
2013/04/22	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R023	01/08/2013			Bond Future	6.4091	112.8222	6.4399	112.5917	0.481	0.0000	0.0000	0
2013/04/22	R023	01/08/2013	7.29	Call	Bond Future	6,352.3300	6.3523	6,121.8600	6.1219	(3.628)	0	0	0
2013/04/22	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R023	01/08/2013	7.30	Call	Bond Future	6,421.7000	6.4217	6,191.2300	6.1912	(3.589)	0	0	0
2013/04/22	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R023	01/08/2013	7.31	Call	Bond Future	6,491.0100	6.4910	6,260.5400	6.2605	(3.551)	0	0	0
2013/04/22	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R157	02/05/2013			Bond Future	5.2652	119.9505	5.2956	119.8763	0.578	0.0000	0.0000	5,882
2013/04/22	R157	02/05/2013	5.34	Call	Bond Future	260.7900	0.2608	194.7400	0.1947	(25.327)	0	0	0
2013/04/22	R157	02/05/2013	5.34	Put	Bond Future	78.4500	0.0784	86.6300	0.0866	10.427	0	0	0
2013/04/22	R157	02/05/2013	5.35	Call	Bond Future	277.7500	0.2777	210.3800	0.2104	(24.256)	0	0	0
2013/04/22	R157	02/05/2013	5.35	Put	Bond Future	71.0700	0.0711	77.9300	0.0779	9.652	0	0	0
2013/04/22	R157	02/05/2013	5.36	Call	Bond Future	295.2400	0.2952	226.6600	0.2267	(23.229)	0	0	0
2013/04/22	R157	02/05/2013	5.36	Put	Bond Future	64.2300	0.0642	69.8800	0.0699	8.797	0	0	0
2013/04/22	R157	01/08/2013			Bond Future	5.2599	121.5134	5.2945	121.4382	0.657	0.0000	0.0000	596
2013/04/22	R157	01/08/2013	116.11	Call	Bond Future	92,057.7700	92.0578	91,982.5500	91.9825	(0.082)	0	0	0
2013/04/22	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R157	07/11/2013			Bond Future	5.2425	116.4485	5.2836	116.3706	0.784	0.0000	0.0000	0
2013/04/22	R157	07/11/2013	5.59	Call	Bond Future	883.5400	0.8835	826.0900	0.8261	(6.502)	0	0	0
2013/04/22	R157	07/11/2013	5.59	Put	Bond Future	226.8200	0.2268	247.3000	0.2473	9.029	0	0	0
2013/04/22	R157	07/11/2013	5.60	Call	Bond Future	897.1200	0.8971	839.2800	0.8393	(6.447)	0	0	0
2013/04/22	R157	07/11/2013	5.60	Put	Bond Future	221.5800	0.2216	241.6700	0.2417	9.067	0	0	0
2013/04/22	R157	07/11/2013	5.61	Call	Bond Future	910.8000	0.9108	852.5700	0.8526	(6.393)	0	0	0
2013/04/22	R157	07/11/2013	5.61	Put	Bond Future	216.4400	0.2164	236.1400	0.2361	9.102	0	0	0
2013/04/22	R157	06/02/2014			Bond Future	5.2126	118.0222	5.2600	117.9447	0.910	0.0000	0.0000	0
2013/04/22	R157	06/02/2014	5.66	Call	Bond Future	968.8800	0.9689	912.2100	0.9122	(5.849)	0	0	0
2013/04/22	R157	06/02/2014	5.66	Put	Bond Future	241.0700	0.2411	261.8300	0.2618	8.612	0	0	0
2013/04/22	R157	06/02/2014	5.64	Call	Bond Future	945.3800	0.9454	889.3300	0.8893	(5.929)	0	0	0
2013/04/22	R157	06/02/2014	5.64	Put	Bond Future	249.9600	0.2500	271.3400	0.2713	8.553	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
2013/04/22	R157	06/02/2014	5.65	Call	Bond Future	957.1000	0.9571	900.7400	0.9007	(5.889)	0	0	0
2013/04/22	R157	06/02/2014	5.65	Put	Bond Future	245.4800	0.2455	266.5500	0.2666	8.583	0	0	0
2013/04/22	R186	02/05/2013			Bond Future	6.8674	135.7494	6.8919	135.4892	0.357	0.0000	0.0000	21,710
2013/04/22	R186	02/05/2013	6.75	Call	Bond Future	474.8100	0.4748	303.2600	0.3033	(36.130)	0	0	350
2013/04/22	R186	02/05/2013	6.75	Put	Bond Future	1,728.9900	1.7290	1,817.6000	1.8176	5.125	0	0	0
2013/04/22	R186	02/05/2013	7.39	Call	Bond Future	5,402.0700	5.4021	5,135.9900	5.1360	(4.926)	0	0	0
2013/04/22	R186	02/05/2013	7.39	Put	Bond Future	11.9100	0.0119	5.9900	0.0060	(49.706)	0	0	0
2013/04/22	R186	02/05/2013	7.40	Call	Bond Future	5,500.8800	5.5009	5,235.3200	5.2353	(4.828)	0	0	2,000
2013/04/22	R186	02/05/2013	7.40	Put	Bond Future	10.6000	0.0106	5.2000	0.0052	(50.943)	0	0	150
2013/04/22	R186	02/05/2013	7.41	Call	Bond Future	5,599.7100	5.5997	5,334.6400	5.3346	(4.734)	0	0	0
