



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 24/04/2013 to 24/04/2013

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
2013/04/24	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	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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2013/04/24	2025	02/05/2013			Bond Future	118.1599	118.1599	118.1525	118.1525	(0.006)	0.0000	0.0000	0
2013/04/24	2025	02/05/2013	113.41	Call	Bond Future	4,746.2100	4.7462	4,738.8800	4.7389	(0.154)	0	0	0
2013/04/24	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	2025	01/08/2013			Bond Future	118.6496	118.6496	118.6421	118.6421	(0.006)	0.0000	0.0000	0
2013/04/24	2025	01/08/2013	117.99	Call	Bond Future	659.5900	0.6596	652.1100	0.6521	(1.134)	0	0	0
2013/04/24	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	2025	01/08/2013	118.00	Call	Bond Future	649.5900	0.6496	642.1100	0.6421	(1.151)	0	0	0
2013/04/24	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	2025	01/08/2013	118.01	Call	Bond Future	639.5900	0.6396	632.1100	0.6321	(1.169)	0	0	0
2013/04/24	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	2038	02/05/2013			Bond Future	114.7669	114.7669	114.7687	114.7687	0.002	0.0000	0.0000	9
2013/04/24	2038	02/05/2013	111.60	Call	Bond Future	3,162.4500	3.1625	3,164.2100	3.1642	0.056	0	0	0
2013/04/24	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	2038	01/08/2013			Bond Future	115.0789	115.0789	115.0809	115.0809	0.002	0.0000	0.0000	0
2013/04/24	2038	01/08/2013	114.99	Call	Bond Future	88.9100	0.0889	90.8800	0.0909	2.216	0	0	0
2013/04/24	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	2038	01/08/2013	115.00	Call	Bond Future	78.9100	0.0789	80.8800	0.0809	2.497	0	0	0
2013/04/24	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	2038	01/08/2013	115.01	Call	Bond Future	68.9100	0.0689	70.8800	0.0709	2.859	0	0	0
2013/04/24	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	2050	02/05/2013			Bond Future	119.3167	119.3167	119.6211	119.6211	0.255	0.0000	0.0000	0
2013/04/24	2050	02/05/2013	117.60	Call	Bond Future	1,718.8900	1.7189	2,023.3000	2.0233	17.710	0	0	0
2013/04/24	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	2050	01/08/2013			Bond Future	119.5558	119.5558	119.8642	119.8642	0.258	0.0000	0.0000	122
2013/04/24	2050	01/08/2013	118.99	Call	Bond Future	565.8000	0.5658	874.1700	0.8742	54.502	0	0	0
2013/04/24	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	2050	01/08/2013	119.00	Call	Bond Future	555.8000	0.5558	864.1700	0.8642	55.482	0	0	0
2013/04/24	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	2050	01/08/2013	119.01	Call	Bond Future	545.8000	0.5458	854.1700	0.8542	56.499	0	0	0
2013/04/24	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	AL7T	02/05/2013			Index Future	509.0980	509.0980	507.7160	507.7160	(0.271)	0.0000	0.0000	10
2013/04/24	AL7T	01/08/2013			Index Future	515.7310	515.7310	514.3310	514.3310	(0.271)	0.0000	0.0000	1

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2013/04/24	AL7T	07/11/2013			Index Future	523.1150	523.1150	521.6930	521.6930	(0.272)	0.0000	0.0000	0
2013/04/24	ALBI	02/05/2013			Index Future	455.3530	455.3530	453.8700	453.8700	(0.326)	0.0000	0.0000	771
2013/04/24	ALBI	01/08/2013			Index Future	461.2850	461.2850	459.7830	459.7830	(0.326)	0.0000	0.0000	333
2013/04/24	ALBI	07/11/2013			Index Future	467.8900	467.8900	466.3640	466.3640	(0.326)	0.0000	0.0000	85
2013/04/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/04/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/24	EL28	02/05/2013			Bond Future	113.4821	113.4821	113.6285	113.6285	0.129	0.0000	0.0000	0
2013/04/24	EL28	02/05/2013	113.32	Call	Bond Future	165.9400	0.1659	312.3200	0.3123	88.213	0	0	0
2013/04/24	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	EL28	01/08/2013			Bond Future	114.9748	114.9748	115.1230	115.1230	0.129	0.0000	0.0000	0
2013/04/24	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	123.0300	0.1230	100.000	0	0	0
2013/04/24	EL28	01/08/2013	115.00	Put	Bond Future	25.2400	0.0252	0.0000	0.0000	(100.000)	0	0	0
2013/04/24	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	113.0300	0.1130	100.000	0	0	0
2013/04/24	EL28	01/08/2013	115.01	Put	Bond Future	35.2400	0.0352	0.0000	0.0000	(100.000)	0	0	0
2013/04/24	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	133.0300	0.1330	100.000	0	0	0
2013/04/24	EL28	01/08/2013	114.99	Put	Bond Future	15.2400	0.0152	0.0000	0.0000	(100.000)	0	0	0
2013/04/24	ES33	02/05/2013			Bond Future	8.1233	94.9088	8.1812	94.3662	0.712	0.0000	0.0000	0
2013/04/24	ES33	02/05/2013	91.02	Call	Bond Future	85,728.5100	85.7285	85,185.9200	85.1859	(0.633)	0	0	0
2013/04/24	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	ES33	01/08/2013			Bond Future	8.1931	96.1453	8.2526	95.5956	0.727	0.0000	0.0000	292
2013/04/24	ES33	01/08/2013	9.00	Call	Bond Future	7,053.1500	7.0532	6,503.3700	6.5034	(7.795)	0	0	0
2013/04/24	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	ES33	01/08/2013	91.02	Call	Bond Future	85,094.0200	85.0940	84,544.2400	84.5442	(0.646)	0	0	0
2013/04/24	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	ES33	07/11/2013			Bond Future	8.2699	93.7404	8.3314	93.1823	0.743	0.0000	0.0000	0
2013/04/24	ES33	07/11/2013	8.49	Call	Bond Future	1,976.1200	1.9761	1,418.0200	1.4180	(28.242)	0	0	0
2013/04/24	ES33	07/11/2013	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	ES33	07/11/2013	8.50	Call	Bond Future	2,064.4000	2.0644	1,506.3000	1.5063	(27.034)	0	0	0
2013/04/24	ES33	07/11/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	ES33	07/11/2013	8.51	Call	Bond Future	2,152.5500	2.1525	1,594.4500	1.5944	(25.927)	0	0	0
2013/04/24	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	GOVI	02/05/2013			GOVI	454.3400	454.3400	452.9410	452.9410	(0.308)	0.0000	0.0000	70
2013/04/24	GOVI	02/05/2013	432.99	Call	GOVI	213,500.0000	21.3500	199,510.0000	19.9510	(6.553)	0	0	0
2013/04/24	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	GOVI	02/05/2013	433.00	Call	GOVI	213,400.0000	21.3400	199,410.0000	19.9410	(6.556)	0	0	0
