



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 30/04/2013 to 30/04/2013

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
2013/04/30	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	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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2013/04/30	2025	02/05/2013			Bond Future	118.1987	118.1987	118.6490	118.6490	0.381	0.0000	0.0000	0
2013/04/30	2025	02/05/2013	113.41	Call	Bond Future	4,784.9900	4.7850	5,235.3400	5.2353	9.412	0	0	0
2013/04/30	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	2025	01/08/2013			Bond Future	118.6887	118.6887	119.1449	119.1449	0.384	0.0000	0.0000	0
2013/04/30	2025	01/08/2013	117.99	Call	Bond Future	698.7400	0.6987	1,154.8800	1.1549	65.280	0	0	0
2013/04/30	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	2025	01/08/2013	118.00	Call	Bond Future	688.7400	0.6887	1,144.8800	1.1449	66.228	0	0	0
2013/04/30	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	2025	01/08/2013	118.01	Call	Bond Future	678.7400	0.6787	1,134.8800	1.1349	67.204	0	0	0
2013/04/30	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	2038	02/05/2013			Bond Future	115.3769	115.3769	115.4603	115.4603	0.072	0.0000	0.0000	0
2013/04/30	2038	02/05/2013	111.60	Call	Bond Future	3,772.4200	3.7724	3,855.8000	3.8558	2.210	0	0	0
2013/04/30	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	2038	01/08/2013			Bond Future	115.6968	115.6968	115.7810	115.7810	0.073	0.0000	0.0000	9
2013/04/30	2038	01/08/2013	114.99	Call	Bond Future	706.8200	0.7068	791.0400	0.7910	11.915	0	0	0
2013/04/30	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	2038	01/08/2013	115.00	Call	Bond Future	696.8200	0.6968	781.0400	0.7810	12.086	0	0	0
2013/04/30	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	2038	01/08/2013	115.01	Call	Bond Future	686.8200	0.6868	771.0400	0.7710	12.262	0	0	0
2013/04/30	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	2050	02/05/2013			Bond Future	119.9841	119.9841	120.9832	120.9832	0.833	0.0000	0.0000	0
2013/04/30	2050	02/05/2013	117.60	Call	Bond Future	2,386.3000	2.3863	3,385.3500	3.3854	41.866	0	0	0
2013/04/30	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	2050	01/08/2013			Bond Future	120.2317	120.2317	121.2439	121.2439	0.842	0.0000	0.0000	122
2013/04/30	2050	01/08/2013	118.99	Call	Bond Future	1,241.6700	1.2417	2,253.9200	2.2539	81.523	0	0	0
2013/04/30	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	2050	01/08/2013	119.00	Call	Bond Future	1,231.6700	1.2317	2,243.9200	2.2439	82.185	0	0	0
2013/04/30	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	2050	01/08/2013	119.01	Call	Bond Future	1,221.6700	1.2217	2,233.9200	2.2339	82.858	0	0	0
2013/04/30	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	AL7T	02/05/2013			Index Future	510.2970	510.2970	511.2490	511.2490	0.187	0.0000	0.0000	10
2013/04/30	AL7T	01/08/2013			Index Future	516.9450	516.9450	517.9090	517.9090	0.186	0.0000	0.0000	1

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2013/04/30	AL7T	07/11/2013			Index Future	524.3320	524.3320	525.3080	525.3080	0.186	0.0000	0.0000	0
2013/04/30	ALBI	02/05/2013			Index Future	455.3460	455.3460	455.9940	455.9940	0.142	0.0000	0.0000	0
2013/04/30	ALBI	01/08/2013			Index Future	461.2780	461.2780	461.9340	461.9340	0.142	0.0000	0.0000	725
2013/04/30	ALBI	07/11/2013			Index Future	467.8690	467.8690	468.5330	468.5330	0.142	0.0000	0.0000	85
2013/04/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	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
2013/04/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/30	EL28	02/05/2013			Bond Future	113.8297	113.8297	114.3430	114.3430	0.451	0.0000	0.0000	0
2013/04/30	EL28	02/05/2013	113.32	Call	Bond Future	513.5400	0.5135	1,026.8300	1.0268	99.951	0	0	0
2013/04/30	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	EL28	01/08/2013			Bond Future	115.3269	115.3269	115.8468	115.8468	0.451	0.0000	0.0000	0
2013/04/30	EL28	01/08/2013	115.00	Call	Bond Future	326.9100	0.3269	846.8300	0.8468	159.041	0	0	0
2013/04/30	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	EL28	01/08/2013	115.01	Call	Bond Future	316.9100	0.3169	836.8300	0.8368	164.059	0	0	0
2013/04/30	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	EL28	01/08/2013	114.99	Call	Bond Future	336.9100	0.3369	856.8300	0.8568	154.320	0	0	0
2013/04/30	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	ES33	02/05/2013			Bond Future	8.1731	94.4419	8.1358	94.7918	(0.457)	0.0000	0.0000	0
2013/04/30	ES33	02/05/2013	91.02	Call	Bond Future	85,261.6800	85.2617	85,611.5600	85.6116	0.410	0	0	0
2013/04/30	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	ES33	01/08/2013			Bond Future	8.2443	95.6723	8.2059	96.0266	(0.466)	0.0000	0.0000	292
2013/04/30	ES33	01/08/2013	9.00	Call	Bond Future	6,580.0900	6.5801	6,934.4300	6.9344	5.385	0	0	0
2013/04/30	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	ES33	01/08/2013	91.02	Call	Bond Future	84,620.9600	84.6210	84,975.3000	84.9753	0.419	0	0	0
2013/04/30	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	ES33	07/11/2013			Bond Future	8.3230	93.2578	8.2835	93.6168	(0.475)	0.0000	0.0000	0
2013/04/30	ES33	07/11/2013	8.49	Call	Bond Future	1,493.5800	1.4936	1,852.5800	1.8526	24.036	0	0	0
2013/04/30	ES33	07/11/2013	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	ES33	07/11/2013	8.50	Call	Bond Future	1,581.8600	1.5819	1,940.8600	1.9409	22.695	0	0	0
2013/04/30	ES33	07/11/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	ES33	07/11/2013	8.51	Call	Bond Future	1,670.0100	1.6700	2,029.0100	2.0290	21.497	0	0	0
2013/04/30	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	GOVI	02/05/2013			GOVI	454.3690	454.3690	454.9600	454.9600	0.130	0.0000	0.0000	43
2013/04/30	GOVI	02/05/2013	432.99	Call	GOVI	213,790.0000	21.3790	219,700.0000	21.9700	2.764	0	0	0
2013/04/30	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	GOVI	02/05/2013	433.00	Call	GOVI	213,690.0000	21.3690	219,600.0000	21.9600	2.766	0	0	0
2013/04/30	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	GOVI	02/05/2013	433.01	Call	GOVI	213,590.0000	21.3590	219,500.0000	21.9500	2.767	0	0	0