2013/04/22	R186	02/05/2013	7.41	Put	Bond Future	9.4200	0.0094	4.5100	0.0045	(52.123)	0	0	0
2013/04/22	R186	02/05/2013	7.60	Call	Bond Future	7,470.4600	7.4705	7,209.7300	7.2097	(3.490)	0	0	0
2013/04/22	R186	02/05/2013	7.60	Put	Bond Future	0.7900	0.0008	0.2200	0.0002	(72.152)	0	0	2,830
2013/04/22	R186	02/05/2013	7.75	Call	Bond Future	8,925.9300	8.9259	8,665.7000	8.6657	(2.915)	0	0	0
2013/04/22	R186	02/05/2013	7.75	Put	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	100
2013/04/22	R186	01/08/2013			Bond Future	6.9177	132.2335	6.9431	131.9700	0.366	0.0000	0.0000	33,948
2013/04/22	R186	01/08/2013	7.25	Call	Bond Future	5,016.3700	5.0164	4,797.6500	4.7976	(4.360)	0	0	4,315
2013/04/22	R186	01/08/2013	7.25	Put	Bond Future	1,618.7700	1.6188	1,663.6300	1.6636	2.771	0	0	0
2013/04/22	R186	01/08/2013	128.26	Call	Bond Future	122,961.1300	122.9611	122,697.5500	122.6975	(0.214)	0	0	0
2013/04/22	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R186	07/11/2013			Bond Future	6.9699	134.1296	6.9963	133.8605	0.379	0.0000	0.0000	540
2013/04/22	R186	07/11/2013	8.75	Call	Bond Future	16,787.2000	16.7872	16,523.4300	16.5234	(1.571)	0	0	0
2013/04/22	R186	07/11/2013	8.75	Put	Bond Future	260.1400	0.2601	265.5000	0.2655	2.060	0	0	1,030
2013/04/22	R186	07/11/2013	8.14	Call	Bond Future	12,020.6200	12.0206	11,770.5800	11.7706	(2.080)	0	0	0
2013/04/22	R186	07/11/2013	8.14	Put	Bond Future	808.1600	0.8082	827.2500	0.8272	2.362	0	0	0
2013/04/22	R186	07/11/2013	8.15	Call	Bond Future	12,097.6300	12.0976	11,847.2500	11.8472	(2.070)	0	0	0
2013/04/22	R186	07/11/2013	8.15	Put	Bond Future	795.2500	0.7953	814.0000	0.8140	2.358	0	0	0
2013/04/22	R186	07/11/2013	8.16	Call	Bond Future	12,174.9400	12.1749	11,924.2300	11.9242	(2.059)	0	0	0
2013/04/22	R186	07/11/2013	8.16	Put	Bond Future	782.7400	0.7827	801.1600	0.8012	2.353	0	0	0
2013/04/22	R186	06/02/2014			Bond Future	7.0186	130.6516	7.0458	130.3806	0.387	0.0000	0.0000	0
2013/04/22	R186	06/02/2014	7.74	Call	Bond Future	9,313.8600	9.3139	9,095.9100	9.0959	(2.340)	0	0	0
2013/04/22	R186	06/02/2014	7.74	Put	Bond Future	2,368.9900	2.3690	2,422.1300	2.4221	2.243	0	0	0
2013/04/22	R186	06/02/2014	7.75	Call	Bond Future	9,380.0800	9.3801	9,161.5600	9.1616	(2.330)	0	0	0
2013/04/22	R186	06/02/2014	7.75	Put	Bond Future	2,342.6100	2.3426	2,395.1800	2.3952	2.244	0	0	0
2013/04/22	R186	06/02/2014	7.76	Call	Bond Future	9,446.0800	9.4461	9,226.9900	9.2270	(2.319)	0	0	0
2013/04/22	R186	06/02/2014	7.76	Put	Bond Future	2,316.1000	2.3161	2,368.1000	2.3681	2.245	0	0	0
2013/04/22	R197	02/05/2013			Bond Future	296.0933	296.0933	297.0996	297.0996	0.340	0.0000	0.0000	2,633
2013/04/22	R197	02/05/2013	282.39	Call	Bond Future	13,703.3300	13.7033	14,709.6200	14.7096	7.343	0	0	0
2013/04/22	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R197	02/05/2013	282.40	Call	Bond Future	13,693.3300	13.6933	14,699.6200	14.6996	7.349	0	0	0
2013/04/22	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R197	02/05/2013	282.41	Call	Bond Future	13,683.3300	13.6833	14,689.6200	14.6896	7.354	0	0	0
2013/04/22	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R201	02/05/2013			Bond Future	5.1591	108.8076	5.1847	108.7667	0.496	0.0000	0.0000	4
2013/04/22	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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2013/04/22	R201	02/05/2013	4.04	Put	Bond Future	1,807.9700	1.8080	1,848.8400	1.8488	2.261	0	0	0
2013/04/22	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R201	02/05/2013	4.05	Put	Bond Future	1,791.6400	1.7916	1,832.5100	1.8325	2.281	0	0	0
2013/04/22	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R201	02/05/2013	4.06	Put	Bond Future	1,775.3000	1.7753	1,816.1700	1.8162	2.302	0	0	0
2013/04/22	R201	01/08/2013			Bond Future	5.1396	105.8215	5.1702	105.7801	0.595	0.0000	0.0000	0