2013/04/24	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	GOVI	02/05/2013	433.01	Call	GOVI	213,300.0000	21.3300	199,310.0000	19.9310	(6.559)	0	0	0
2013/04/24	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	GOVI	01/08/2013			GOVI	460.2600	460.2600	458.8420	458.8420	(0.308)	0.0000	0.0000	280
2013/04/24	GOVI	01/08/2013	445.99	Call	GOVI	142,700.0000	14.2700	128,520.0000	12.8520	(9.937)	0	0	0
2013/04/24	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/04/24	GOVI	01/08/2013	446.00	Call	GOVI	142,600.0000	14.2600	128,420.0000	12.8420	(9.944)	0	0	0
2013/04/24	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	GOVI	01/08/2013	446.01	Call	GOVI	142,500.0000	14.2500	128,320.0000	12.8320	(9.951)	0	0	0
2013/04/24	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	GOVI	07/11/2013			GOVI	466.8500	466.8500	465.4090	465.4090	(0.309)	0.0000	0.0000	0
2013/04/24	GOVI	07/11/2013	445.99	Call	GOVI	208,600.0000	20.8600	194,190.0000	19.4190	(6.908)	0	0	0
2013/04/24	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	GOVI	07/11/2013	446.00	Call	GOVI	208,500.0000	20.8500	194,090.0000	19.4090	(6.911)	0	0	0
2013/04/24	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	GOVI	07/11/2013	446.01	Call	GOVI	208,400.0000	20.8400	193,990.0000	19.3990	(6.915)	0	0	0
2013/04/24	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/24	IGOV	02/05/2013			Index Future	206.7610	206.7610	206.7130	206.7130	(0.023)	0.0000	0.0000	5
2013/04/24	IGOV	01/08/2013			Index Future	209.5280	209.5280	209.4790	209.4790	(0.023)	0.0000	0.0000	885
2013/04/24	IGOV	07/11/2013			Index Future	212.5970	212.5970	212.5480	212.5480	(0.023)	0.0000	0.0000	7
2013/04/24	ILBI	02/05/2013			Index Future	559.0860	559.0860	559.5380	559.5380	0.081	0.0000	0.0000	0
2013/04/24	ILBI	01/08/2013			Index Future	560.0000	560.0000	566.9990	566.9990	1.250	0.0000	0.0000	183
2013/04/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/24	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/24	JBAF	15/05/2013			Jibar Tradeable Future	5.1100	94.8900	5.1100	94.8900	0.000	0.0000	0.0000	0
2013/04/24	JBAF	19/06/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	500
2013/04/24	JBAF	17/07/2013			Jibar Tradeable Future	5.0100	94.9900	5.0300	94.9700	0.399	0.0000	0.0000	0
2013/04/24	JBAF	21/08/2013			Jibar Tradeable Future	4.9900	95.0100	5.0000	95.0000	0.200	0.0000	0.0000	0
2013/04/24	JBAF	18/09/2013			Jibar Tradeable Future	4.9500	95.0500	4.9600	95.0400	0.202	0.0000	0.0000	2,200
2013/04/24	JBAF	16/10/2013			Jibar Tradeable Future	4.9200	95.0800	4.9400	95.0600	0.407	0.0000	0.0000	0
2013/04/24	JBAF	18/12/2013			Jibar Tradeable Future	4.9200	95.0800	4.9400	95.0600	0.407	0.0000	0.0000	1,500
2013/04/24	JBAF	19/03/2014			Jibar Tradeable Future	4.9400	95.0600	4.9600	95.0400	0.405	0.0000	0.0000	0
2013/04/24	JBAF	18/06/2014			Jibar Tradeable Future	5.0200	94.9800	5.0300	94.9700	0.199	0.0000	0.0000	0
2013/04/24	JBAF	17/09/2014			Jibar Tradeable Future	5.1300	94.8700	5.1400	94.8600	0.195	0.0000	0.0000	0
2013/04/24	JBAF	17/12/2014			Jibar Tradeable Future	5.2600	94.7400	5.2700	94.7300	0.190	0.0000	0.0000	0
2013/04/24	JBAF	18/03/2015			Jibar Tradeable Future	5.4100	94.5900	5.4100	94.5900	0.000	0.0000	0.0000	0
2013/04/24	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0

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2013/04/24	R023	02/05/2013			Bond Future	6.3094	111.8408	6.3584	111.4643	0.776	0.0000	0.0000	6,153
2013/04/24	R023	02/05/2013	7.04	Call	Bond Future	5,453.0500	5.4530	5,076.5400	5.0765	(6.905)	0	0	0
2013/04/24	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R023	02/05/2013	7.05	Call	Bond Future	5,525.2700	5.5253	5,148.7600	5.1488	(6.814)	0	0	0
2013/04/24	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R023	02/05/2013	7.06	Call	Bond Future	5,597.4300	5.5974	5,220.9200	5.2209	(6.726)	0	0	0
2013/04/24	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R023	01/08/2013			Bond Future	6.3458	113.2980	6.3965	112.9166	0.800	0.0000	0.0000	307
2013/04/24	R023	01/08/2013	7.29	Call	Bond Future	6,828.2200	6.8282	6,446.7600	6.4468	(5.587)	0	0	0
2013/04/24	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R023	01/08/2013	7.30	Call	Bond Future	6,897.5900	6.8976	6,516.1300	6.5161	(5.530)	0	0	0
2013/04/24	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R023	01/08/2013	7.31	Call	Bond Future	6,966.9000	6.9669	6,585.4400	6.5854	(5.475)	0	0	0
2013/04/24	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R023	07/11/2013			Bond Future	6.3857	111.0042	6.4387	110.6166	0.829	0.0000	0.0000	0
2013/04/24	R023	07/11/2013	6.49	Call	Bond Future	762.0200	0.7620	374.4700	0.3745	(50.858)	0	0	0
2013/04/24	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R023	07/11/2013	6.50	Call	Bond Future	834.7500	0.8347	447.2000	0.4472	(46.427)	0	0	0
2013/04/24	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R023	07/11/2013	6.51	Call	Bond Future	907.4300	0.9074	519.8800	0.5199	(42.709)	0	0	0
2013/04/24	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R157	02/05/2013			Bond Future	5.2093	120.0867	5.2550	119.9753	0.876	0.0000	0.0000	5,077
2013/04/24	R157	02/05/2013	5.34	Call	Bond Future	345.0900	0.3451	249.6400	0.2496	(27.659)	0	0	0
2013/04/24	R157	02/05/2013	5.34	Put	Bond Future	26.5100	0.0265	42.4700	0.0425	60.204	0	0	0
2013/04/24	R157	02/05/2013	5.35	Call	Bond Future	365.8300	0.3658	268.4300	0.2684	(26.624)	0	0	0
2013/04/24	R157	02/05/2013	5.35	Put	Bond Future	22.9100	0.0229	36.9200	0.0369	61.152	0	0	0
2013/04/24	R157	02/05/2013	5.36	Call	Bond Future	386.9600	0.3870	287.7900	0.2878	(25.628)	0	0	0
2013/04/24	R157	02/05/2013	5.36	Put	Bond Future	19.7100	0.0197	31.9500	0.0319	62.100	0	0	0
2013/04/24	R157	01/08/2013			Bond Future	5.1966	121.6514	5.2484	121.5384	0.997	0.0000	0.0000	1,191
2013/04/24	R157	01/08/2013	116.11	Call	Bond Future	92,195.7400	92.1957	92,082.8200	92.0828	(0.122)	0	0	0
2013/04/24	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R157	07/11/2013			Bond Future	5.1699	116.5863	5.2306	116.4710	1.174	0.0000	0.0000	0
2013/04/24	R157	07/11/2013	5.59	Call	Bond Future	979.6000	0.9796	888.5500	0.8886	(9.295)	0	0	0
2013/04/24	R157	07/11/2013	5.59	Put	Bond Future	185.1400	0.1851	209.3300	0.2093	13.066	0	0	0