2013/04/30	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	GOVI	01/08/2013			GOVI	460.2880	460.2880	460.8870	460.8870	0.130	0.0000	0.0000	349
2013/04/30	GOVI	01/08/2013	445.99	Call	GOVI	142,980.0000	14.2980	148,970.0000	14.8970	4.189	0	0	0
2013/04/30	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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2013/04/30	GOVI	01/08/2013	446.00	Call	GOVI	142,880.0000	14.2880	148,870.0000	14.8870	4.192	0	0	0
2013/04/30	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	GOVI	01/08/2013	446.01	Call	GOVI	142,780.0000	14.2780	148,770.0000	14.8770	4.195	0	0	0
2013/04/30	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	GOVI	07/11/2013			GOVI	466.8660	466.8660	467.4710	467.4710	0.130	0.0000	0.0000	0
2013/04/30	GOVI	07/11/2013	445.99	Call	GOVI	208,760.0000	20.8760	214,810.0000	21.4810	2.898	0	0	0
2013/04/30	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	GOVI	07/11/2013	446.00	Call	GOVI	208,660.0000	20.8660	214,710.0000	21.4710	2.899	0	0	0
2013/04/30	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	GOVI	07/11/2013	446.01	Call	GOVI	208,560.0000	20.8560	214,610.0000	21.4610	2.901	0	0	0
2013/04/30	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/30	IGOV	02/05/2013			Index Future	207.4120	207.4120	207.5490	207.5490	0.066	0.0000	0.0000	5
2013/04/30	IGOV	01/08/2013			Index Future	210.1850	210.1850	210.3230	210.3230	0.066	0.0000	0.0000	887
2013/04/30	IGOV	07/11/2013			Index Future	213.2660	213.2660	213.4060	213.4060	0.066	0.0000	0.0000	7
2013/04/30	ILBI	02/05/2013			Index Future	560.2540	560.2540	561.9010	561.9010	0.294	0.0000	0.0000	0
2013/04/30	ILBI	01/08/2013			Index Future	567.7250	567.7250	569.3950	569.3950	0.294	0.0000	0.0000	183
2013/04/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/30	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/30	JBAF	15/05/2013			Jibar Tradeable Future	5.1000	94.9000	5.0900	94.9100	(0.196)	0.0000	0.0000	0
2013/04/30	JBAF	19/06/2013			Jibar Tradeable Future	5.0800	94.9200	5.0500	94.9500	(0.591)	0.0000	0.0000	500
2013/04/30	JBAF	17/07/2013			Jibar Tradeable Future	5.0400	94.9600	5.0000	95.0000	(0.794)	0.0000	0.0000	0
2013/04/30	JBAF	21/08/2013			Jibar Tradeable Future	5.0000	95.0000	4.9600	95.0400	(0.800)	0.0000	0.0000	0
2013/04/30	JBAF	18/09/2013			Jibar Tradeable Future	4.9700	95.0300	4.9100	95.0900	(1.207)	0.0000	0.0000	2,200
2013/04/30	JBAF	16/10/2013			Jibar Tradeable Future	4.9400	95.0600	4.8800	95.1200	(1.215)	0.0000	0.0000	0
2013/04/30	JBAF	18/12/2013			Jibar Tradeable Future	4.9400	95.0600	4.8700	95.1300	(1.417)	0.0000	0.0000	1,500
2013/04/30	JBAF	19/03/2014			Jibar Tradeable Future	4.9600	95.0400	4.8900	95.1100	(1.411)	0.0000	0.0000	0
2013/04/30	JBAF	18/06/2014			Jibar Tradeable Future	5.0300	94.9700	4.9500	95.0500	(1.590)	0.0000	0.0000	1,000
2013/04/30	JBAF	17/09/2014			Jibar Tradeable Future	5.1400	94.8600	5.0500	94.9500	(1.751)	0.0000	0.0000	0
2013/04/30	JBAF	17/12/2014			Jibar Tradeable Future	5.2800	94.7200	5.1600	94.8400	(2.273)	0.0000	0.0000	0
2013/04/30	JBAF	18/03/2015			Jibar Tradeable Future	5.4200	94.5800	5.2800	94.7200	(2.583)	0.0000	0.0000	0
2013/04/30	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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2013/04/30	R023	02/05/2013			Bond Future	6.2866	112.0172	6.2504	112.2972	(0.576)	0.0000	0.0000	907
2013/04/30	R023	02/05/2013	7.04	Call	Bond Future	5,629.3700	5.6294	5,909.3600	5.9094	4.974	0	0	0
2013/04/30	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R023	02/05/2013	7.05	Call	Bond Future	5,701.5900	5.7016	5,981.5800	5.9816	4.911	0	0	0
2013/04/30	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R023	02/05/2013	7.06	Call	Bond Future	5,773.7500	5.7738	6,053.7400	6.0537	4.849	0	0	0
2013/04/30	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R023	01/08/2013			Bond Future	6.3221	113.4764	6.2846	113.7601	(0.593)	0.0000	0.0000	7,365
2013/04/30	R023	01/08/2013	7.29	Call	Bond Future	7,006.6100	7.0066	7,290.2400	7.2902	4.048	0	0	0
2013/04/30	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R023	01/08/2013	7.30	Call	Bond Future	7,075.9800	7.0760	7,359.6100	7.3596	4.008	0	0	0
2013/04/30	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R023	01/08/2013	7.31	Call	Bond Future	7,145.2900	7.1453	7,428.9200	7.4289	3.969	0	0	0
2013/04/30	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R023	07/11/2013			Bond Future	6.3615	111.1820	6.3226	111.4690	(0.612)	0.0000	0.0000	0
2013/04/30	R023	07/11/2013	6.49	Call	Bond Future	939.8600	0.9399	1,226.8600	1.2269	30.536	0	0	0
2013/04/30	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R023	07/11/2013	6.50	Call	Bond Future	1,012.5900	1.0126	1,299.5900	1.2996	28.343	0	0	0
2013/04/30	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R023	07/11/2013	6.51	Call	Bond Future	1,085.2700	1.0853	1,372.2700	1.3723	26.445	0	0	0
2013/04/30	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R157	02/05/2013			Bond Future	5.1846	120.1471	5.1899	120.1342	0.102	0.0000	0.0000	3,532
2013/04/30	R157	02/05/2013	5.34	Call	Bond Future	380.2000	0.3802	366.3800	0.3664	(3.635)	0	0	0
2013/04/30	R157	02/05/2013	5.34	Put	Bond Future	1.2200	0.0012	0.3300	0.0003	(72.951)	0	0	0
2013/04/30	R157	02/05/2013	5.35	Call	Bond Future	404.1600	0.4042	390.5900	0.3906	(3.358)	0	0	0
2013/04/30	R157	02/05/2013	5.35	Put	Bond Future	0.8400	0.0008	0.2000	0.0002	(76.190)	0	0	0
2013/04/30	R157	02/05/2013	5.36	Call	Bond Future	428.2200	0.4282	414.8400	0.4148	(3.125)	0	0	0
2013/04/30	R157	02/05/2013	5.36	Put	Bond Future	0.5700	0.0006	0.1200	0.0001	(78.947)	0	0	0
2013/04/30	R157	01/08/2013			Bond Future	5.1687	121.7124	5.1747	121.6992	0.117	0.0000	0.0000	11,389
2013/04/30	R157	01/08/2013	116.11	Call	Bond Future	92,256.7500	92.2567	92,243.5700	92.2436	(0.014)	0	0	0
2013/04/30	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R157	07/11/2013			Bond Future	5.1392	116.6448	5.1465	116.6308	0.143	0.0000	0.0000	0