2013/04/22	R201	01/08/2013	107.45	Call	Bond Future	68,575.8300	68.5758	68,534.4000	68.5344	(0.060)	0	0	0
2013/04/22	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R201	07/11/2013			Bond Future	5.0760	107.3388	5.1157	107.2954	0.782	0.0000	0.0000	0
2013/04/22	R201	07/11/2013	4.79	Call	Bond Future	123.3000	0.1233	108.8300	0.1088	(11.736)	0	0	0
2013/04/22	R201	07/11/2013	4.79	Put	Bond Future	437.2400	0.4372	466.2400	0.4662	6.633	0	0	0
2013/04/22	R201	07/11/2013	4.80	Call	Bond Future	126.7100	0.1267	111.9600	0.1120	(11.641)	0	0	0
2013/04/22	R201	07/11/2013	4.80	Put	Bond Future	429.6500	0.4297	458.3700	0.4584	6.685	0	0	0
2013/04/22	R201	07/11/2013	4.81	Call	Bond Future	130.1900	0.1302	115.1500	0.1152	(11.552)	0	0	0
2013/04/22	R201	07/11/2013	4.81	Put	Bond Future	422.1300	0.4221	450.5600	0.4506	6.735	0	0	0
2013/04/22	R201	06/02/2014			Bond Future	4.9612	104.3806	5.0113	104.3379	1.010	0.0000	0.0000	0
2013/04/22	R201	06/02/2014	5.26	Call	Bond Future	407.7100	0.4077	379.1200	0.3791	(7.012)	0	0	0
2013/04/22	R201	06/02/2014	5.26	Put	Bond Future	153.5900	0.1536	167.6800	0.1677	9.174	0	0	0
2013/04/22	R201	06/02/2014	5.24	Call	Bond Future	396.4100	0.3964	368.2200	0.3682	(7.111)	0	0	0
2013/04/22	R201	06/02/2014	5.24	Put	Bond Future	159.2700	0.1593	173.7600	0.1738	9.098	0	0	0
2013/04/22	R201	06/02/2014	5.25	Call	Bond Future	401.8600	0.4019	373.4700	0.3735	(7.065)	0	0	0
2013/04/22	R201	06/02/2014	5.25	Put	Bond Future	156.2300	0.1562	170.5200	0.1705	9.147	0	0	0
2013/04/22	R202	02/05/2013			Bond Future	223.1313	223.1313	223.1313	223.1313	0.000	0.0000	0.0000	44,017
2013/04/22	R202	02/05/2013	211.04	Call	Bond Future	12,091.3200	12.0913	12,091.3200	12.0913	0.000	0	0	0
2013/04/22	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R202	02/05/2013	211.05	Call	Bond Future	12,081.3200	12.0813	12,081.3200	12.0813	0.000	0	0	0
2013/04/22	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R202	02/05/2013	211.06	Call	Bond Future	12,071.3200	12.0713	12,071.3200	12.0713	0.000	0	0	0
2013/04/22	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R203	02/05/2013			Bond Future	5.6487	111.0983	5.6988	110.8958	0.888	0.0000	0.0000	5,786
2013/04/22	R203	02/05/2013	5.89	Call	Bond Future	1,012.9400	1.0129	815.3000	0.8153	(19.512)	0	0	0
2013/04/22	R203	02/05/2013	5.89	Put	Bond Future	42.7600	0.0428	47.6000	0.0476	11.319	0	0	0
2013/04/22	R203	02/05/2013	5.90	Call	Bond Future	1,048.7100	1.0487	850.1600	0.8502	(18.933)	0	0	0
2013/04/22	R203	02/05/2013	5.90	Put	Bond Future	38.5500	0.0386	42.4800	0.0425	10.195	0	0	0
2013/04/22	R203	02/05/2013	5.91	Call	Bond Future	1,084.8100	1.0848	885.4700	0.8855	(18.376)	0	0	0
2013/04/22	R203	02/05/2013	5.91	Put	Bond Future	34.6900	0.0347	37.8300	0.0378	9.052	0	0	0
2013/04/22	R203	01/08/2013			Bond Future	5.6731	112.5458	5.7268	112.3407	0.947	0.0000	0.0000	5,055
2013/04/22	R203	01/08/2013	109.11	Call	Bond Future	99,332.6200	99.3326	99,127.4600	99.1275	(0.207)	0	0	0
2013/04/22	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R203	07/11/2013			Bond Future	5.6982	109.9996	5.7567	109.7900	1.027	0.0000	0.0000	0
2013/04/22	R203	07/11/2013	6.01	Call	Bond Future	1,781.2500	1.7813	1,638.4800	1.6385	(8.015)	0	0	0
2013/04/22	R203	07/11/2013	6.01	Put	Bond Future	670.2400	0.6702	737.1100	0.7371	9.977	0	0	0
2013/04/22	R203	07/11/2013	571.00	Call	Bond Future	107,770.0800	107.7701	107,560.4400	107.5604	(0.195)	0	0	0
2013/04/22	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R203	07/11/2013	5.71	Call	Bond Future	1,149.0000	1.1490	1,036.5700	1.0366	(9.785)	0	0	15
2013/04/22	R203	07/11/2013	5.71	Put	Bond Future	1,106.6000	1.1066	1,203.8100	1.2038	8.785	0	0	0