2013/04/24	R157	07/11/2013	5.60	Call	Bond Future	993.9100	0.9939	902.3400	0.9023	(9.213)	0	0	0
2013/04/24	R157	07/11/2013	5.60	Put	Bond Future	180.6300	0.1806	204.3000	0.2043	13.104	0	0	0
2013/04/24	R157	07/11/2013	5.61	Call	Bond Future	1,008.3000	1.0083	916.2200	0.9162	(9.132)	0	0	0
2013/04/24	R157	07/11/2013	5.61	Put	Bond Future	176.2000	0.1762	199.3600	0.1994	13.144	0	0	0
2013/04/24	R157	06/02/2014			Bond Future	5.1260	118.1638	5.1971	118.0475	1.388	0.0000	0.0000	0
2013/04/24	R157	06/02/2014	5.66	Call	Bond Future	1,069.2400	1.0692	972.5500	0.9725	(9.043)	0	0	0
2013/04/24	R157	06/02/2014	5.66	Put	Bond Future	199.7800	0.1998	219.4600	0.2195	9.851	0	0	0
2013/04/24	R157	06/02/2014	5.64	Call	Bond Future	1,044.5800	1.0446	948.6500	0.9486	(9.184)	0	0	0
2013/04/24	R157	06/02/2014	5.64	Put	Bond Future	207.5100	0.2075	227.9500	0.2280	9.850	0	0	0
2013/04/24	R157	06/02/2014	5.65	Call	Bond Future	1,056.8800	1.0569	960.5700	0.9606	(9.113)	0	0	0
2013/04/24	R157	06/02/2014	5.65	Put	Bond Future	203.6100	0.2036	223.6700	0.2237	9.852	0	0	0
2013/04/24	R157	08/05/2014			Bond Future	5.0227	112.9982	5.1084	112.8800	1.707	0.0000	0.0000	0

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2013/04/24	R157	08/05/2014	5.21	Call	Bond Future	258.1600	0.2582	139.9200	0.1399	(45.801)	0	0	0
2013/04/24	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R157	08/05/2014	5.19	Call	Bond Future	230.6400	0.2306	112.4000	0.1124	(51.266)	0	0	0
2013/04/24	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R157	08/05/2014	5.20	Call	Bond Future	244.4000	0.2444	126.1600	0.1262	(48.380)	0	0	0
2013/04/24	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R186	02/05/2013			Bond Future	6.7759	136.7256	6.8144	136.3135	0.568	6.7970	6.7820	20,680
2013/04/24	R186	02/05/2013	6.75	Call	Bond Future	683.9100	0.6839	462.3100	0.4623	(32.402)	0	0	350
2013/04/24	R186	02/05/2013	6.75	Put	Bond Future	961.8700	0.9619	1,152.4000	1.1524	19.808	0	0	0
2013/04/24	R186	02/05/2013	7.39	Call	Bond Future	6,366.9000	6.3669	5,954.7200	5.9547	(6.474)	0	0	0
2013/04/24	R186	02/05/2013	7.39	Put	Bond Future	0.5200	0.0005	0.4700	0.0005	(9.615)	0	0	0
2013/04/24	R186	02/05/2013	7.40	Call	Bond Future	6,466.9300	6.4669	6,054.7600	6.0548	(6.374)	0	0	2,000
2013/04/24	R186	02/05/2013	7.40	Put	Bond Future	0.4300	0.0004	0.3900	0.0004	(9.302)	0	0	150
2013/04/24	R186	02/05/2013	7.41	Call	Bond Future	6,566.8700	6.5669	6,154.7000	6.1547	(6.277)	0	0	0
2013/04/24	R186	02/05/2013	7.41	Put	Bond Future	0.3600	0.0004	0.3200	0.0003	(11.111)	0	0	0
2013/04/24	R186	02/05/2013	7.60	Call	Bond Future	8,445.9000	8.4459	8,033.7700	8.0338	(4.880)	0	0	0
2013/04/24	R186	02/05/2013	7.60	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	2,830
2013/04/24	R186	02/05/2013	7.75	Call	Bond Future	9,902.0700	9.9021	9,489.9400	9.4899	(4.162)	0	0	0
2013/04/24	R186	02/05/2013	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2013/04/24	R186	01/08/2013			Bond Future	6.8232	133.2225	6.8630	132.8049	0.583	0.0000	0.0000	35,498
2013/04/24	R186	01/08/2013	7.25	Call	Bond Future	5,665.0500	5.6650	5,319.9900	5.3200	(6.091)	0	0	4,315
2013/04/24	R186	01/08/2013	7.25	Put	Bond Future	1,278.4800	1.2785	1,351.0300	1.3510	5.675	0	0	0
2013/04/24	R186	01/08/2013	128.26	Call	Bond Future	123,950.1000	123.9501	123,532.4900	123.5325	(0.337)	0	0	0
2013/04/24	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R186	07/11/2013			Bond Future	6.8723	135.1302	6.9136	134.7059	0.601	0.0000	0.0000	540
2013/04/24	R186	07/11/2013	8.15	Call	Bond Future	12,949.9900	12.9500	12,533.8800	12.5339	(3.213)	0	0	0
2013/04/24	R186	07/11/2013	8.15	Put	Bond Future	646.9900	0.6470	655.2300	0.6552	1.274	0	0	0
2013/04/24	R186	07/11/2013	8.16	Call	Bond Future	13,029.2000	13.0292	12,611.6400	12.6116	(3.205)	0	0	0
2013/04/24	R186	07/11/2013	8.16	Put	Bond Future	636.3800	0.6364	643.1700	0.6432	1.067	0	0	0
2013/04/24	R186	07/11/2013	8.75	Call	Bond Future	17,728.7900	17.7288	17,298.3800	17.2984	(2.428)	0	0	0
2013/04/24	R186	07/11/2013	8.75	Put	Bond Future	201.1100	0.2011	195.0500	0.1950	(3.013)	0	0	1,030
2013/04/24	R186	07/11/2013	8.14	Call	Bond Future	12,871.0300	12.8710	12,456.2100	12.4562	(3.223)	0	0	0
2013/04/24	R186	07/11/2013	8.14	Put	Bond Future	657.9500	0.6580	667.4800	0.6675	1.448	0	0	0
2013/04/24	R186	06/02/2014			Bond Future	6.9175	131.6681	6.9601	131.2384	0.616	0.0000	0.0000	0
2013/04/24	R186	06/02/2014	7.74	Call	Bond Future	10,032.9500	10.0329	9,660.7900	9.6608	(3.709)	0	0	0
2013/04/24	R186	06/02/2014	7.74	Put	Bond Future	2,071.6700	2.0717	2,129.1200	2.1291	2.773	0	0	0
2013/04/24	R186	06/02/2014	7.75	Call	Bond Future	10,101.6700	10.1017	9,728.3900	9.7284	(3.695)	0	0	0
2013/04/24	R186	06/02/2014	7.75	Put	Bond Future	2,047.7900	2.0478	2,104.1200	2.1041	2.751	0	0	0
2013/04/24	R186	06/02/2014	7.76	Call	Bond Future	10,170.1700	10.1702	9,796.5100	9.7965	(3.674)	0	0	0
2013/04/24	R186	06/02/2014	7.76	Put	Bond Future	2,023.7800	2.0238	2,079.7300	2.0797	2.765	0	0	0
2013/04/24	R186	08/05/2014			Bond Future	6.9603	133.5007	7.0043	133.0649	0.633	0.0000	0.0000	0
2013/04/24	R186	08/05/2014	7.09	Call	Bond Future	1,277.2000	1.2772	841.3500	0.8414	(34.125)	0	0	0
2013/04/24	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R186	08/05/2014	7.10	Call	Bond Future	1,374.9400	1.3749	939.0900	0.9391	(31.700)	0	0	0
2013/04/24	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R186	08/05/2014	7.11	Call	Bond Future	1,472.5700	1.4726	1,036.7200	1.0367	(29.598)	0	0	0
2013/04/24	R186	08/05/2014	7.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/04/24	R197	02/05/2013			Bond Future	297.3460	297.3460	297.1967	297.1967	(0.050)	0.0000	0.0000	449
2013/04/24	R197	02/05/2013	282.39	Call	Bond Future	14,956.0200	14.9560	14,806.7300	14.8067	(0.998)	0	0	0
2013/04/24	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R197	02/05/2013	282.40	Call	Bond Future	14,946.0200	14.9460	14,796.7300	14.7967	(0.999)	0	0	0
2013/04/24	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R197	02/05/2013	282.41	Call	Bond Future	14,936.0200	14.9360	14,786.7300	14.7867	(1.000)	0	0	0