2013/04/30	R157	07/11/2013	5.59	Call	Bond Future	1,012.8100	1.0128	1,001.1700	1.0012	(1.149)	0	0	0
2013/04/30	R157	07/11/2013	5.59	Put	Bond Future	159.8600	0.1599	162.1900	0.1622	1.458	0	0	0
2013/04/30	R157	07/11/2013	5.60	Call	Bond Future	1,027.5100	1.0275	1,015.8100	1.0158	(1.139)	0	0	0
2013/04/30	R157	07/11/2013	5.60	Put	Bond Future	155.7400	0.1557	158.0100	0.1580	1.458	0	0	0
2013/04/30	R157	07/11/2013	5.61	Call	Bond Future	1,042.3000	1.0423	1,030.5400	1.0305	(1.128)	0	0	0
2013/04/30	R157	07/11/2013	5.61	Put	Bond Future	151.7100	0.1517	153.9200	0.1539	1.457	0	0	0
2013/04/30	R157	06/02/2014			Bond Future	5.0880	118.2259	5.0965	118.2121	0.166	0.0000	0.0000	0
2013/04/30	R157	06/02/2014	5.66	Call	Bond Future	1,102.3500	1.1023	1,091.0400	1.0910	(1.026)	0	0	0
2013/04/30	R157	06/02/2014	5.66	Put	Bond Future	170.8200	0.1708	173.3300	0.1733	1.469	0	0	0
2013/04/30	R157	06/02/2014	5.64	Call	Bond Future	1,076.9900	1.0770	1,065.7700	1.0658	(1.042)	0	0	0
2013/04/30	R157	06/02/2014	5.64	Put	Bond Future	177.8500	0.1779	180.4500	0.1805	1.462	0	0	0
2013/04/30	R157	06/02/2014	5.65	Call	Bond Future	1,089.6400	1.0896	1,078.3800	1.0784	(1.033)	0	0	0
2013/04/30	R157	06/02/2014	5.65	Put	Bond Future	174.3000	0.1743	176.8600	0.1769	1.469	0	0	0
2013/04/30	R157	08/05/2014			Bond Future	4.9775	113.0606	4.9879	113.0463	0.208	0.0000	0.0000	0

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2013/04/30	R157	08/05/2014	5.21	Call	Bond Future	320.5300	0.3205	306.2400	0.3062	(4.458)	0	0	0
2013/04/30	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R157	08/05/2014	5.19	Call	Bond Future	293.0100	0.2930	278.7200	0.2787	(4.877)	0	0	0
2013/04/30	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R157	08/05/2014	5.20	Call	Bond Future	306.7700	0.3068	292.4800	0.2925	(4.658)	0	0	0
2013/04/30	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R186	02/05/2013			Bond Future	6.7521	136.9810	6.7205	137.3213	(0.468)	0.0000	0.0000	5,680
2013/04/30	R186	02/05/2013	6.75	Call	Bond Future	454.0400	0.4540	560.1300	0.5601	23.366	0	0	350
2013/04/30	R186	02/05/2013	6.75	Put	Bond Future	476.6300	0.4766	242.4200	0.2424	(49.139)	0	0	0
2013/04/30	R186	02/05/2013	7.39	Call	Bond Future	6,621.7500	6.6217	6,962.0500	6.9621	5.139	0	0	0
2013/04/30	R186	02/05/2013	7.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R186	02/05/2013	7.40	Call	Bond Future	6,721.8700	6.7219	7,062.1700	7.0622	5.063	0	0	2,000
2013/04/30	R186	02/05/2013	7.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	150
2013/04/30	R186	02/05/2013	7.41	Call	Bond Future	6,821.8800	6.8219	7,162.1800	7.1622	4.988	0	0	0
2013/04/30	R186	02/05/2013	7.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R186	02/05/2013	7.60	Call	Bond Future	8,701.2600	8.7013	9,041.5600	9.0416	3.911	0	0	0
2013/04/30	R186	02/05/2013	7.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,830
2013/04/30	R186	02/05/2013	7.75	Call	Bond Future	10,157.4400	10.1574	10,497.7400	10.4977	3.350	0	0	0
2013/04/30	R186	02/05/2013	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2013/04/30	R186	01/08/2013			Bond Future	6.7987	133.4809	6.7661	133.8256	(0.480)	6.7717	6.7420	53,704
2013/04/30	R186	01/08/2013	7.25	Call	Bond Future	5,753.4100	5.7534	6,002.8800	6.0029	4.336	0	0	4,315
2013/04/30	R186	01/08/2013	7.25	Put	Bond Future	1,108.4200	1.1084	1,013.2700	1.0133	(8.584)	0	0	0
2013/04/30	R186	01/08/2013	128.26	Call	Bond Future	124,208.5200	124.2085	124,553.1400	124.5531	0.277	0	0	0
2013/04/30	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R186	07/11/2013			Bond Future	6.8473	135.3885	6.8136	135.7374	(0.492)	0.0000	0.0000	540
2013/04/30	R186	07/11/2013	8.14	Call	Bond Future	13,035.2200	13.0352	13,343.3800	13.3434	2.364	0	0	0
2013/04/30	R186	07/11/2013	8.14	Put	Bond Future	563.8400	0.5638	523.1400	0.5231	(7.218)	0	0	0
2013/04/30	R186	07/11/2013	8.15	Call	Bond Future	13,114.3700	13.1144	13,423.1500	13.4232	2.355	0	0	0
2013/04/30	R186	07/11/2013	8.15	Put	Bond Future	553.0700	0.5531	512.9900	0.5130	(7.247)	0	0	0
2013/04/30	R186	07/11/2013	8.16	Call	Bond Future	13,193.5900	13.1936	13,503.0000	13.5030	2.345	0	0	0
2013/04/30	R186	07/11/2013	8.16	Put	Bond Future	542.4700	0.5425	503.0200	0.5030	(7.272)	0	0	0
2013/04/30	R186	07/11/2013	8.75	Call	Bond Future	17,942.6300	17.9426	18,277.4600	18.2775	1.866	0	0	0
2013/04/30	R186	07/11/2013	8.75	Put	Bond Future	156.6500	0.1566	142.6200	0.1426	(8.956)	0	0	1,030
2013/04/30	R186	06/02/2014			Bond Future	6.8913	131.9329	6.8565	132.2869	(0.506)	0.0000	0.0000	0
2013/04/30	R186	06/02/2014	7.74	Call	Bond Future	10,146.1800	10.1462	10,409.7200	10.4097	2.597	0	0	0
2013/04/30	R186	06/02/2014	7.74	Put	Bond Future	1,920.0100	1.9200	1,829.5500	1.8296	(4.711)	0	0	0
2013/04/30	R186	06/02/2014	7.75	Call	Bond Future	10,215.5500	10.2155	10,479.9300	10.4799	2.588	0	0	0
2013/04/30	R186	06/02/2014	7.75	Put	Bond Future	1,896.7800	1.8968	1,807.1600	1.8072	(4.725)	0	0	0
2013/04/30	R186	06/02/2014	7.76	Call	Bond Future	10,285.4300	10.2854	10,550.6300	10.5506	2.578	0	0	0
2013/04/30	R186	06/02/2014	7.76	Put	Bond Future	1,874.1500	1.8741	1,785.3500	1.7853	(4.738)	0	0	0
2013/04/30	R186	08/05/2014			Bond Future	6.9333	133.7686	6.8973	134.1273	(0.519)	0.0000	0.0000	0
2013/04/30	R186	08/05/2014	7.09	Call	Bond Future	1,545.1300	1.5451	1,903.7800	1.9038	23.212	0	0	0
2013/04/30	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R186	08/05/2014	7.10	Call	Bond Future	1,642.8700	1.6429	2,001.5200	2.0015	21.831	0	0	0
2013/04/30	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R186	08/05/2014	7.11	Call	Bond Future	1,740.5000	1.7405	2,099.1500	2.0991	20.606	0	0	0
2013/04/30	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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2013/04/30	R197	02/05/2013			Bond Future	297.6874	297.6874	297.8753	297.8753	0.063	0.0000	0.0000	0
2013/04/30	R197	02/05/2013	282.39	Call	Bond Future	15,297.4300	15.2974	15,485.3100	15.4853	1.228	0	0	0
2013/04/30	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R197	02/05/2013	282.40	Call	Bond Future	15,287.4300	15.2874	15,475.3100	15.4753	1.229	0	0	0