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2013/04/22	R203	07/11/2013	5.99	Call	Bond Future	1,734.5700	1.7346	1,593.6800	1.5937	(8.122)	0	0	0
2013/04/22	R203	07/11/2013	5.99	Put	Bond Future	694.4000	0.6944	763.1500	0.7631	9.901	0	0	0
2013/04/22	R203	07/11/2013	6.00	Call	Bond Future	1,757.8400	1.7578	1,616.0000	1.6160	(8.069)	0	0	0
2013/04/22	R203	07/11/2013	6.00	Put	Bond Future	682.2400	0.6822	750.0400	0.7500	9.938	0	0	0
2013/04/22	R203	06/02/2014			Bond Future	5.7214	111.4860	5.7843	111.2750	1.099	0.0000	0.0000	0
2013/04/22	R203	06/02/2014	6.16	Call	Bond Future	2,173.0400	2.1730	2,026.4400	2.0264	(6.746)	0	0	0
2013/04/22	R203	06/02/2014	6.16	Put	Bond Future	711.4300	0.7114	775.8300	0.7758	9.052	0	0	0
2013/04/22	R203	06/02/2014	5.95	Call	Bond Future	1,721.2500	1.7213	1,591.0700	1.5911	(7.563)	0	0	16
2013/04/22	R203	06/02/2014	5.95	Put	Bond Future	956.4700	0.9565	1,037.2900	1.0373	8.450	0	0	0
2013/04/22	R203	06/02/2014	6.14	Call	Bond Future	2,127.8100	2.1278	1,982.6800	1.9827	(6.821)	0	0	0
2013/04/22	R203	06/02/2014	6.14	Put	Bond Future	732.3300	0.7323	798.2000	0.7982	8.995	0	0	0
2013/04/22	R203	06/02/2014	6.15	Call	Bond Future	2,150.3700	2.1504	2,004.5000	2.0045	(6.783)	0	0	0
2013/04/22	R203	06/02/2014	6.15	Put	Bond Future	721.8200	0.7218	786.9500	0.7869	9.023	0	0	0
2013/04/22	R204	02/05/2013			Bond Future	5.8702	113.0768	5.9151	112.8517	0.765	0.0000	0.0000	11,544
2013/04/22	R204	02/05/2013	6.29	Call	Bond Future	2,091.0500	2.0910	1,864.0800	1.8641	(10.854)	0	0	0
2013/04/22	R204	02/05/2013	6.29	Put	Bond Future	9.0300	0.0090	7.1900	0.0072	(20.377)	0	0	0
2013/04/22	R204	02/05/2013	6.30	Call	Bond Future	2,138.9900	2.1390	1,912.1200	1.9121	(10.606)	0	0	0
2013/04/22	R204	02/05/2013	6.30	Put	Bond Future	7.9600	0.0080	6.2200	0.0062	(21.859)	0	0	0
2013/04/22	R204	02/05/2013	6.31	Call	Bond Future	2,187.0300	2.1870	1,960.2500	1.9603	(10.369)	0	0	0
2013/04/22	R204	02/05/2013	6.31	Put	Bond Future	7.0200	0.0070	5.3700	0.0054	(23.504)	0	0	0
2013/04/22	R204	01/08/2013			Bond Future	5.9049	110.5238	5.9524	110.2957	0.804	0.0000	0.0000	515
2013/04/22	R204	01/08/2013	110.75	Call	Bond Future	101,640.2800	101.6403	101,412.1800	101.4122	(0.224)	0	0	0
2013/04/22	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R204	07/11/2013			Bond Future	5.9377	112.1085	5.9886	111.8757	0.857	0.0000	0.0000	0
2013/04/22	R204	07/11/2013	7.00	Call	Bond Future	4,969.9400	4.9699	4,758.6800	4.7587	(4.251)	0	0	0
2013/04/22	R204	07/11/2013	7.00	Put	Bond Future	229.6300	0.2296	251.2500	0.2513	9.415	0	0	1,270
2013/04/22	R204	07/11/2013	6.29	Call	Bond Future	2,476.5300	2.4765	2,313.0500	2.3131	(6.601)	0	0	0
2013/04/22	R204	07/11/2013	6.29	Put	Bond Future	875.9500	0.8759	945.3500	0.9453	7.923	0	0	0
2013/04/22	R204	07/11/2013	6.30	Call	Bond Future	2,506.9700	2.5070	2,342.5400	2.3425	(6.559)	0	0	0
2013/04/22	R204	07/11/2013	6.30	Put	Bond Future	861.3700	0.8614	929.8200	0.9298	7.947	0	0	0
2013/04/22	R204	07/11/2013	6.31	Call	Bond Future	2,537.5700	2.5376	2,372.2200	2.3722	(6.516)	0	0	0
2013/04/22	R204	07/11/2013	6.31	Put	Bond Future	846.9700	0.8470	914.5000	0.9145	7.973	0	0	0
2013/04/22	R204	06/02/2014			Bond Future	5.9675	109.5926	6.0212	109.3581	0.899	0.0000	0.0000	0
2013/04/22	R204	06/02/2014	6.40	Call	Bond Future	2,945.1000	2.9451	2,782.5900	2.7826	(5.518)	0	0	0
2013/04/22	R204	06/02/2014	6.40	Put	Bond Future	1,072.6300	1.0726	1,144.6700	1.1447	6.716	0	0	0
2013/04/22	R204	06/02/2014	6.41	Call	Bond Future	2,974.0000	2.9740	2,810.7300	2.8107	(5.490)	0	0	0
2013/04/22	R204	06/02/2014	6.41	Put	Bond Future	1,058.7000	1.0587	1,129.9800	1.1300	6.733	0	0	0
2013/04/22	R204	06/02/2014	6.39	Call	Bond Future	2,916.3300	2.9163	2,754.5700	2.7546	(5.547)	0	0	0
2013/04/22	R204	06/02/2014	6.39	Put	Bond Future	1,086.7100	1.0867	1,159.5000	1.1595	6.698	0	0	0