2013/04/24	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R197	01/08/2013			Bond Future	295.7681	295.7681	295.6167	295.6167	(0.051)	0.0000	0.0000	2,184
2013/04/24	R197	01/08/2013	294.99	Call	Bond Future	778.1400	0.7781	626.6800	0.6267	(19.464)	0	0	0
2013/04/24	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R197	01/08/2013	295.00	Call	Bond Future	768.1400	0.7681	616.6800	0.6167	(19.718)	0	0	0
2013/04/24	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R197	01/08/2013	295.01	Call	Bond Future	758.1400	0.7581	606.6800	0.6067	(19.978)	0	0	0
2013/04/24	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R201	02/05/2013			Bond Future	5.0980	108.9052	5.1391	108.8395	0.806	0.0000	0.0000	4
2013/04/24	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R201	02/05/2013	4.04	Put	Bond Future	1,710.3300	1.7103	1,776.0500	1.7760	3.843	0	0	0
2013/04/24	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R201	02/05/2013	4.05	Put	Bond Future	1,694.0000	1.6940	1,759.7200	1.7597	3.880	0	0	0
2013/04/24	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R201	02/05/2013	4.06	Put	Bond Future	1,677.6600	1.6777	1,743.3800	1.7434	3.917	0	0	0
2013/04/24	R201	01/08/2013			Bond Future	5.0667	105.9204	5.1158	105.8537	0.969	0.0000	0.0000	0
2013/04/24	R201	01/08/2013	107.45	Call	Bond Future	68,674.6900	68.6747	68,608.0400	68.6080	(0.097)	0	0	0
2013/04/24	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R201	07/11/2013			Bond Future	4.9863	107.4371	5.0485	107.3690	1.247	0.0000	0.0000	0
2013/04/24	R201	07/11/2013	4.79	Call	Bond Future	154.1100	0.1541	127.2300	0.1272	(17.442)	0	0	0
2013/04/24	R201	07/11/2013	4.79	Put	Bond Future	369.7600	0.3698	411.0600	0.4111	11.169	0	0	0
2013/04/24	R201	07/11/2013	4.80	Call	Bond Future	158.1400	0.1581	130.7800	0.1308	(17.301)	0	0	0
2013/04/24	R201	07/11/2013	4.80	Put	Bond Future	362.7900	0.3628	403.6100	0.4036	11.252	0	0	0
2013/04/24	R201	07/11/2013	4.81	Call	Bond Future	162.2400	0.1622	134.4100	0.1344	(17.154)	0	0	0
2013/04/24	R201	07/11/2013	4.81	Put	Bond Future	355.8900	0.3559	396.2400	0.3962	11.338	0	0	0
2013/04/24	R201	06/02/2014			Bond Future	4.8422	104.4820	4.9228	104.4133	1.665	0.0000	0.0000	0
2013/04/24	R201	06/02/2014	5.26	Call	Bond Future	475.1700	0.4752	423.9600	0.4240	(10.777)	0	0	0
2013/04/24	R201	06/02/2014	5.26	Put	Bond Future	119.5900	0.1196	137.1400	0.1371	14.675	0	0	0
2013/04/24	R201	06/02/2014	5.24	Call	Bond Future	462.9300	0.4629	412.2900	0.4123	(10.939)	0	0	0
2013/04/24	R201	06/02/2014	5.24	Put	Bond Future	124.3300	0.1243	142.4500	0.1424	14.574	0	0	0
2013/04/24	R201	06/02/2014	5.25	Call	Bond Future	468.8700	0.4689	417.9400	0.4179	(10.862)	0	0	0
2013/04/24	R201	06/02/2014	5.25	Put	Bond Future	121.7800	0.1218	139.6100	0.1396	14.641	0	0	0
2013/04/24	R201	08/05/2014			Bond Future	4.5174	105.9363	4.6325	105.8664	2.549	0.0000	0.0000	0
2013/04/24	R201	08/05/2014	4.75	Call	Bond Future	141.2000	0.1412	71.2700	0.0713	(49.525)	0	0	0
2013/04/24	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R201	08/05/2014	4.76	Call	Bond Future	147.2600	0.1473	77.3300	0.0773	(47.487)	0	0	0
2013/04/24	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R201	08/05/2014	4.74	Call	Bond Future	135.1400	0.1351	65.2100	0.0652	(51.746)	0	0	0
2013/04/24	R201	08/05/2014	4.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2013/04/24	R202	02/05/2013			Bond Future	223.1313	223.1313	222.7855	222.7855	(0.155)	0.0000	0.0000	1,215
2013/04/24	R202	02/05/2013	211.04	Call	Bond Future	12,091.3200	12.0913	11,745.4800	11.7455	(2.860)	0	0	0
2013/04/24	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R202	02/05/2013	211.05	Call	Bond Future	12,081.3200	12.0813	11,735.4800	11.7355	(2.863)	0	0	0
2013/04/24	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R202	02/05/2013	211.06	Call	Bond Future	12,071.3200	12.0713	11,725.4800	11.7255	(2.865)	0	0	0
2013/04/24	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R202	01/08/2013			Bond Future	223.1508	223.1508	222.8002	222.8002	(0.157)	0.0000	0.0000	42,802
2013/04/24	R202	01/08/2013	223.01	Call	Bond Future	140.7500	0.1407	0.0000	0.0000	(100.000)	0	0	0
2013/04/24	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	209.7900	0.2098	100.000	0	0	0
2013/04/24	R202	01/08/2013	222.99	Call	Bond Future	160.7500	0.1607	0.0000	0.0000	(100.000)	0	0	0
2013/04/24	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	189.7900	0.1898	100.000	0	0	0
2013/04/24	R202	01/08/2013	223.00	Call	Bond Future	150.7500	0.1507	0.0000	0.0000	(100.000)	0	0	0
2013/04/24	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	199.7900	0.1998	100.000	0	0	0
2013/04/24	R203	02/05/2013			Bond Future	5.6078	111.2637	5.6473	111.1040	0.704	0.0000	0.0000	5,717
2013/04/24	R203	02/05/2013	5.89	Call	Bond Future	1,147.2600	1.1473	992.7100	0.9927	(13.471)	0	0	0
2013/04/24	R203	02/05/2013	5.89	Put	Bond Future	11.6500	0.0117	16.7900	0.0168	44.120	0	0	0
2013/04/24	R203	02/05/2013	5.90	Call	Bond Future	1,185.6400	1.1856	1,030.4100	1.0304	(13.093)	0	0	0
2013/04/24	R203	02/05/2013	5.90	Put	Bond Future	10.0500	0.0100	14.5100	0.0145	44.378	0	0	0
2013/04/24	R203	02/05/2013	5.91	Call	Bond Future	1,224.2000	1.2242	1,068.3600	1.0684	(12.730)	0	0	0
2013/04/24	R203	02/05/2013	5.91	Put	Bond Future	8.6500	0.0087	12.5000	0.0125	44.509	0	0	0
2013/04/24	R203	01/08/2013			Bond Future	5.6293	112.7134	5.6716	112.5516	0.751	0.0000	0.0000	5,124
2013/04/24	R203	01/08/2013	109.11	Call	Bond Future	99,500.1900	99.5002	99,338.3500	99.3383	(0.163)	0	0	0
2013/04/24	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R203	07/11/2013			Bond Future	5.6514	110.1675	5.6973	110.0027	0.813	0.0000	0.0000	0
2013/04/24	R203	07/11/2013	6.01	Call	Bond Future	1,882.9000	1.8829	1,770.1100	1.7701	(5.990)	0	0	0
2013/04/24	R203	07/11/2013	6.01	Put	Bond Future	604.0100	0.6040	656.0200	0.6560	8.611	0	0	0
2013/04/24	R203	07/11/2013	571.00	Call	Bond Future	107,937.9600	107.9380	107,773.1600	107.7732	(0.153)	0	0	0
2013/04/24	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R203	07/11/2013	5.71	Call	Bond Future	1,225.5900	1.2256	1,139.7600	1.1398	(7.003)	0	0	15
2013/04/24	R203	07/11/2013	5.71	Put	Bond Future	1,015.3100	1.0153	1,094.2800	1.0943	7.778	0	0	0