2013/04/30	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R197	02/05/2013	282.41	Call	Bond Future	15,277.4300	15.2774	15,465.3100	15.4653	1.230	0	0	0
2013/04/30	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R197	01/08/2013			Bond Future	296.1136	296.1136	296.3037	296.3037	0.064	0.0000	0.0000	2,633
2013/04/30	R197	01/08/2013	294.99	Call	Bond Future	1,123.6200	1.1236	1,313.7200	1.3137	16.919	0	0	0
2013/04/30	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R197	01/08/2013	295.00	Call	Bond Future	1,113.6200	1.1136	1,303.7200	1.3037	17.070	0	0	0
2013/04/30	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R197	01/08/2013	295.01	Call	Bond Future	1,103.6200	1.1036	1,293.7200	1.2937	17.225	0	0	0
2013/04/30	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R201	02/05/2013			Bond Future	5.0237	109.0242	5.0297	109.0146	0.119	0.0000	0.0000	0
2013/04/30	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R201	02/05/2013	4.04	Put	Bond Future	1,591.4100	1.5914	1,600.9900	1.6010	0.602	0	0	0
2013/04/30	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R201	02/05/2013	4.05	Put	Bond Future	1,575.0800	1.5751	1,584.6600	1.5847	0.608	0	0	0
2013/04/30	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R201	02/05/2013	4.06	Put	Bond Future	1,558.7400	1.5587	1,568.3200	1.5683	0.615	0	0	0
2013/04/30	R201	01/08/2013			Bond Future	4.9782	106.0407	4.9854	106.0309	0.144	0.0000	0.0000	0
2013/04/30	R201	01/08/2013	107.45	Call	Bond Future	68,794.9900	68.7950	68,785.2200	68.7852	(0.014)	0	0	0
2013/04/30	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R201	07/11/2013			Bond Future	4.8779	107.5561	4.8874	107.5457	0.195	0.0000	0.0000	0
2013/04/30	R201	07/11/2013	4.79	Call	Bond Future	195.1200	0.1951	189.9600	0.1900	(2.645)	0	0	0
2013/04/30	R201	07/11/2013	4.79	Put	Bond Future	291.7700	0.2918	297.0800	0.2971	1.820	0	0	0
2013/04/30	R201	07/11/2013	4.80	Call	Bond Future	199.9500	0.2000	194.7100	0.1947	(2.621)	0	0	0
2013/04/30	R201	07/11/2013	4.80	Put	Bond Future	285.6000	0.2856	290.8300	0.2908	1.831	0	0	0
2013/04/30	R201	07/11/2013	4.81	Call	Bond Future	204.8500	0.2048	199.5400	0.1995	(2.592)	0	0	0
2013/04/30	R201	07/11/2013	4.81	Put	Bond Future	279.5000	0.2795	284.6600	0.2847	1.846	0	0	0
2013/04/30	R201	06/02/2014			Bond Future	4.6981	104.6051	4.7101	104.5948	0.256	0.0000	0.0000	0
2013/04/30	R201	06/02/2014	5.26	Call	Bond Future	561.4100	0.5614	553.1100	0.5531	(1.478)	0	0	0
2013/04/30	R201	06/02/2014	5.26	Put	Bond Future	82.7500	0.0828	84.7500	0.0847	2.417	0	0	0
2013/04/30	R201	06/02/2014	5.24	Call	Bond Future	548.0600	0.5481	539.8300	0.5398	(1.502)	0	0	0
2013/04/30	R201	06/02/2014	5.24	Put	Bond Future	86.3800	0.0864	88.4500	0.0885	2.396	0	0	0
2013/04/30	R201	06/02/2014	5.25	Call	Bond Future	554.5800	0.5546	546.3100	0.5463	(1.491)	0	0	0
2013/04/30	R201	06/02/2014	5.25	Put	Bond Future	84.4100	0.0844	86.4400	0.0864	2.405	0	0	0
2013/04/30	R201	08/05/2014			Bond Future	4.3131	106.0606	4.3306	106.0500	0.406	0.0000	0.0000	0
2013/04/30	R201	08/05/2014	4.75	Call	Bond Future	265.4700	0.2655	254.8200	0.2548	(4.012)	0	0	0
2013/04/30	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R201	08/05/2014	4.76	Call	Bond Future	271.5300	0.2715	260.8800	0.2609	(3.922)	0	0	0
2013/04/30	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R201	08/05/2014	4.74	Call	Bond Future	259.4100	0.2594	248.7600	0.2488	(4.105)	0	0	0
2013/04/30	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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2013/04/30	R202	02/05/2013			Bond Future	224.9743	224.9743	225.1325	225.1325	0.070	0.0000	0.0000	109
2013/04/30	R202	02/05/2013	211.04	Call	Bond Future	13,934.3300	13.9343	14,092.4700	14.0925	1.135	0	0	0
2013/04/30	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R202	02/05/2013	211.05	Call	Bond Future	13,924.3300	13.9243	14,082.4700	14.0825	1.136	0	0	0
2013/04/30	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R202	02/05/2013	211.06	Call	Bond Future	13,914.3300	13.9143	14,072.4700	14.0725	1.137	0	0	0
2013/04/30	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R202	01/08/2013			Bond Future	225.0178	225.0178	225.1778	225.1778	0.071	0.0000	0.0000	44,020
2013/04/30	R202	01/08/2013	223.01	Call	Bond Future	2,007.8400	2.0078	2,167.7800	2.1678	7.966	0	0	0
2013/04/30	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R202	01/08/2013	222.99	Call	Bond Future	2,027.8400	2.0278	2,187.7800	2.1878	7.887	0	0	0
2013/04/30	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R202	01/08/2013	223.00	Call	Bond Future	2,017.8400	2.0178	2,177.7800	2.1778	7.926	0	0	0
2013/04/30	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R203	02/05/2013			Bond Future	5.5759	111.3929	5.5852	111.3551	0.167	0.0000	0.0000	1,698
2013/04/30	R203	02/05/2013	5.89	Call	Bond Future	1,264.8200	1.2648	1,226.9800	1.2270	(2.992)	0	0	0
2013/04/30	R203	02/05/2013	5.89	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/04/30	R203	02/05/2013	5.90	Call	Bond Future	1,304.7800	1.3048	1,266.9600	1.2670	(2.899)	0	0	0
2013/04/30	R203	02/05/2013	5.90	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/04/30	R203	02/05/2013	5.91	Call	Bond Future	1,344.7300	1.3447	1,306.9200	1.3069	(2.812)	0	0	0
2013/04/30	R203	02/05/2013	5.91	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/04/30	R203	01/08/2013			Bond Future	5.5952	112.8440	5.6052	112.8057	0.179	0.0000	0.0000	9,172
2013/04/30	R203	01/08/2013	109.11	Call	Bond Future	99,630.8300	99.6308	99,592.4800	99.5925	(0.038)	0	0	0
2013/04/30	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R203	07/11/2013			Bond Future	5.6154	110.2969	5.6264	110.2574	0.195	0.0000	0.0000	0
2013/04/30	R203	07/11/2013	6.01	Call	Bond Future	1,956.5300	1.9565	1,926.5300	1.9265	(1.533)	0	0	0
2013/04/30	R203	07/11/2013	6.01	Put	Bond Future	548.2600	0.5483	557.7200	0.5577	1.725	0	0	0
2013/04/30	R203	07/11/2013	571.00	Call	Bond Future	108,067.3400	108.0673	108,027.8800	108.0279	(0.037)	0	0	0
2013/04/30	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R203	07/11/2013	5.71	Call	Bond Future	1,282.2100	1.2822	1,257.6100	1.2576	(1.919)	0	0	15