2013/04/22	R206	02/05/2013			Bond Future	5.2122	103.8414	5.2330	103.8272	0.400	0.0000	0.0000	23
2013/04/22	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R206	02/05/2013	3.39	Put	Bond Future	1,253.7800	1.2538	1,267.9600	1.2680	1.131	0	0	0
2013/04/22	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R206	02/05/2013	3.40	Put	Bond Future	1,246.8300	1.2468	1,261.0100	1.2610	1.137	0	0	0
2013/04/22	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R206	02/05/2013	3.41	Put	Bond Future	1,239.8800	1.2399	1,254.0600	1.2541	1.144	0	0	0



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2013/04/22	R206	01/08/2013			Bond Future	5.1476	101.4326	5.1802	101.4182	0.635	0.0000	0.0000	0
2013/04/22	R206	01/08/2013	103.94	Call	Bond Future	30,434.4800	30.4345	30,420.1100	30.4201	(0.047)	0	0	0
2013/04/22	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R206	07/11/2013			Bond Future	4.7834	102.8870	4.8728	102.8711	1.869	0.0000	0.0000	0
2013/04/22	R206	07/11/2013	4.29	Call	Bond Future	10.2300	0.0102	7.3900	0.0074	(27.761)	0	0	0
2013/04/22	R206	07/11/2013	4.29	Put	Bond Future	98.5800	0.0986	111.7300	0.1117	13.339	0	0	0
2013/04/22	R206	07/11/2013	4.30	Call	Bond Future	10.5700	0.0106	7.6500	0.0077	(27.625)	0	0	0
2013/04/22	R206	07/11/2013	4.30	Put	Bond Future	97.1200	0.0971	110.1900	0.1102	13.458	0	0	0
2013/04/22	R206	07/11/2013	4.31	Call	Bond Future	10.9200	0.0109	7.9300	0.0079	(27.381)	0	0	0
2013/04/22	R206	07/11/2013	4.31	Put	Bond Future	95.6800	0.0957	108.6800	0.1087	13.587	0	0	0
2013/04/22	R207	02/05/2013			Bond Future	6.0257	108.8905	6.0605	108.6939	0.577	0.0000	0.0000	6,341
2013/04/22	R207	02/05/2013	6.44	Call	Bond Future	2,325.7900	2.3258	2,125.5200	2.1255	(8.611)	0	0	0
2013/04/22	R207	02/05/2013	6.44	Put	Bond Future	12.0000	0.0120	8.3700	0.0084	(30.250)	0	0	0
2013/04/22	R207	02/05/2013	6.45	Call	Bond Future	2,379.5000	2.3795	2,179.5000	2.1795	(8.405)	0	0	0
2013/04/22	R207	02/05/2013	6.45	Put	Bond Future	10.6200	0.0106	7.2600	0.0073	(31.638)	0	0	0
2013/04/22	R207	02/05/2013	6.46	Call	Bond Future	2,433.3200	2.4333	2,233.5700	2.2336	(8.209)	0	0	0
2013/04/22	R207	02/05/2013	6.46	Put	Bond Future	9.3900	0.0094	6.2800	0.0063	(33.120)	0	0	0
2013/04/22	R207	01/08/2013			Bond Future	6.0642	106.6729	6.1007	106.4737	0.602	0.0000	0.0000	1,340
2013/04/22	R207	01/08/2013	106.18	Call	Bond Future	99,101.7100	99.1017	98,902.5000	98.9025	(0.201)	0	0	0
2013/04/22	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R207	07/11/2013			Bond Future	6.0986	108.2025	6.1373	107.9990	0.635	0.0000	0.0000	0
2013/04/22	R207	07/11/2013	6.69	Call	Bond Future	3,795.7100	3.7957	3,633.1300	3.6331	(4.283)	0	0	0
2013/04/22	R207	07/11/2013	6.69	Put	Bond Future	738.5500	0.7386	779.5200	0.7795	5.547	0	0	0
2013/04/22	R207	07/11/2013	6.70	Call	Bond Future	3,834.0700	3.8341	3,670.8700	3.6709	(4.257)	0	0	0
2013/04/22	R207	07/11/2013	6.70	Put	Bond Future	726.1500	0.7261	766.5000	0.7665	5.557	0	0	0
2013/04/22	R207	07/11/2013	6.71	Call	Bond Future	3,872.5700	3.8726	3,708.7600	3.7088	(4.230)	0	0	0
2013/04/22	R207	07/11/2013	6.71	Put	Bond Future	713.9300	0.7139	753.6700	0.7537	5.566	0	0	0
2013/04/22	R207	06/02/2014			Bond Future	6.1308	106.0251	6.1713	105.8202	0.660	0.0000	0.0000	0
2013/04/22	R207	06/02/2014	6.66	Call	Bond Future	3,805.8700	3.8059	3,655.2600	3.6553	(3.957)	0	0	0
2013/04/22	R207	06/02/2014	6.66	Put	Bond Future	1,164.1500	1.1642	1,218.4500	1.2184	4.664	0	0	0
2013/04/22	R207	06/02/2014	6.64	Call	Bond Future	3,738.1400	3.7381	3,588.7300	3.5887	(3.997)	0	0	0
2013/04/22	R207	06/02/2014	6.64	Put	Bond Future	1,194.7800	1.1948	1,250.2800	1.2503	4.645	0	0	0
2013/04/22	R207	06/02/2014	6.65	Call	Bond Future	3,771.9500	3.7719	3,621.9300	3.6219	(3.977)	0	0	0