2013/04/24	R203	07/11/2013	5.99	Call	Bond Future	1,834.6200	1.8346	1,723.3000	1.7233	(6.068)	0	0	0
2013/04/24	R203	07/11/2013	5.99	Put	Bond Future	626.5700	0.6266	680.0500	0.6800	8.535	0	0	0
2013/04/24	R203	07/11/2013	6.00	Call	Bond Future	1,858.6900	1.8587	1,746.6300	1.7466	(6.029)	0	0	0
2013/04/24	R203	07/11/2013	6.00	Put	Bond Future	615.2100	0.6152	667.9500	0.6680	8.573	0	0	0
2013/04/24	R203	06/02/2014			Bond Future	5.6703	111.6581	5.7198	111.4915	0.874	0.0000	0.0000	0
2013/04/24	R203	06/02/2014	6.16	Call	Bond Future	2,283.0900	2.2831	2,167.9500	2.1679	(5.043)	0	0	0
2013/04/24	R203	06/02/2014	6.16	Put	Bond Future	649.4200	0.6494	700.9000	0.7009	7.927	0	0	0
2013/04/24	R203	06/02/2014	5.95	Call	Bond Future	1,817.3500	1.8174	1,716.7000	1.7167	(5.538)	0	0	16
2013/04/24	R203	06/02/2014	5.95	Put	Bond Future	880.5100	0.8805	946.4800	0.9465	7.492	0	0	0
2013/04/24	R203	06/02/2014	6.14	Call	Bond Future	2,236.5700	2.2366	2,122.6100	2.1226	(5.095)	0	0	0
2013/04/24	R203	06/02/2014	6.14	Put	Bond Future	669.0300	0.6690	721.6900	0.7217	7.871	0	0	0
2013/04/24	R203	06/02/2014	6.15	Call	Bond Future	2,259.7800	2.2598	2,145.2200	2.1452	(5.070)	0	0	0
2013/04/24	R203	06/02/2014	6.15	Put	Bond Future	659.1700	0.6592	711.2300	0.7112	7.898	0	0	0
2013/04/24	R203	08/05/2014			Bond Future	5.6733	109.0500	5.7272	108.8809	0.949	0.0000	0.0000	0
2013/04/24	R203	08/05/2014	5.76	Call	Bond Future	272.3000	0.2723	103.1100	0.1031	(62.134)	0	0	0
2013/04/24	R203	08/05/2014	5.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/04/24	R203	08/05/2014	5.74	Call	Bond Future	209.5400	0.2095	40.3500	0.0404	(80.744)	0	0	0
2013/04/24	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R203	08/05/2014	5.75	Call	Bond Future	240.9200	0.2409	71.7300	0.0717	(70.227)	0	0	0
2013/04/24	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R204	02/05/2013			Bond Future	5.7889	113.4859	5.8431	113.2131	0.936	0.0000	0.0000	11,807
2013/04/24	R204	02/05/2013	6.29	Call	Bond Future	2,491.6600	2.4917	2,219.1700	2.2192	(10.936)	0	0	0
2013/04/24	R204	02/05/2013	6.29	Put	Bond Future	0.5400	0.0005	0.8500	0.0009	57.407	0	0	0
2013/04/24	R204	02/05/2013	6.30	Call	Bond Future	2,540.5700	2.5406	2,268.0300	2.2680	(10.728)	0	0	0
2013/04/24	R204	02/05/2013	6.30	Put	Bond Future	0.4400	0.0004	0.7000	0.0007	59.091	0	0	0
2013/04/24	R204	02/05/2013	6.31	Call	Bond Future	2,589.4800	2.5895	2,316.8900	2.3169	(10.527)	0	0	0
2013/04/24	R204	02/05/2013	6.31	Put	Bond Future	0.3700	0.0004	0.5800	0.0006	56.757	0	0	0
2013/04/24	R204	01/08/2013			Bond Future	5.8189	110.9382	5.8762	110.6618	0.985	0.0000	0.0000	793
2013/04/24	R204	01/08/2013	110.75	Call	Bond Future	102,054.6700	102.0547	101,778.2600	101.7783	(0.271)	0	0	0
2013/04/24	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R204	07/11/2013			Bond Future	5.8467	112.5268	5.9078	112.2458	1.045	0.0000	0.0000	0
2013/04/24	R204	07/11/2013	7.00	Call	Bond Future	5,337.6500	5.3376	5,073.7600	5.0738	(4.944)	0	0	0
2013/04/24	R204	07/11/2013	7.00	Put	Bond Future	179.0900	0.1791	196.2100	0.1962	9.559	0	0	1,270
2013/04/24	R204	07/11/2013	6.29	Call	Bond Future	2,749.8700	2.7499	2,554.4200	2.5544	(7.108)	0	0	0
2013/04/24	R204	07/11/2013	6.29	Put	Bond Future	731.0400	0.7310	816.6000	0.8166	11.704	0	0	0
2013/04/24	R204	07/11/2013	6.30	Call	Bond Future	2,782.0700	2.7821	2,585.4900	2.5855	(7.066)	0	0	0
2013/04/24	R204	07/11/2013	6.30	Put	Bond Future	718.2200	0.7182	802.6500	0.8027	11.755	0	0	0
2013/04/24	R204	07/11/2013	6.31	Call	Bond Future	2,814.4300	2.8144	2,616.7200	2.6167	(7.025)	0	0	0
2013/04/24	R204	07/11/2013	6.31	Put	Bond Future	705.5800	0.7056	788.8800	0.7889	11.806	0	0	0
2013/04/24	R204	06/02/2014			Bond Future	5.8705	110.0184	5.9353	109.7340	1.104	0.0000	0.0000	0
2013/04/24	R204	06/02/2014	6.40	Call	Bond Future	3,223.3900	3.2234	2,997.1900	2.9972	(7.017)	0	0	0
2013/04/24	R204	06/02/2014	6.40	Put	Bond Future	925.0900	0.9251	983.3600	0.9834	6.299	0	0	0
2013/04/24	R204	06/02/2014	6.41	Call	Bond Future	3,253.7000	3.2537	3,026.7200	3.0267	(6.976)	0	0	0
2013/04/24	R204	06/02/2014	6.41	Put	Bond Future	912.5700	0.9126	970.0600	0.9701	6.300	0	0	0
2013/04/24	R204	06/02/2014	6.39	Call	Bond Future	3,193.2000	3.1932	2,967.7900	2.9678	(7.059)	0	0	0
2013/04/24	R204	06/02/2014	6.39	Put	Bond Future	937.7500	0.9378	996.8100	0.9968	6.298	0	0	0
2013/04/24	R204	08/05/2014			Bond Future	5.8876	111.5497	5.9566	111.2610	1.173	0.0000	0.0000	0
2013/04/24	R204	08/05/2014	6.05	Call	Bond Future	677.3400	0.6773	388.7300	0.3887	(42.609)	0	0	0
2013/04/24	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R204	08/05/2014	6.06	Call	Bond Future	718.8800	0.7189	430.2700	0.4303	(40.147)	0	0	0
2013/04/24	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R204	08/05/2014	6.04	Call	Bond Future	635.7900	0.6358	347.1800	0.3472	(45.394)	0	0	0
2013/04/24	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R206	02/05/2013			Bond Future	5.1648	103.8737	5.1855	103.8596	0.400	0.0000	0.0000	23
2013/04/24	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R206	02/05/2013	3.39	Put	Bond Future	1,221.5100	1.2215	1,235.5800	1.2356	1.152	0	0	0
2013/04/24	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R206	02/05/2013	3.40	Put	Bond Future	1,214.5600	1.2146	1,228.6300	1.2286	1.158	0	0	0
2013/04/24	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R206	02/05/2013	3.41	Put	Bond Future	1,207.6100	1.2076	1,221.6800	1.2217	1.165	0	0	0
2013/04/24	R206	01/08/2013			Bond Future	5.0734	101.4652	5.1059	101.4509	0.641	0.0000	0.0000	0
2013/04/24	R206	01/08/2013	103.94	Call	Bond Future	30,467.1400	30.4671	30,452.8200	30.4528	(0.047)	0	0	0

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2013/04/24	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R206	07/11/2013			Bond Future	4.6090	102.9183	4.6934	102.9032	1.832	0.0000	0.0000	0
2013/04/24	R206	07/11/2013	4.29	Call	Bond Future	17.1800	0.0172	11.4300	0.0114	(33.469)	0	0	0
2013/04/24	R206	07/11/2013	4.29	Put	Bond Future	74.3200	0.0743	83.6800	0.0837	12.594	0	0	0
2013/04/24	R206	07/11/2013	4.30	Call	Bond Future	17.6900	0.0177	11.8200	0.0118	(33.183)	0	0	0
2013/04/24	R206	07/11/2013	4.30	Put	Bond Future	73.0300	0.0730	82.2700	0.0823	12.652	0	0	0