2013/04/30	R203	07/11/2013	5.71	Put	Bond Future	942.5500	0.9425	957.4100	0.9574	1.577	0	0	0
2013/04/30	R203	07/11/2013	5.99	Call	Bond Future	1,906.9500	1.9069	1,877.2700	1.8773	(1.556)	0	0	0
2013/04/30	R203	07/11/2013	5.99	Put	Bond Future	569.5200	0.5695	579.3000	0.5793	1.717	0	0	0
2013/04/30	R203	07/11/2013	6.00	Call	Bond Future	1,931.6700	1.9317	1,901.8300	1.9018	(1.545)	0	0	0
2013/04/30	R203	07/11/2013	6.00	Put	Bond Future	558.8100	0.5588	568.4300	0.5684	1.722	0	0	0
2013/04/30	R203	06/02/2014			Bond Future	5.6306	111.7918	5.6424	111.7521	0.209	0.0000	0.0000	0
2013/04/30	R203	06/02/2014	6.16	Call	Bond Future	2,366.6800	2.3667	2,336.5200	2.3365	(1.274)	0	0	0
2013/04/30	R203	06/02/2014	6.16	Put	Bond Future	599.2900	0.5993	608.8200	0.6088	1.590	0	0	0
2013/04/30	R203	06/02/2014	5.95	Call	Bond Future	1,891.3300	1.8913	1,864.0300	1.8640	(1.443)	0	0	16
2013/04/30	R203	06/02/2014	5.95	Put	Bond Future	820.7700	0.8208	833.1600	0.8332	1.510	0	0	0
2013/04/30	R203	06/02/2014	6.14	Call	Bond Future	2,319.1500	2.3191	2,289.2400	2.2892	(1.290)	0	0	0
2013/04/30	R203	06/02/2014	6.14	Put	Bond Future	617.8900	0.6179	627.6700	0.6277	1.583	0	0	0
2013/04/30	R203	06/02/2014	6.15	Call	Bond Future	2,342.8600	2.3429	2,312.8300	2.3128	(1.282)	0	0	0
2013/04/30	R203	06/02/2014	6.15	Put	Bond Future	608.5300	0.6085	618.1900	0.6182	1.587	0	0	0
2013/04/30	R203	08/05/2014			Bond Future	5.6304	109.1851	5.6433	109.1446	0.228	0.0000	0.0000	0
2013/04/30	R203	08/05/2014	5.76	Call	Bond Future	407.3400	0.4073	366.8800	0.3669	(9.933)	0	0	0
2013/04/30	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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2013/04/30	R203	08/05/2014	5.74	Call	Bond Future	344.5800	0.3446	304.1200	0.3041	(11.742)	0	0	0
2013/04/30	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R203	08/05/2014	5.75	Call	Bond Future	375.9600	0.3760	335.5000	0.3355	(10.762)	0	0	0
2013/04/30	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R204	02/05/2013			Bond Future	5.7764	113.5490	5.7853	113.5037	0.155	0.0000	0.0000	5,360
2013/04/30	R204	02/05/2013	6.29	Call	Bond Future	2,554.2000	2.5542	2,508.9600	2.5090	(1.771)	0	0	0
2013/04/30	R204	02/05/2013	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R204	02/05/2013	6.30	Call	Bond Future	2,603.2100	2.6032	2,557.9700	2.5580	(1.738)	0	0	0
2013/04/30	R204	02/05/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R204	02/05/2013	6.31	Call	Bond Future	2,652.1900	2.6522	2,606.9500	2.6069	(1.706)	0	0	0
2013/04/30	R204	02/05/2013	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R204	01/08/2013			Bond Future	5.8057	111.0019	5.8152	110.9560	0.163	0.0000	0.0000	13,669
2013/04/30	R204	01/08/2013	110.75	Call	Bond Future	102,118.3700	102.1184	102,072.5000	102.0725	(0.045)	0	0	0
2013/04/30	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R204	07/11/2013			Bond Future	5.8334	112.5882	5.8436	112.5411	0.175	0.0000	0.0000	0
2013/04/30	R204	07/11/2013	7.00	Call	Bond Future	5,375.7400	5.3757	5,331.0600	5.3311	(0.831)	0	0	0
2013/04/30	R204	07/11/2013	7.00	Put	Bond Future	155.7500	0.1557	158.1700	0.1582	1.554	0	0	1,270
2013/04/30	R204	07/11/2013	6.29	Call	Bond Future	2,776.0100	2.7760	2,739.0600	2.7391	(1.331)	0	0	0
2013/04/30	R204	07/11/2013	6.29	Put	Bond Future	695.7500	0.6958	705.9000	0.7059	1.459	0	0	0
2013/04/30	R204	07/11/2013	6.30	Call	Bond Future	2,808.5500	2.8086	2,771.4300	2.7714	(1.322)	0	0	0
2013/04/30	R204	07/11/2013	6.30	Put	Bond Future	683.2700	0.6833	693.2500	0.6933	1.461	0	0	0
2013/04/30	R204	07/11/2013	6.31	Call	Bond Future	2,841.2500	2.8413	2,803.9700	2.8040	(1.312)	0	0	0
2013/04/30	R204	07/11/2013	6.31	Put	Bond Future	670.9700	0.6710	680.7900	0.6808	1.464	0	0	0
2013/04/30	R204	06/02/2014			Bond Future	5.8557	110.0833	5.8665	110.0358	0.184	0.0000	0.0000	0
2013/04/30	R204	06/02/2014	6.40	Call	Bond Future	3,225.0800	3.2251	3,188.8200	3.1888	(1.124)	0	0	0
2013/04/30	R204	06/02/2014	6.40	Put	Bond Future	861.9000	0.8619	873.1100	0.8731	1.301	0	0	0
2013/04/30	R204	06/02/2014	6.41	Call	Bond Future	3,255.7900	3.2558	3,219.4000	3.2194	(1.118)	0	0	0
2013/04/30	R204	06/02/2014	6.41	Put	Bond Future	849.7800	0.8498	860.8600	0.8609	1.304	0	0	0
2013/04/30	R204	06/02/2014	6.39	Call	Bond Future	3,194.4800	3.1945	3,158.3700	3.1584	(1.130)	0	0	0
2013/04/30	R204	06/02/2014	6.39	Put	Bond Future	874.1500	0.8742	885.5100	0.8855	1.300	0	0	0
2013/04/30	R204	08/05/2014			Bond Future	5.8720	111.6149	5.8836	111.5666	0.197	0.0000	0.0000	0
2013/04/30	R204	08/05/2014	6.05	Call	Bond Future	742.5800	0.7426	694.2500	0.6942	(6.508)	0	0	0
2013/04/30	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R204	08/05/2014	6.06	Call	Bond Future	784.1200	0.7841	735.7900	0.7358	(6.164)	0	0	0
2013/04/30	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R204	08/05/2014	6.04	Call	Bond Future	701.0300	0.7010	652.7000	0.6527	(6.894)	0	0	0
2013/04/30	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R206	02/05/2013			Bond Future	5.0887	103.9256	5.0947	103.9215	0.118	0.0000	0.0000	0
2013/04/30	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R206	02/05/2013	3.39	Put	Bond Future	1,169.6100	1.1696	1,173.7200	1.1737	0.351	0	0	0
2013/04/30	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R206	02/05/2013	3.40	Put	Bond Future	1,162.6600	1.1627	1,166.7700	1.1668	0.353	0	0	0
2013/04/30	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R206	02/05/2013	3.41	Put	Bond Future	1,155.7100	1.1557	1,159.8200	1.1598	0.356	0	0	0
2013/04/30	R206	01/08/2013			Bond Future	4.9545	101.5177	4.9641	101.5134	0.194	0.0000	0.0000	0
2013/04/30	R206	01/08/2013	103.94	Call	Bond Future	30,519.5500	30.5195	30,515.3100	30.5153	(0.014)	0	0	0

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2013/04/30	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R206	07/11/2013			Bond Future	4.3285	102.9685	4.3554	102.9637	0.621	0.0000	0.0000	0
2013/04/30	R206	07/11/2013	4.29	Call	Bond Future	33.0100	0.0330	30.7000	0.0307	(6.998)	0	0	0
2013/04/30	R206	07/11/2013	4.29	Put	Bond Future	39.9000	0.0399	42.4100	0.0424	6.291	0	0	0