2013/04/22	R207	06/02/2014	6.65	Put	Bond Future	1,179.3900	1.1794	1,234.2800	1.2343	4.654	0	0	0
2013/04/22	R208	02/05/2013			Bond Future	6.1301	104.5099	6.1599	104.3216	0.485	0.0000	0.0000	14,933
2013/04/22	R208	02/05/2013	6.64	Call	Bond Future	3,173.0900	3.1731	2,982.6600	2.9827	(6.001)	0	0	0
2013/04/22	R208	02/05/2013	6.64	Put	Bond Future	4.4700	0.0045	2.3300	0.0023	(47.875)	0	0	0
2013/04/22	R208	02/05/2013	6.65	Call	Bond Future	3,233.4900	3.2335	3,043.2700	3.0433	(5.883)	0	0	0
2013/04/22	R208	02/05/2013	6.65	Put	Bond Future	3.9200	0.0039	1.9900	0.0020	(49.235)	0	0	0
2013/04/22	R208	02/05/2013	6.66	Call	Bond Future	3,293.8900	3.2939	3,103.8600	3.1039	(5.769)	0	0	0
2013/04/22	R208	02/05/2013	6.66	Put	Bond Future	3.4300	0.0034	1.6900	0.0017	(50.729)	0	0	0
2013/04/22	R208	01/08/2013			Bond Future	6.1657	105.8716	6.1967	105.6808	0.503	0.0000	0.0000	4,151
2013/04/22	R208	01/08/2013	101.40	Call	Bond Future	96,827.1500	96.8272	96,636.3500	96.6364	(0.197)	0	0	0
2013/04/22	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R208	07/11/2013			Bond Future	6.2023	103.9934	6.2350	103.7984	0.527	0.0000	0.0000	0
2013/04/22	R208	07/11/2013	7.50	Call	Bond Future	7,651.1700	7.6512	7,466.9800	7.4670	(2.407)	0	0	0

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2013/04/22	R208	07/11/2013	7.50	Put	Bond Future	251.0500	0.2511	261.8200	0.2618	4.290	0	0	1,520
2013/04/22	R208	07/11/2013	6.79	Call	Bond Future	4,365.5400	4.3655	4,208.5400	4.2085	(3.596)	0	0	0
2013/04/22	R208	07/11/2013	6.79	Put	Bond Future	930.1600	0.9302	968.1200	0.9681	4.081	0	0	0
2013/04/22	R208	07/11/2013	6.80	Call	Bond Future	4,407.8700	4.4079	4,250.3000	4.2503	(3.575)	0	0	0
2013/04/22	R208	07/11/2013	6.80	Put	Bond Future	915.2600	0.9153	952.6500	0.9527	4.085	0	0	0
2013/04/22	R208	07/11/2013	6.81	Call	Bond Future	4,450.3400	4.4503	4,292.2200	4.2922	(3.553)	0	0	0
2013/04/22	R208	07/11/2013	6.81	Put	Bond Future	900.5500	0.9006	937.3900	0.9374	4.091	0	0	0
2013/04/22	R208	06/02/2014			Bond Future	6.2359	105.3986	6.2698	105.2024	0.544	0.0000	0.0000	0
2013/04/22	R208	06/02/2014	6.75	Call	Bond Future	4,356.7400	4.3567	4,211.5100	4.2115	(3.333)	0	0	0
2013/04/22	R208	06/02/2014	6.75	Put	Bond Future	1,432.1000	1.4321	1,483.0800	1.4831	3.560	0	0	0
2013/04/22	R208	06/02/2014	6.76	Call	Bond Future	4,394.9900	4.3950	4,249.2100	4.2492	(3.317)	0	0	0
2013/04/22	R208	06/02/2014	6.76	Put	Bond Future	1,414.4800	1.4145	1,464.9100	1.4649	3.565	0	0	0
2013/04/22	R208	06/02/2014	6.74	Call	Bond Future	4,318.6300	4.3186	4,173.9400	4.1739	(3.350)	0	0	0
2013/04/22	R208	06/02/2014	6.74	Put	Bond Future	1,449.9000	1.4499	1,501.4200	1.5014	3.553	0	0	0
2013/04/22	R209	02/05/2013			Bond Future	7.6274	85.8165	7.6569	85.5359	0.387	0.0000	0.0000	8,518
2013/04/22	R209	02/05/2013	7.99	Call	Bond Future	3,442.7400	3.4427	3,140.0000	3.1400	(8.794)	0	0	0
2013/04/22	R209	02/05/2013	7.99	Put	Bond Future	92.4000	0.0924	70.1900	0.0702	(24.037)	0	0	0
2013/04/22	R209	02/05/2013	8.00	Call	Bond Future	3,524.9500	3.5250	3,223.0900	3.2231	(8.564)	0	0	0
2013/04/22	R209	02/05/2013	8.00	Put	Bond Future	85.0800	0.0851	63.7500	0.0638	(25.071)	0	0	0
2013/04/22	R209	02/05/2013	8.01	Call	Bond Future	3,607.5600	3.6076	3,306.5700	3.3066	(8.343)	0	0	0
2013/04/22	R209	02/05/2013	8.01	Put	Bond Future	78.3100	0.0783	57.8500	0.0579	(26.127)	0	0	0
2013/04/22	R209	01/08/2013			Bond Future	7.6797	86.9346	7.7099	86.6504	0.394	0.0000	0.0000	1,882
2013/04/22	R209	01/08/2013	79.36	Call	Bond Future	76,985.4800	76.9855	76,701.2800	76.7013	(0.369)	0	0	0
2013/04/22	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R209	07/11/2013			Bond Future	7.7355	85.0365	7.7668	84.7469	0.404	0.0000	0.0000	0