2013/04/24	R206	07/11/2013	4.31	Call	Bond Future	18.2100	0.0182	12.2200	0.0122	(32.894)	0	0	0
2013/04/24	R206	07/11/2013	4.31	Put	Bond Future	71.7600	0.0718	80.8800	0.0809	12.709	0	0	0
2013/04/24	R207	02/05/2013			Bond Future	5.9645	109.2378	6.0085	108.9883	0.737	0.0000	0.0000	6,629
2013/04/24	R207	02/05/2013	6.44	Call	Bond Future	2,662.2200	2.6622	2,413.0300	2.4130	(9.360)	0	0	0
2013/04/24	R207	02/05/2013	6.44	Put	Bond Future	1.1500	0.0012	1.4300	0.0014	24.348	0	0	0
2013/04/24	R207	02/05/2013	6.45	Call	Bond Future	2,717.1200	2.7171	2,467.8800	2.4679	(9.173)	0	0	0
2013/04/24	R207	02/05/2013	6.45	Put	Bond Future	0.9600	0.0010	1.1900	0.0012	23.958	0	0	0
2013/04/24	R207	02/05/2013	6.46	Call	Bond Future	2,772.0100	2.7720	2,522.7200	2.5227	(8.993)	0	0	0
2013/04/24	R207	02/05/2013	6.46	Put	Bond Future	0.8000	0.0008	0.9800	0.0010	22.500	0	0	0
2013/04/24	R207	01/08/2013			Bond Future	6.0000	107.0247	6.0461	106.7719	0.769	0.0000	0.0000	1,503
2013/04/24	R207	01/08/2013	106.18	Call	Bond Future	99,453.4600	99.4535	99,200.6900	99.2007	(0.254)	0	0	0
2013/04/24	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R207	07/11/2013			Bond Future	6.0313	108.5573	6.0800	108.3003	0.808	0.0000	0.0000	0
2013/04/24	R207	07/11/2013	6.69	Call	Bond Future	4,050.7800	4.0508	3,847.9400	3.8479	(5.007)	0	0	0
2013/04/24	R207	07/11/2013	6.69	Put	Bond Future	638.8700	0.6389	693.0100	0.6930	8.474	0	0	0
2013/04/24	R207	07/11/2013	6.70	Call	Bond Future	4,090.4000	4.0904	3,886.7600	3.8868	(4.978)	0	0	0
2013/04/24	R207	07/11/2013	6.70	Put	Bond Future	627.7300	0.6277	681.0700	0.6811	8.497	0	0	0
2013/04/24	R207	07/11/2013	6.71	Call	Bond Future	4,130.1300	4.1301	3,925.7200	3.9257	(4.949)	0	0	0
2013/04/24	R207	07/11/2013	6.71	Put	Bond Future	616.7400	0.6167	669.3100	0.6693	8.524	0	0	0
2013/04/24	R207	06/02/2014			Bond Future	6.0596	106.3865	6.1108	106.1264	0.845	0.0000	0.0000	0
2013/04/24	R207	06/02/2014	6.66	Call	Bond Future	4,046.0700	4.0461	3,851.5200	3.8515	(4.808)	0	0	0
2013/04/24	R207	06/02/2014	6.66	Put	Bond Future	1,042.9200	1.0429	1,108.5100	1.1085	6.289	0	0	0
2013/04/24	R207	06/02/2014	6.64	Call	Bond Future	3,976.0500	3.9761	3,782.3100	3.7823	(4.873)	0	0	0
2013/04/24	R207	06/02/2014	6.64	Put	Bond Future	1,071.2600	1.0713	1,137.6600	1.1377	6.198	0	0	0
2013/04/24	R207	06/02/2014	6.65	Call	Bond Future	4,011.0000	4.0110	3,816.8500	3.8169	(4.840)	0	0	0
2013/04/24	R207	06/02/2014	6.65	Put	Bond Future	1,057.0100	1.0570	1,123.0000	1.1230	6.243	0	0	0
2013/04/24	R207	08/05/2014			Bond Future	6.0857	107.8673	6.1397	107.6033	0.887	0.0000	0.0000	0
2013/04/24	R207	08/05/2014	6.21	Call	Bond Future	606.4400	0.6064	342.4600	0.3425	(43.529)	0	0	0
2013/04/24	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R207	08/05/2014	6.19	Call	Bond Future	509.1400	0.5091	245.1600	0.2452	(51.848)	0	0	0
2013/04/24	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R207	08/05/2014	6.20	Call	Bond Future	557.8000	0.5578	293.8200	0.2938	(47.325)	0	0	0
2013/04/24	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R208	02/05/2013			Bond Future	6.0690	104.8976	6.1081	104.6497	0.643	0.0000	0.0000	12,799
2013/04/24	R208	02/05/2013	6.64	Call	Bond Future	3,556.6300	3.5566	3,308.6600	3.3087	(6.972)	0	0	0
2013/04/24	R208	02/05/2013	6.64	Put	Bond Future	0.2600	0.0003	0.2700	0.0003	3.846	0	0	0
2013/04/24	R208	02/05/2013	6.65	Call	Bond Future	3,617.5300	3.6175	3,369.5600	3.3696	(6.855)	0	0	0
2013/04/24	R208	02/05/2013	6.65	Put	Bond Future	0.2100	0.0002	0.2200	0.0002	4.762	0	0	0
2013/04/24	R208	02/05/2013	6.66	Call	Bond Future	3,678.3800	3.6784	3,430.4100	3.4304	(6.741)	0	0	0
2013/04/24	R208	02/05/2013	6.66	Put	Bond Future	0.1700	0.0002	0.1800	0.0002	5.882	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/04/24	R208	01/08/2013			Bond Future	6.1020	106.2644	6.1427	106.0131	0.667	0.0000	0.0000	5,193
2013/04/24	R208	01/08/2013	101.40	Call	Bond Future	97,219.9400	97.2199	96,968.5900	96.9686	(0.259)	0	0	0
2013/04/24	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R208	07/11/2013			Bond Future	6.1360	104.3899	6.1787	104.1343	0.696	0.0000	0.0000	0
2013/04/24	R208	07/11/2013	7.50	Call	Bond Future	8,005.3800	8.0054	7,755.4900	7.7555	(3.122)	0	0	0
2013/04/24	R208	07/11/2013	7.50	Put	Bond Future	208.7700	0.2088	214.4300	0.2144	2.711	0	0	1,520
2013/04/24	R208	07/11/2013	6.79	Call	Bond Future	4,645.0900	4.6451	4,420.7200	4.4207	(4.830)	0	0	0
2013/04/24	R208	07/11/2013	6.79	Put	Bond Future	813.2200	0.8132	844.4000	0.8444	3.834	0	0	0
2013/04/24	R208	07/11/2013	6.80	Call	Bond Future	4,688.7900	4.6888	4,463.8300	4.4638	(4.798)	0	0	0
2013/04/24	R208	07/11/2013	6.80	Put	Bond Future	799.6900	0.7997	830.2800	0.8303	3.825	0	0	0
2013/04/24	R208	07/11/2013	6.81	Call	Bond Future	4,732.6300	4.7326	4,507.0800	4.5071	(4.766)	0	0	0
2013/04/24	R208	07/11/2013	6.81	Put	Bond Future	786.3500	0.7864	816.3500	0.8164	3.815	0	0	0
2013/04/24	R208	06/02/2014			Bond Future	6.1663	105.8023	6.2109	105.5437	0.722	0.0000	0.0000	0
2013/04/24	R208	06/02/2014	6.75	Call	Bond Future	4,620.3800	4.6204	4,399.6500	4.3996	(4.777)	0	0	0
2013/04/24	R208	06/02/2014	6.75	Put	Bond Future	1,292.1100	1.2921	1,329.9700	1.3300	2.930	0	0	0
2013/04/24	R208	06/02/2014	6.76	Call	Bond Future	4,659.8700	4.6599	4,438.5600	4.4386	(4.749)	0	0	0
2013/04/24	R208	06/02/2014	6.76	Put	Bond Future	1,275.7300	1.2757	1,313.0100	1.3130	2.922	0	0	0
2013/04/24	R208	06/02/2014	6.74	Call	Bond Future	4,581.0300	4.5810	4,360.8900	4.3609	(4.805)	0	0	0
2013/04/24	R208	06/02/2014	6.74	Put	Bond Future	1,308.6700	1.3087	1,347.1200	1.3471	2.938	0	0	0
2013/04/24	R208	08/05/2014			Bond Future	6.1911	103.8776	6.2377	103.6151	0.753	0.0000	0.0000	0
2013/04/24	R208	08/05/2014	6.30	Call	Bond Future	611.9300	0.6119	349.4800	0.3495	(42.889)	0	0	0
2013/04/24	R208	08/05/2014	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R208	08/05/2014	6.31	Call	Bond Future	667.9200	0.6679	405.4700	0.4055	(39.294)	0	0	0
2013/04/24	R208	08/05/2014	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R208	08/05/2014	6.29	Call	Bond Future	555.9200	0.5559	293.4700	0.2935	(47.210)	0	0	0