2013/04/30	R206	07/11/2013	4.30	Call	Bond Future	33.8600	0.0339	31.5100	0.0315	(6.940)	0	0	0
2013/04/30	R206	07/11/2013	4.30	Put	Bond Future	38.9500	0.0390	41.4200	0.0414	6.341	0	0	0
2013/04/30	R206	07/11/2013	4.31	Call	Bond Future	34.7200	0.0347	32.3400	0.0323	(6.855)	0	0	0
2013/04/30	R206	07/11/2013	4.31	Put	Bond Future	38.0200	0.0380	40.4600	0.0405	6.418	0	0	0
2013/04/30	R207	02/05/2013			Bond Future	5.9266	109.4536	5.9204	109.4888	(0.104)	0.0000	0.0000	1,424
2013/04/30	R207	02/05/2013	6.44	Call	Bond Future	2,876.8900	2.8769	2,912.0400	2.9120	1.222	0	0	0
2013/04/30	R207	02/05/2013	6.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R207	02/05/2013	6.45	Call	Bond Future	2,931.9800	2.9320	2,967.1300	2.9671	1.199	0	0	0
2013/04/30	R207	02/05/2013	6.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R207	02/05/2013	6.46	Call	Bond Future	2,987.0300	2.9870	3,022.1800	3.0222	1.177	0	0	0
2013/04/30	R207	02/05/2013	6.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R207	01/08/2013			Bond Future	5.9602	107.2432	5.9537	107.2787	(0.108)	0.0000	0.0000	6,866
2013/04/30	R207	01/08/2013	106.18	Call	Bond Future	99,671.9700	99.6720	99,707.5100	99.7075	0.036	0	0	0
2013/04/30	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R207	07/11/2013			Bond Future	5.9900	108.7758	5.9833	108.8113	(0.112)	0.0000	0.0000	0
2013/04/30	R207	07/11/2013	6.69	Call	Bond Future	4,197.9400	4.1979	4,222.5400	4.2225	0.586	0	0	0
2013/04/30	R207	07/11/2013	6.69	Put	Bond Future	567.4500	0.5674	556.5500	0.5566	(1.921)	0	0	0
2013/04/30	R207	07/11/2013	6.70	Call	Bond Future	4,238.4100	4.2384	4,263.1500	4.2631	0.584	0	0	0
2013/04/30	R207	07/11/2013	6.70	Put	Bond Future	557.1600	0.5572	546.4000	0.5464	(1.931)	0	0	0
2013/04/30	R207	07/11/2013	6.71	Call	Bond Future	4,279.0000	4.2790	4,303.8800	4.3039	0.581	0	0	0
2013/04/30	R207	07/11/2013	6.71	Put	Bond Future	547.0300	0.5470	536.4100	0.5364	(1.941)	0	0	0
2013/04/30	R207	06/02/2014			Bond Future	6.0157	106.6105	6.0086	106.6468	(0.118)	0.0000	0.0000	0
2013/04/30	R207	06/02/2014	6.66	Call	Bond Future	4,180.5700	4.1806	4,203.8200	4.2038	0.556	0	0	0
2013/04/30	R207	06/02/2014	6.66	Put	Bond Future	953.4000	0.9534	940.3600	0.9404	(1.368)	0	0	0
2013/04/30	R207	06/02/2014	6.64	Call	Bond Future	4,108.3500	4.1083	4,131.3600	4.1314	0.560	0	0	0
2013/04/30	R207	06/02/2014	6.64	Put	Bond Future	979.5400	0.9795	966.2600	0.9663	(1.356)	0	0	0
2013/04/30	R207	06/02/2014	6.65	Call	Bond Future	4,144.4100	4.1444	4,167.5300	4.1675	0.558	0	0	0
2013/04/30	R207	06/02/2014	6.65	Put	Bond Future	966.4000	0.9664	953.2300	0.9532	(1.363)	0	0	0
2013/04/30	R207	08/05/2014			Bond Future	6.0395	108.0939	6.0321	108.1305	(0.123)	0.0000	0.0000	0
2013/04/30	R207	08/05/2014	6.21	Call	Bond Future	833.0600	0.8331	869.6400	0.8696	4.391	0	0	0
2013/04/30	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R207	08/05/2014	6.19	Call	Bond Future	735.7600	0.7358	772.3400	0.7723	4.972	0	0	0
2013/04/30	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R207	08/05/2014	6.20	Call	Bond Future	784.4200	0.7844	821.0000	0.8210	4.663	0	0	0
2013/04/30	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R208	02/05/2013			Bond Future	6.0214	105.2014	5.9953	105.3680	(0.433)	0.0000	0.0000	9,649
2013/04/30	R208	02/05/2013	6.64	Call	Bond Future	3,860.1700	3.8602	4,026.6800	4.0267	4.314	0	0	0
2013/04/30	R208	02/05/2013	6.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R208	02/05/2013	6.65	Call	Bond Future	3,921.1200	3.9211	4,087.6300	4.0876	4.246	0	0	0
2013/04/30	R208	02/05/2013	6.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R208	02/05/2013	6.66	Call	Bond Future	3,982.0100	3.9820	4,148.5200	4.1485	4.182	0	0	0
2013/04/30	R208	02/05/2013	6.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/04/30	R208	01/08/2013			Bond Future	6.0524	106.5719	6.0253	106.7405	(0.448)	0.0000	0.0000	9,193
2013/04/30	R208	01/08/2013	101.40	Call	Bond Future	97,527.4600	97.5275	97,696.0700	97.6961	0.173	0	0	0
2013/04/30	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R208	07/11/2013			Bond Future	6.0845	104.6988	6.0562	104.8693	(0.465)	0.0000	0.0000	0
2013/04/30	R208	07/11/2013	7.50	Call	Bond Future	8,268.9100	8.2689	8,426.8700	8.4269	1.910	0	0	0
2013/04/30	R208	07/11/2013	7.50	Put	Bond Future	163.3500	0.1634	150.8600	0.1509	(7.646)	0	0	1,520
2013/04/30	R208	07/11/2013	6.79	Call	Bond Future	4,833.0700	4.8331	4,963.6200	4.9636	2.701	0	0	0
2013/04/30	R208	07/11/2013	6.79	Put	Bond Future	692.2500	0.6922	652.3500	0.6523	(5.764)	0	0	0
2013/04/30	R208	07/11/2013	6.80	Call	Bond Future	4,878.1000	4.8781	5,009.1900	5.0092	2.687	0	0	0
2013/04/30	R208	07/11/2013	6.80	Put	Bond Future	680.0500	0.6800	640.6900	0.6407	(5.788)	0	0	0
2013/04/30	R208	07/11/2013	6.81	Call	Bond Future	4,923.2600	4.9233	5,054.8900	5.0549	2.674	0	0	0
2013/04/30	R208	07/11/2013	6.81	Put	Bond Future	668.0300	0.6680	629.2100	0.6292	(5.811)	0	0	0
2013/04/30	R208	06/02/2014			Bond Future	6.1122	106.1178	6.0826	106.2910	(0.485)	0.0000	0.0000	0
2013/04/30	R208	06/02/2014	6.75	Call	Bond Future	4,787.2900	4.7873	4,909.7500	4.9098	2.558	0	0	0
2013/04/30	R208	06/02/2014	6.75	Put	Bond Future	1,143.4300	1.1434	1,092.7700	1.0928	(4.431)	0	0	0
2013/04/30	R208	06/02/2014	6.76	Call	Bond Future	4,827.9500	4.8280	4,950.9200	4.9509	2.547	0	0	0
2013/04/30	R208	06/02/2014	6.76	Put	Bond Future	1,128.2200	1.1282	1,078.0700	1.0781	(4.445)	0	0	0
2013/04/30	R208	06/02/2014	6.74	Call	Bond Future	4,746.7600	4.7468	4,868.7100	4.8687	2.569	0	0	0
2013/04/30	R208	06/02/2014	6.74	Put	Bond Future	1,158.8100	1.1588	1,107.6400	1.1076	(4.416)	0	0	0
2013/04/30	R208	08/05/2014			Bond Future	6.1346	104.1970	6.1037	104.3723	(0.504)	0.0000	0.0000	0
2013/04/30	R208	08/05/2014	6.30	Call	Bond Future	931.4100	0.9314	1,106.6500	1.1067	18.814	0	0	0
2013/04/30	R208	08/05/2014	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R208	08/05/2014	6.31	Call	Bond Future	987.4000	0.9874	1,162.6400	1.1626	17.748	0	0	0
2013/04/30	R208	08/05/2014	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R208	08/05/2014	6.29	Call	Bond Future	875.4000	0.8754	1,050.6400	1.0506	20.018	0	0	0