2013/04/22	R209	07/11/2013	9.50	Call	Bond Future	14,624.4800	14.6245	14,344.7100	14.3447	(1.913)	0	0	0
2013/04/22	R209	07/11/2013	9.50	Put	Bond Future	388.1800	0.3882	397.9600	0.3980	2.519	0	0	980
2013/04/22	R209	07/11/2013	8.79	Call	Bond Future	10,143.6100	10.1436	9,884.8100	9.8848	(2.551)	0	0	0
2013/04/22	R209	07/11/2013	8.79	Put	Bond Future	1,150.7100	1.1507	1,181.4600	1.1815	2.672	0	0	0
2013/04/22	R209	07/11/2013	8.80	Call	Bond Future	10,206.2700	10.2063	9,947.0400	9.9470	(2.540)	0	0	0
2013/04/22	R209	07/11/2013	8.80	Put	Bond Future	1,135.2900	1.1353	1,165.6100	1.1656	2.671	0	0	0
2013/04/22	R209	07/11/2013	8.81	Call	Bond Future	10,268.9900	10.2690	10,009.3400	10.0093	(2.528)	0	0	0
2013/04/22	R209	07/11/2013	8.81	Put	Bond Future	1,120.0500	1.1200	1,149.9500	1.1500	2.670	0	0	0
2013/04/22	R209	06/02/2014			Bond Future	7.7876	86.1855	7.8195	85.8933	0.410	0.0000	0.0000	0
2013/04/22	R209	06/02/2014	8.55	Call	Bond Future	9,056.0200	9.0560	8,822.7700	8.8228	(2.576)	0	0	0
2013/04/22	R209	06/02/2014	8.55	Put	Bond Future	2,475.3300	2.4753	2,534.3200	2.5343	2.383	0	0	0
2013/04/22	R209	06/02/2014	8.56	Call	Bond Future	9,112.0800	9.1121	8,878.2700	8.8783	(2.566)	0	0	0
2013/04/22	R209	06/02/2014	8.56	Put	Bond Future	2,450.4000	2.4504	2,508.8300	2.5088	2.385	0	0	0
2013/04/22	R209	06/02/2014	8.54	Call	Bond Future	9,000.0400	9.0000	8,767.3500	8.7674	(2.585)	0	0	0
2013/04/22	R209	06/02/2014	8.54	Put	Bond Future	2,500.4800	2.5005	2,560.0300	2.5600	2.382	0	0	0
2013/04/22	R210	02/05/2013			Bond Future	169.9577	169.9577	169.9562	169.9562	(0.001)	0.0000	0.0000	1,244
2013/04/22	R210	02/05/2013	161.14	Call	Bond Future	8,817.6800	8.8177	8,816.1800	8.8162	(0.017)	0	0	0
2013/04/22	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R210	02/05/2013	161.15	Call	Bond Future	8,807.6800	8.8077	8,806.1800	8.8062	(0.017)	0	0	0
2013/04/22	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R210	02/05/2013	161.16	Call	Bond Future	8,797.6800	8.7977	8,796.1800	8.7962	(0.017)	0	0	0

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2013/04/22	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R211	02/05/2013			Bond Future	129.9711	129.9711	129.9630	129.9630	(0.006)	0.0000	0.0000	529
2013/04/22	R211	02/05/2013	125.69	Call	Bond Future	4,281.0800	4.2811	4,273.0400	4.2730	(0.188)	0	0	0
2013/04/22	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R211	02/05/2013	125.70	Call	Bond Future	4,271.0800	4.2711	4,263.0400	4.2630	(0.188)	0	0	0
2013/04/22	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R211	02/05/2013	125.71	Call	Bond Future	4,261.0800	4.2611	4,253.0400	4.2530	(0.189)	0	0	0
2013/04/22	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R212	02/05/2013			Bond Future	137.6240	137.6240	137.6202	137.6202	(0.003)	0.0000	0.0000	21,870
2013/04/22	R212	02/05/2013	131.09	Call	Bond Future	6,533.9700	6.5340	6,530.1900	6.5302	(0.058)	0	0	0
2013/04/22	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R212	02/05/2013	131.10	Call	Bond Future	6,523.9700	6.5240	6,520.1900	6.5202	(0.058)	0	0	0
2013/04/22	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R212	02/05/2013	131.11	Call	Bond Future	6,513.9700	6.5140	6,510.1900	6.5102	(0.058)	0	0	0
2013/04/22	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R213	02/05/2013			Bond Future	7.4175	97.1875	7.4420	96.9548	0.330	0.0000	0.0000	7,798
2013/04/22	R213	02/05/2013	7.84	Call	Bond Future	3,941.7700	3.9418	3,694.5600	3.6946	(6.272)	0	0	0
2013/04/22	R213	02/05/2013	7.84	Put	Bond Future	40.3400	0.0403	25.8000	0.0258	(36.044)	0	0	0
2013/04/22	R213	02/05/2013	7.85	Call	Bond Future	4,027.6000	4.0276	3,781.3100	3.7813	(6.115)	0	0	0
2013/04/22	R213	02/05/2013	7.85	Put	Bond Future	36.6000	0.0366	22.9800	0.0230	(37.213)	0	0	0