2013/04/24	R208	08/05/2014	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R209	02/05/2013			Bond Future	7.5310	86.7427	7.5895	86.1790	0.777	0.0000	0.0000	4,888
2013/04/24	R209	02/05/2013	7.99	Call	Bond Future	4,289.3500	4.2894	3,732.0600	3.7321	(12.992)	0	0	0
2013/04/24	R209	02/05/2013	7.99	Put	Bond Future	12.7900	0.0128	19.2100	0.0192	50.195	0	0	0
2013/04/24	R209	02/05/2013	8.00	Call	Bond Future	4,377.3800	4.3774	3,819.3400	3.8193	(12.748)	0	0	0
2013/04/24	R209	02/05/2013	8.00	Put	Bond Future	11.2900	0.0113	16.9600	0.0170	50.221	0	0	0
2013/04/24	R209	02/05/2013	8.01	Call	Bond Future	4,465.4200	4.4654	3,906.7100	3.9067	(12.512)	0	0	0
2013/04/24	R209	02/05/2013	8.01	Put	Bond Future	9.9500	0.0100	14.9500	0.0150	50.251	0	0	0
2013/04/24	R209	01/08/2013			Bond Future	7.5808	87.8729	7.6408	87.3018	0.791	0.0000	0.0000	5,512
2013/04/24	R209	01/08/2013	79.36	Call	Bond Future	77,923.7500	77.9238	77,352.6600	77.3527	(0.733)	0	0	0
2013/04/24	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R209	07/11/2013			Bond Future	7.6341	85.9865	7.6958	85.4068	0.808	0.0000	0.0000	0
2013/04/24	R209	07/11/2013	9.50	Call	Bond Future	15,496.4800	15.4965	14,929.2800	14.9293	(3.660)	0	0	0
2013/04/24	R209	07/11/2013	9.50	Put	Bond Future	310.0900	0.3101	322.6600	0.3227	4.054	0	0	980
2013/04/24	R209	07/11/2013	8.79	Call	Bond Future	10,906.8600	10.9069	10,399.5400	10.3995	(4.651)	0	0	0
2013/04/24	R209	07/11/2013	8.79	Put	Bond Future	963.8700	0.9639	1,036.3200	1.0363	7.517	0	0	0
2013/04/24	R209	07/11/2013	8.80	Call	Bond Future	10,971.4900	10.9715	10,462.0100	10.4620	(4.644)	0	0	0
2013/04/24	R209	07/11/2013	8.80	Put	Bond Future	950.4200	0.9504	1,020.7100	1.0207	7.396	0	0	0
2013/04/24	R209	07/11/2013	8.81	Call	Bond Future	11,036.1600	11.0362	10,524.5500	10.5245	(4.636)	0	0	0
2013/04/24	R209	07/11/2013	8.81	Put	Bond Future	937.1300	0.9371	1,005.2900	1.0053	7.273	0	0	0
2013/04/24	R209	06/02/2014			Bond Future	7.6834	87.1499	7.7466	86.5626	0.822	0.0000	0.0000	0
2013/04/24	R209	06/02/2014	8.55	Call	Bond Future	9,734.9800	9.7350	9,275.4700	9.2755	(4.720)	0	0	0

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2013/04/24	R209	06/02/2014	8.55	Put	Bond Future	2,189.9200	2.1899	2,317.6600	2.3177	5.833	0	0	0
2013/04/24	R209	06/02/2014	8.56	Call	Bond Future	9,793.1700	9.7932	9,332.7900	9.3328	(4.701)	0	0	0
2013/04/24	R209	06/02/2014	8.56	Put	Bond Future	2,167.1200	2.1671	2,293.9900	2.2940	5.854	0	0	0
2013/04/24	R209	06/02/2014	8.54	Call	Bond Future	9,676.8600	9.6769	9,218.2300	9.2182	(4.739)	0	0	0
2013/04/24	R209	06/02/2014	8.54	Put	Bond Future	2,212.9300	2.2129	2,341.5500	2.3416	5.812	0	0	0
2013/04/24	R209	08/05/2014			Bond Future	7.7302	85.2174	7.7950	84.6217	0.839	0.0000	0.0000	0
2013/04/24	R209	08/05/2014	7.85	Call	Bond Future	1,095.9600	1.0960	500.2900	0.5003	(54.351)	0	0	0
2013/04/24	R209	08/05/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R209	08/05/2014	7.86	Call	Bond Future	1,186.4800	1.1865	590.8100	0.5908	(50.205)	0	0	0
2013/04/24	R209	08/05/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R209	08/05/2014	7.84	Call	Bond Future	1,005.3000	1.0053	409.6300	0.4096	(59.253)	0	0	0
2013/04/24	R209	08/05/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R210	02/05/2013			Bond Future	169.9545	169.9545	170.5938	170.5938	0.376	0.0000	0.0000	7
2013/04/24	R210	02/05/2013	161.14	Call	Bond Future	8,814.4700	8.8145	9,453.8400	9.4538	7.254	0	0	0
2013/04/24	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R210	02/05/2013	161.15	Call	Bond Future	8,804.4700	8.8045	9,443.8400	9.4438	7.262	0	0	0
2013/04/24	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R210	02/05/2013	161.16	Call	Bond Future	8,794.4700	8.7945	9,433.8400	9.4338	7.270	0	0	0
2013/04/24	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R210	01/08/2013			Bond Future	172.1900	172.1900	172.8377	172.8377	0.376	0.0000	0.0000	1,237
2013/04/24	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R210	01/08/2013	172.99	Put	Bond Future	799.9900	0.8000	152.3000	0.1523	(80.962)	0	0	0
2013/04/24	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R210	01/08/2013	173.00	Put	Bond Future	809.9900	0.8100	162.3000	0.1623	(79.963)	0	0	0
2013/04/24	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R210	01/08/2013	173.01	Put	Bond Future	819.9900	0.8200	172.3000	0.1723	(78.988)	0	0	0
2013/04/24	R211	02/05/2013			Bond Future	129.9550	129.9550	129.9309	129.9309	(0.019)	0.0000	0.0000	529
2013/04/24	R211	02/05/2013	125.69	Call	Bond Future	4,265.0100	4.2650	4,240.8700	4.2409	(0.566)	0	0	0
2013/04/24	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R211	02/05/2013	125.70	Call	Bond Future	4,255.0100	4.2550	4,230.8700	4.2309	(0.567)	0	0	0
2013/04/24	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R211	02/05/2013	125.71	Call	Bond Future	4,245.0100	4.2450	4,220.8700	4.2209	(0.569)	0	0	0
2013/04/24	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R211	01/08/2013			Bond Future	130.1867	130.1867	130.1621	130.1621	(0.019)	0.0000	0.0000	0
2013/04/24	R211	01/08/2013	129.99	Call	Bond Future	196.6600	0.1967	172.1300	0.1721	(12.473)	0	0	0
2013/04/24	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R211	01/08/2013	130.00	Call	Bond Future	186.6600	0.1867	162.1300	0.1621	(13.142)	0	0	0
2013/04/24	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R211	01/08/2013	130.01	Call	Bond Future	176.6600	0.1767	152.1300	0.1521	(13.885)	0	0	0
2013/04/24	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R212	02/05/2013			Bond Future	138.0508	138.0508	137.7130	137.7130	(0.245)	0.0000	0.0000	79
2013/04/24	R212	02/05/2013	131.09	Call	Bond Future	6,960.8000	6.9608	6,623.0000	6.6230	(4.853)	0	0	0
2013/04/24	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R212	02/05/2013	131.10	Call	Bond Future	6,950.8000	6.9508	6,613.0000	6.6130	(4.860)	0	0	0
2013/04/24	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2013/04/24	R212	02/05/2013	131.11	Call	Bond Future	6,940.8000	6.9408	6,603.0000	6.6030	(4.867)	0	0	0
2013/04/24	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R212	01/08/2013			Bond Future	138.2447	138.2447	137.9024	137.9024	(0.248)	0.0000	0.0000	21,791