2013/04/30	R208	08/05/2014	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R209	02/05/2013			Bond Future	7.6023	86.0567	7.5655	86.4090	(0.483)	0.0000	0.0000	1,266
2013/04/30	R209	02/05/2013	7.99	Call	Bond Future	3,590.9000	3.5909	3,942.8600	3.9429	9.801	0	0	0
2013/04/30	R209	02/05/2013	7.99	Put	Bond Future	0.3600	0.0004	0.0000	0.0000	(100.000)	0	0	0
2013/04/30	R209	02/05/2013	8.00	Call	Bond Future	3,680.3400	3.6803	4,032.3900	4.0324	9.566	0	0	0
2013/04/30	R209	02/05/2013	8.00	Put	Bond Future	0.2700	0.0003	0.0000	0.0000	(100.000)	0	0	0
2013/04/30	R209	02/05/2013	8.01	Call	Bond Future	3,769.6600	3.7697	4,121.7700	4.1218	9.341	0	0	0
2013/04/30	R209	02/05/2013	8.01	Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	0
2013/04/30	R209	01/08/2013			Bond Future	7.6539	87.1778	7.6163	87.5346	(0.492)	0.0000	0.0000	10,082
2013/04/30	R209	01/08/2013	79.36	Call	Bond Future	77,228.6800	77.2287	77,585.4600	77.5855	0.462	0	0	0
2013/04/30	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R209	07/11/2013			Bond Future	7.7095	85.2790	7.6709	85.6405	(0.501)	0.0000	0.0000	0
2013/04/30	R209	07/11/2013	9.50	Call	Bond Future	14,792.1700	14.7922	15,128.1200	15.1281	2.271	0	0	0
2013/04/30	R209	07/11/2013	9.50	Put	Bond Future	313.2800	0.3133	287.8100	0.2878	(8.130)	0	0	980
2013/04/30	R209	07/11/2013	8.79	Call	Bond Future	10,258.0400	10.2580	10,553.6800	10.5537	2.882	0	0	0
2013/04/30	R209	07/11/2013	8.79	Put	Bond Future	1,022.5500	1.0225	956.7700	0.9568	(6.433)	0	0	0
2013/04/30	R209	07/11/2013	8.80	Call	Bond Future	10,320.5300	10.3205	10,616.9400	10.6169	2.872	0	0	0
2013/04/30	R209	07/11/2013	8.80	Put	Bond Future	1,006.9600	1.0070	941.9500	0.9419	(6.456)	0	0	0
2013/04/30	R209	07/11/2013	8.81	Call	Bond Future	10,383.0900	10.3831	10,680.2700	10.6803	2.862	0	0	0
2013/04/30	R209	07/11/2013	8.81	Put	Bond Future	991.5600	0.9916	927.3200	0.9273	(6.479)	0	0	0
2013/04/30	R209	06/02/2014			Bond Future	7.7605	86.4349	7.7209	86.8015	(0.510)	0.0000	0.0000	0
2013/04/30	R209	06/02/2014	8.55	Call	Bond Future	9,143.9900	9.1440	9,406.5600	9.4066	2.872	0	0	0

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2013/04/30	R209	06/02/2014	8.55	Put	Bond Future	2,313.8900	2.3139	2,209.9100	2.2099	(4.494)	0	0	0
2013/04/30	R209	06/02/2014	8.56	Call	Bond Future	9,201.1800	9.2012	9,464.5400	9.4645	2.862	0	0	0
2013/04/30	R209	06/02/2014	8.56	Put	Bond Future	2,290.0900	2.2901	2,186.9000	2.1869	(4.506)	0	0	0
2013/04/30	R209	06/02/2014	8.54	Call	Bond Future	9,086.8900	9.0869	9,348.6500	9.3487	2.881	0	0	0
2013/04/30	R209	06/02/2014	8.54	Put	Bond Future	2,337.9200	2.3379	2,233.1300	2.2331	(4.482)	0	0	0
2013/04/30	R209	08/05/2014			Bond Future	7.8092	84.4920	7.7686	84.8635	(0.520)	0.0000	0.0000	0
2013/04/30	R209	08/05/2014	7.85	Call	Bond Future	370.5600	0.3706	742.1300	0.7421	100.273	0	0	0
2013/04/30	R209	08/05/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R209	08/05/2014	7.86	Call	Bond Future	461.0800	0.4611	832.6500	0.8327	80.587	0	0	0
2013/04/30	R209	08/05/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R209	08/05/2014	7.84	Call	Bond Future	279.9000	0.2799	651.4700	0.6515	132.751	0	0	0
2013/04/30	R209	08/05/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R210	02/05/2013			Bond Future	170.7747	170.7747	170.8900	170.8900	0.068	0.0000	0.0000	0
2013/04/30	R210	02/05/2013	161.14	Call	Bond Future	9,634.6600	9.6347	9,750.0100	9.7500	1.197	0	0	0
2013/04/30	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R210	02/05/2013	161.15	Call	Bond Future	9,624.6600	9.6247	9,740.0100	9.7400	1.198	0	0	0
2013/04/30	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R210	02/05/2013	161.16	Call	Bond Future	9,614.6600	9.6147	9,730.0100	9.7300	1.200	0	0	0
2013/04/30	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R210	01/08/2013			Bond Future	173.0207	173.0207	173.1374	173.1374	0.067	0.0000	0.0000	1,237
2013/04/30	R210	01/08/2013	172.99	Call	Bond Future	30.7400	0.0307	147.4100	0.1474	379.538	0	0	0
2013/04/30	R210	01/08/2013	172.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R210	01/08/2013	173.00	Call	Bond Future	20.7400	0.0207	137.4100	0.1374	562.536	0	0	0
2013/04/30	R210	01/08/2013	173.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R210	01/08/2013	173.01	Call	Bond Future	10.7400	0.0107	127.4100	0.1274	1086.313	0	0	0
2013/04/30	R210	01/08/2013	173.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R211	02/05/2013			Bond Future	129.8664	129.8664	129.9343	129.9343	0.052	0.0000	0.0000	0
2013/04/30	R211	02/05/2013	125.69	Call	Bond Future	4,176.4000	4.1764	4,244.3200	4.2443	1.626	0	0	0
2013/04/30	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R211	02/05/2013	125.70	Call	Bond Future	4,166.4000	4.1664	4,234.3200	4.2343	1.630	0	0	0
2013/04/30	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R211	02/05/2013	125.71	Call	Bond Future	4,156.4000	4.1564	4,224.3200	4.2243	1.634	0	0	0
2013/04/30	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R211	01/08/2013			Bond Future	130.0967	130.0967	130.1655	130.1655	0.053	0.0000	0.0000	522
2013/04/30	R211	01/08/2013	129.99	Call	Bond Future	106.7200	0.1067	175.4600	0.1755	64.412	0	0	0
2013/04/30	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R211	01/08/2013	130.00	Call	Bond Future	96.7200	0.0967	165.4600	0.1655	71.071	0	0	0
2013/04/30	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R211	01/08/2013	130.01	Call	Bond Future	86.7200	0.0867	155.4600	0.1555	79.267	0	0	0
2013/04/30	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R212	02/05/2013			Bond Future	138.1962	138.1962	138.7169	138.7169	0.377	0.0000	0.0000	0
2013/04/30	R212	02/05/2013	131.09	Call	Bond Future	7,106.2300	7.1062	7,626.9200	7.6269	7.327	0	0	0
2013/04/30	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R212	02/05/2013	131.10	Call	Bond Future	7,096.2300	7.0962	7,616.9200	7.6169	7.338	0	0	0
2013/04/30	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/04/30	R212	02/05/2013	131.11	Call	Bond Future	7,086.2300	7.0862	7,606.9200	7.6069	7.348	0	0	0