2013/04/22	R213	02/05/2013	7.86	Call	Bond Future	4,113.6200	4.1136	3,868.2200	3.8682	(5.966)	0	0	0
2013/04/22	R213	02/05/2013	7.86	Put	Bond Future	33.1700	0.0332	20.4400	0.0204	(38.378)	0	0	0
2013/04/22	R213	01/08/2013			Bond Future	7.4706	98.4538	7.4958	98.2180	0.337	0.0000	0.0000	0
2013/04/22	R213	01/08/2013	91.25	Call	Bond Future	87,838.7500	87.8388	87,602.9800	87.6030	(0.268)	0	0	0
2013/04/22	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R213	07/11/2013			Bond Future	7.5288	96.3282	7.5549	96.0877	0.346	0.0000	0.0000	0
2013/04/22	R213	07/11/2013	8.59	Call	Bond Future	10,145.5600	10.1456	9,926.2100	9.9262	(2.162)	0	0	0
2013/04/22	R213	07/11/2013	8.59	Put	Bond Future	1,022.0600	1.0221	1,043.2100	1.0432	2.069	0	0	0
2013/04/22	R213	07/11/2013	8.60	Call	Bond Future	10,210.8200	10.2108	9,991.1300	9.9911	(2.152)	0	0	0
2013/04/22	R213	07/11/2013	8.60	Put	Bond Future	1,007.4600	1.0075	1,028.2700	1.0283	2.066	0	0	0
2013/04/22	R213	07/11/2013	8.61	Call	Bond Future	10,276.1600	10.2762	10,056.1300	10.0561	(2.141)	0	0	0
2013/04/22	R213	07/11/2013	8.61	Put	Bond Future	993.0600	0.9931	1,013.5300	1.0135	2.061	0	0	0
2013/04/22	R213	06/02/2014			Bond Future	7.5840	97.6298	7.6107	97.3874	0.352	0.0000	0.0000	0
2013/04/22	R213	06/02/2014	8.31	Call	Bond Future	8,708.2500	8.7083	8,512.7700	8.5128	(2.245)	0	0	0
2013/04/22	R213	06/02/2014	8.31	Put	Bond Future	2,413.9100	2.4139	2,460.9100	2.4609	1.947	0	0	0
2013/04/22	R213	06/02/2014	8.29	Call	Bond Future	8,593.5900	8.5936	8,399.0800	8.3991	(2.263)	0	0	0
2013/04/22	R213	06/02/2014	8.29	Put	Bond Future	2,464.5000	2.4645	2,512.4700	2.5125	1.946	0	0	0
2013/04/22	R213	06/02/2014	8.30	Call	Bond Future	8,650.8600	8.6509	8,455.8700	8.4559	(2.254)	0	0	0
2013/04/22	R213	06/02/2014	8.30	Put	Bond Future	2,439.0900	2.4391	2,486.5800	2.4866	1.947	0	0	0
2013/04/22	R214	02/05/2013			Bond Future	7.6872	87.6381	7.7117	87.3896	0.319	0.0000	0.0000	1,036
2013/04/22	R214	02/05/2013	84.31	Call	Bond Future	78,858.4800	78.8585	78,609.9500	78.6099	(0.315)	0	0	0
2013/04/22	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R214	01/08/2013			Bond Future	7.7375	88.7800	7.7627	88.5281	0.325	0.0000	0.0000	0
2013/04/22	R214	01/08/2013	84.31	Call	Bond Future	78,332.0900	78.3321	78,080.2200	78.0802	(0.322)	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
2013/04/22	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R248	02/05/2013			Bond Future	7.8500	7.8500	7.8872	111.7962	0.474	0.0000	0.0000	603
2013/04/22	R248	02/05/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R248	02/05/2013	7.85	Put	Bond Future	0.0000	0.0000	480.5100	0.4805	100.000	0	0	0
2013/04/22	R248	01/08/2013			Bond Future	7.8500	7.8500	7.9422	113.2530	1.174	0.0000	0.0000	0
2013/04/22	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R248	01/08/2013	7.84	Put	Bond Future	0.0000	0.0000	1,311.5900	1.3116	100.000	0	0	0
2013/04/22	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R248	01/08/2013	7.85	Put	Bond Future	0.0000	0.0000	1,182.0400	1.1820	100.000	0	0	0
2013/04/22	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R248	01/08/2013	7.86	Put	Bond Future	0.0000	0.0000	1,052.7400	1.0527	100.000	0	0	0
2013/04/22	R248	07/11/2013			Bond Future	7.8500	7.8500	8.0023	110.4536	1.941	0.0000	0.0000	0
2013/04/22	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R248	07/11/2013	7.86	Put	Bond Future	0.0000	0.0000	1,809.2000	1.8092	100.000	0	0	0
2013/04/22	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R248	07/11/2013	7.84	Put	Bond Future	0.0000	0.0000	2,067.6000	2.0676	100.000	0	0	0
2013/04/22	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/22	R248	07/11/2013	7.85	Put	Bond Future	0.0000	0.0000	1,938.2700	1.9383	100.000	0	0	0

**Total**

**230707**