2013/04/24	R212	01/08/2013	137.99	Call	Bond Future	254.6500	0.2546	0.0000	0.0000	(100.000)	0	0	0
2013/04/24	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	87.6400	0.0876	100.000	0	0	0
2013/04/24	R212	01/08/2013	138.00	Call	Bond Future	244.6500	0.2446	0.0000	0.0000	(100.000)	0	0	0
2013/04/24	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	97.6400	0.0976	100.000	0	0	0
2013/04/24	R212	01/08/2013	138.01	Call	Bond Future	234.6500	0.2346	0.0000	0.0000	(100.000)	0	0	0
2013/04/24	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	107.6400	0.1076	100.000	0	0	0
2013/04/24	R213	02/05/2013			Bond Future	7.3161	98.1599	7.3796	97.5498	0.868	0.0000	0.0000	7,488
2013/04/24	R213	02/05/2013	7.84	Call	Bond Future	4,877.0300	4.8770	4,269.0400	4.2690	(12.466)	0	0	0
2013/04/24	R213	02/05/2013	7.84	Put	Bond Future	3.1700	0.0032	5.2500	0.0053	65.615	0	0	0
2013/04/24	R213	02/05/2013	7.85	Call	Bond Future	4,966.1600	4.9662	4,357.8700	4.3579	(12.249)	0	0	0
2013/04/24	R213	02/05/2013	7.85	Put	Bond Future	2.7300	0.0027	4.5100	0.0045	65.201	0	0	0
2013/04/24	R213	02/05/2013	7.86	Call	Bond Future	5,055.2300	5.0552	4,446.6800	4.4467	(12.038)	0	0	0
2013/04/24	R213	02/05/2013	7.86	Put	Bond Future	2.3500	0.0024	3.8700	0.0039	64.681	0	0	0
2013/04/24	R213	01/08/2013			Bond Future	7.3664	99.4388	7.4316	98.8208	0.886	0.0000	0.0000	310
2013/04/24	R213	01/08/2013	91.25	Call	Bond Future	88,823.7700	88.8238	88,205.7500	88.2058	(0.696)	0	0	0
2013/04/24	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R213	07/11/2013			Bond Future	7.4217	97.3254	7.4889	96.6980	0.906	0.0000	0.0000	0
2013/04/24	R213	07/11/2013	8.59	Call	Bond Future	10,959.9400	10.9599	10,390.6200	10.3906	(5.195)	0	0	0
2013/04/24	R213	07/11/2013	8.59	Put	Bond Future	839.1600	0.8392	897.2900	0.8973	6.927	0	0	0
2013/04/24	R213	07/11/2013	8.60	Call	Bond Future	11,027.2800	11.0273	10,455.9100	10.4559	(5.181)	0	0	0
2013/04/24	R213	07/11/2013	8.60	Put	Bond Future	826.6400	0.8266	882.7200	0.8827	6.784	0	0	0
2013/04/24	R213	07/11/2013	8.61	Call	Bond Future	11,094.6800	11.0947	10,521.2900	10.5213	(5.168)	0	0	0
2013/04/24	R213	07/11/2013	8.61	Put	Bond Future	814.3000	0.8143	868.3600	0.8684	6.639	0	0	0
2013/04/24	R213	06/02/2014			Bond Future	7.4737	98.6423	7.5428	98.0067	0.924	0.0000	0.0000	0
2013/04/24	R213	06/02/2014	8.31	Call	Bond Future	9,418.9500	9.4189	8,909.1100	8.9091	(5.413)	0	0	0
2013/04/24	R213	06/02/2014	8.31	Put	Bond Future	2,112.1500	2.1122	2,237.9400	2.2379	5.956	0	0	0
2013/04/24	R213	06/02/2014	8.29	Call	Bond Future	9,299.5900	9.2996	8,792.2200	8.7922	(5.456)	0	0	0
2013/04/24	R213	06/02/2014	8.29	Put	Bond Future	2,158.0400	2.1580	2,286.3000	2.2863	5.943	0	0	0
2013/04/24	R213	06/02/2014	8.30	Call	Bond Future	9,359.2100	9.3592	8,850.6100	8.8506	(5.434)	0	0	0
2013/04/24	R213	06/02/2014	8.30	Put	Bond Future	2,134.9800	2.1350	2,262.0100	2.2620	5.950	0	0	0
2013/04/24	R213	08/05/2014			Bond Future	7.5203	96.4757	7.5913	95.8311	0.944	0.0000	0.0000	0
2013/04/24	R213	08/05/2014	7.66	Call	Bond Future	1,262.7900	1.2628	618.2100	0.6182	(51.044)	0	0	0
2013/04/24	R213	08/05/2014	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R213	08/05/2014	7.64	Call	Bond Future	1,083.5100	1.0835	438.9300	0.4389	(59.490)	0	0	0
2013/04/24	R213	08/05/2014	7.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R213	08/05/2014	7.65	Call	Bond Future	1,173.2100	1.1732	528.6300	0.5286	(54.942)	0	0	0
2013/04/24	R213	08/05/2014	7.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R214	02/05/2013			Bond Future	7.5908	88.6263	7.6593	87.9214	0.903	0.0000	0.0000	879
2013/04/24	R214	02/05/2013	84.31	Call	Bond Future	79,846.6700	79.8467	79,141.7600	79.1418	(0.883)	0	0	0
2013/04/24	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R214	01/08/2013			Bond Future	7.6388	89.7811	7.7090	89.0669	0.920	0.0000	0.0000	157
2013/04/24	R214	01/08/2013	84.31	Call	Bond Future	79,333.1700	79.3332	78,618.9700	78.6190	(0.900)	0	0	0
2013/04/24	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2013/04/24	R214	07/11/2013			Bond Future	7.6912	87.7821	7.7634	87.0573	0.939	0.0000	0.0000	0
2013/04/24	R214	07/11/2013	7.80	Call	Bond Future	1,089.0000	1.0890	4,599.6500	4.5996	322.374	0	0	0
2013/04/24	R214	07/11/2013	7.80	Put	Bond Future	0.0000	0.0000	4,235.4900	4.2355	100.000	0	0	0
2013/04/24	R214	07/11/2013	7.81	Call	Bond Future	1,187.9500	1.1880	4,650.1100	4.6501	291.440	0	0	0
2013/04/24	R214	07/11/2013	7.81	Put	Bond Future	0.0000	0.0000	4,187.0000	4.1870	100.000	0	0	0
2013/04/24	R214	07/11/2013	7.79	Call	Bond Future	989.8500	0.9898	4,549.4400	4.5494	359.609	0	0	0
2013/04/24	R214	07/11/2013	7.79	Put	Bond Future	0.0000	0.0000	4,284.4300	4.2844	100.000	0	0	0
2013/04/24	R248	02/05/2013			Bond Future	7.7662	113.3722	7.8347	112.4757	0.881	0.0000	0.0000	603
2013/04/24	R248	02/05/2013	7.85	Call	Bond Future	1,095.4400	1.0954	198.9500	0.1989	(81.838)	0	0	0
2013/04/24	R248	02/05/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R248	01/08/2013			Bond Future	7.8181	114.8493	7.8883	113.9411	0.898	0.0000	0.0000	0
2013/04/24	R248	01/08/2013	7.84	Call	Bond Future	284.7800	0.2848	0.0000	0.0000	(100.000)	0	0	0
2013/04/24	R248	01/08/2013	7.84	Put	Bond Future	0.0000	0.0000	623.4800	0.6235	100.000	0	0	0
2013/04/24	R248	01/08/2013	7.85	Call	Bond Future	414.3300	0.4143	0.0000	0.0000	(100.000)	0	0	0
2013/04/24	R248	01/08/2013	7.85	Put	Bond Future	0.0000	0.0000	493.9300	0.4939	100.000	0	0	0
2013/04/24	R248	01/08/2013	7.86	Call	Bond Future	543.6300	0.5436	0.0000	0.0000	(100.000)	0	0	0
2013/04/24	R248	01/08/2013	7.86	Put	Bond Future	0.0000	0.0000	364.6300	0.3646	100.000	0	0	0
2013/04/24	R248	07/11/2013			Bond Future	7.8748	112.0724	7.9470	111.1504	0.917	0.0000	0.0000	0
2013/04/24	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R248	07/11/2013	7.84	Put	Bond Future	448.8100	0.4488	1,370.7900	1.3708	205.428	0	0	0
2013/04/24	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R248	07/11/2013	7.85	Put	Bond Future	319.4800	0.3195	1,241.4600	1.2415	288.588	0	0	0
2013/04/24	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/24	R248	07/11/2013	7.86	Put	Bond Future	190.4100	0.1904	1,112.3900	1.1124	484.208	0	0	0

**Total**

**230997**