2013/04/30	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R212	01/08/2013			Bond Future	138.3918	138.3918	138.9194	138.9194	0.381	0.0000	0.0000	21,791
2013/04/30	R212	01/08/2013	137.99	Call	Bond Future	401.8200	0.4018	929.4200	0.9294	131.303	0	0	0
2013/04/30	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R212	01/08/2013	138.00	Call	Bond Future	391.8200	0.3918	919.4200	0.9194	134.654	0	0	0
2013/04/30	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R212	01/08/2013	138.01	Call	Bond Future	381.8200	0.3818	909.4200	0.9094	138.180	0	0	0
2013/04/30	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R213	02/05/2013			Bond Future	7.3322	98.0040	7.3005	98.3096	(0.432)	0.0000	0.0000	800
2013/04/30	R213	02/05/2013	7.84	Call	Bond Future	4,717.9900	4.7180	5,023.6100	5.0236	6.478	0	0	0
2013/04/30	R213	02/05/2013	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R213	02/05/2013	7.85	Call	Bond Future	4,807.5600	4.8076	5,113.1800	5.1132	6.357	0	0	0
2013/04/30	R213	02/05/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R213	02/05/2013	7.86	Call	Bond Future	4,897.0100	4.8970	5,202.6300	5.2026	6.241	0	0	0
2013/04/30	R213	02/05/2013	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R213	01/08/2013			Bond Future	7.3830	99.2808	7.3505	99.5904	(0.441)	0.0000	0.0000	6,998
2013/04/30	R213	01/08/2013	91.25	Call	Bond Future	88,665.7700	88.6658	88,975.3700	88.9754	0.349	0	0	0
2013/04/30	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R213	07/11/2013			Bond Future	7.4391	97.1624	7.4056	97.4759	(0.450)	0.0000	0.0000	0
2013/04/30	R213	07/11/2013	8.59	Call	Bond Future	10,754.4300	10.7544	11,018.2400	11.0182	2.453	0	0	0
2013/04/30	R213	07/11/2013	8.59	Put	Bond Future	796.7000	0.7967	746.9900	0.7470	(6.239)	0	0	0
2013/04/30	R213	07/11/2013	8.60	Call	Bond Future	10,820.9200	10.8209	11,085.3900	11.0854	2.444	0	0	0
2013/04/30	R213	07/11/2013	8.60	Put	Bond Future	783.3300	0.7833	734.2800	0.7343	(6.262)	0	0	0
2013/04/30	R213	07/11/2013	8.61	Call	Bond Future	10,887.4800	10.8875	11,152.5900	11.1526	2.435	0	0	0
2013/04/30	R213	07/11/2013	8.61	Put	Bond Future	770.1500	0.7702	721.7400	0.7217	(6.286)	0	0	0
2013/04/30	R213	06/02/2014			Bond Future	7.4913	98.4792	7.4569	98.7973	(0.459)	0.0000	0.0000	0
2013/04/30	R213	06/02/2014	8.31	Call	Bond Future	9,221.0400	9.2210	9,451.6300	9.4516	2.501	0	0	0
2013/04/30	R213	06/02/2014	8.31	Put	Bond Future	2,077.2900	2.0773	1,989.8300	1.9898	(4.210)	0	0	0
2013/04/30	R213	06/02/2014	8.29	Call	Bond Future	9,101.7700	9.1018	9,330.9100	9.3309	2.518	0	0	0
2013/04/30	R213	06/02/2014	8.29	Put	Bond Future	2,123.2700	2.1233	2,034.3600	2.0344	(4.187)	0	0	0
2013/04/30	R213	06/02/2014	8.30	Call	Bond Future	9,161.3500	9.1613	9,391.2200	9.3912	2.509	0	0	0
2013/04/30	R213	06/02/2014	8.30	Put	Bond Future	2,100.1700	2.1002	2,011.9900	2.0120	(4.199)	0	0	0
2013/04/30	R213	08/05/2014			Bond Future	7.5385	96.3100	7.5031	96.6322	(0.469)	0.0000	0.0000	0
2013/04/30	R213	08/05/2014	7.66	Call	Bond Future	1,097.0600	1.0971	1,419.3300	1.4193	29.376	0	0	0
2013/04/30	R213	08/05/2014	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R213	08/05/2014	7.64	Call	Bond Future	917.7800	0.9178	1,240.0500	1.2400	35.114	0	0	0
2013/04/30	R213	08/05/2014	7.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R213	08/05/2014	7.65	Call	Bond Future	1,007.4800	1.0075	1,329.7500	1.3297	31.988	0	0	0
2013/04/30	R213	08/05/2014	7.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R214	02/05/2013			Bond Future	7.6722	87.7904	7.6355	88.1651	(0.478)	0.0000	0.0000	0
2013/04/30	R214	02/05/2013	84.31	Call	Bond Future	79,010.7800	79.0108	79,385.4900	79.3855	0.474	0	0	0
2013/04/30	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R214	01/08/2013			Bond Future	7.7222	88.9342	7.6846	89.3137	(0.486)	0.0000	0.0000	1,036
2013/04/30	R214	01/08/2013	84.31	Call	Bond Future	78,486.2700	78.4863	78,865.7900	78.8658	0.484	0	0	0
2013/04/30	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
2013/04/30	R214	07/11/2013			Bond Future	7.7771	86.9205	7.7386	87.3051	(0.495)	0.0000	0.0000	0
2013/04/30	R214	07/11/2013	7.80	Call	Bond Future	4,470.0900	4.4701	4,666.5300	4.6665	4.395	0	0	0
2013/04/30	R214	07/11/2013	7.80	Put	Bond Future	4,242.6800	4.2427	4,054.5600	4.0546	(4.434)	0	0	0
2013/04/30	R214	07/11/2013	7.81	Call	Bond Future	4,520.0800	4.5201	4,717.9100	4.7179	4.377	0	0	0
2013/04/30	R214	07/11/2013	7.81	Put	Bond Future	4,193.7200	4.1937	4,006.9900	4.0070	(4.453)	0	0	0
2013/04/30	R214	07/11/2013	7.79	Call	Bond Future	4,420.3500	4.4204	4,615.4000	4.6154	4.413	0	0	0
2013/04/30	R214	07/11/2013	7.79	Put	Bond Future	4,292.0900	4.2921	4,102.5800	4.1026	(4.415)	0	0	0
2013/04/30	R248	02/05/2013			Bond Future	7.8123	112.7672	7.7956	112.9862	(0.214)	0.0000	0.0000	0
2013/04/30	R248	02/05/2013	7.85	Call	Bond Future	490.4300	0.4904	709.5100	0.7095	44.671	0	0	0
2013/04/30	R248	02/05/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R248	01/08/2013			Bond Future	7.8654	114.2362	7.8482	114.4582	(0.218)	0.0000	0.0000	603
2013/04/30	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R248	01/08/2013	7.84	Put	Bond Future	328.3100	0.3283	106.3800	0.1064	(67.598)	0	0	0
2013/04/30	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	23.1700	0.0232	100.000	0	0	0
2013/04/30	R248	01/08/2013	7.85	Put	Bond Future	198.7600	0.1988	0.0000	0.0000	(100.000)	0	0	0
2013/04/30	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	152.4700	0.1525	100.000	0	0	0
2013/04/30	R248	01/08/2013	7.86	Put	Bond Future	69.4600	0.0695	0.0000	0.0000	(100.000)	0	0	0
2013/04/30	R248	07/11/2013			Bond Future	7.9237	111.4473	7.9061	111.6717	(0.222)	0.0000	0.0000	0
2013/04/30	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R248	07/11/2013	7.84	Put	Bond Future	1,073.8600	1.0739	849.4200	0.8494	(20.900)	0	0	0
2013/04/30	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R248	07/11/2013	7.85	Put	Bond Future	944.5300	0.9445	720.0900	0.7201	(23.762)	0	0	0
2013/04/30	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/30	R248	07/11/2013	7.86	Put	Bond Future	815.4600	0.8155	591.0200	0.5910	(27.523)	0	0	0

Total

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