



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 08/01/2013 to 08/01/2013

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
2013/01/08	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	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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2013/01/08	2025	07/02/2013			Bond Future	114.5109	114.5109	114.5208	114.5208	0.009	0.0000	0.0000	0
2013/01/08	2025	07/02/2013	110.99	Call	Bond Future	3,520.8700	3.5209	3,530.8100	3.5308	0.282	0	0	0
2013/01/08	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	2025	07/02/2013	111.00	Call	Bond Future	3,510.8700	3.5109	3,520.8100	3.5208	0.283	0	0	0
2013/01/08	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	2025	07/02/2013	111.01	Call	Bond Future	3,500.8700	3.5009	3,510.8100	3.5108	0.284	0	0	0
2013/01/08	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	2038	07/02/2013			Bond Future	114.8903	114.8903	114.9024	114.9024	0.010	0.0000	0.0000	0
2013/01/08	2038	07/02/2013	105.99	Call	Bond Future	8,900.3500	8.9003	8,912.4000	8.9124	0.135	0	0	0
2013/01/08	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	2038	07/02/2013	106.00	Call	Bond Future	8,890.3500	8.8903	8,902.4000	8.9024	0.136	0	0	0
2013/01/08	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	2038	07/02/2013	106.01	Call	Bond Future	8,880.3500	8.8803	8,892.4000	8.8924	0.136	0	0	0
2013/01/08	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	2050	07/02/2013			Bond Future	120.3708	120.3708	120.3840	120.3840	0.011	0.0000	0.0000	122
2013/01/08	2050	07/02/2013	112.99	Call	Bond Future	7,380.8300	7.3808	7,394.0200	7.3940	0.179	0	0	0
2013/01/08	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	2050	07/02/2013	113.00	Call	Bond Future	7,370.8300	7.3708	7,384.0200	7.3840	0.179	0	0	0
2013/01/08	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	2050	07/02/2013	113.01	Call	Bond Future	7,360.8300	7.3608	7,374.0200	7.3740	0.179	0	0	0
2013/01/08	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	AL7T	07/02/2013			Index Future	489.1450	489.1450	490.8820	490.8820	0.355	0.0000	0.0000	12
2013/01/08	AL7T	02/05/2013			Index Future	495.3110	495.3110	497.0710	497.0710	0.355	0.0000	0.0000	0
2013/01/08	ALBI	07/02/2013			Index Future	436.3500	436.3500	437.9170	437.9170	0.359	0.0000	0.0000	1,070
2013/01/08	ALBI	02/05/2013			Index Future	441.8510	441.8510	443.4370	443.4370	0.359	0.0000	0.0000	0
2013/01/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/01/08	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/08	EL28	07/02/2013			Bond Future	114.5145	114.5145	114.5271	114.5271	0.011	0.0000	0.0000	0
2013/01/08	EL28	07/02/2013	112.99	Call	Bond Future	1,524.4900	1.5245	1,537.0800	1.5371	0.826	0	0	0
2013/01/08	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	EL28	07/02/2013	113.00	Call	Bond Future	1,514.4900	1.5145	1,527.0800	1.5271	0.831	0	0	0
2013/01/08	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	EL28	07/02/2013	113.01	Call	Bond Future	1,504.4900	1.5045	1,517.0800	1.5171	0.837	0	0	0
2013/01/08	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/01/08	ES33	07/02/2013			Bond Future	8.7068	91.6339	8.6502	92.1255	(0.649)	0.0000	0.0000	303
2013/01/08	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	ES33	07/02/2013	8.54	Put	Bond Future	1,462.0100	1.4620	970.4200	0.9704	(33.624)	0	0	0
2013/01/08	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	ES33	07/02/2013	8.55	Put	Bond Future	1,373.3200	1.3733	881.7300	0.8817	(35.796)	0	0	0
2013/01/08	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	ES33	07/02/2013	8.56	Put	Bond Future	1,284.7600	1.2848	793.1700	0.7932	(38.263)	0	0	0
2013/01/08	GOVI	07/02/2013			GOVI	436.4090	436.4090	437.9600	437.9600	0.355	0.0000	0.0000	335
2013/01/08	GOVI	07/02/2013	432.99	Call	GOVI	34,190.0000	3.4190	49,700.0000	4.9700	45.364	0	0	0
2013/01/08	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	GOVI	07/02/2013	433.00	Call	GOVI	34,090.0000	3.4090	49,600.0000	4.9600	45.497	0	0	0
2013/01/08	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	GOVI	07/02/2013	433.01	Call	GOVI	33,990.0000	3.3990	49,500.0000	4.9500	45.631	0	0	0
2013/01/08	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	GOVI	02/05/2013			GOVI	441.9110	441.9110	443.4810	443.4810	0.355	0.0000	0.0000	0
2013/01/08	GOVI	02/05/2013	432.99	Call	GOVI	89,210.0000	8.9210	104,910.0000	10.4910	17.599	0	0	0
2013/01/08	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	GOVI	02/05/2013	433.00	Call	GOVI	89,110.0000	8.9110	104,810.0000	10.4810	17.619	0	0	0
2013/01/08	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	GOVI	02/05/2013	433.01	Call	GOVI	89,010.0000	8.9010	104,710.0000	10.4710	17.638	0	0	0
2013/01/08	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/08	IGOV	07/02/2013			Index Future	200.9860	200.9860	201.0420	201.0420	0.028	0.0000	0.0000	608
2013/01/08	IGOV	02/05/2013			Index Future	203.5200	203.5200	203.5770	203.5770	0.028	0.0000	0.0000	0
2013/01/08	ILBI	07/02/2013			Index Future	542.8110	542.8110	542.8110	542.8110	0.000	0.0000	0.0000	183
2013/01/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/01/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/08	JBAF	16/01/2013			Jibar Tradeable Future	5.1000	94.9000	5.0900	94.9100	(0.196)	0.0000	0.0000	0
2013/01/08	JBAF	20/02/2013			Jibar Tradeable Future	5.0500	94.9500	5.0300	94.9700	(0.396)	0.0000	0.0000	0
2013/01/08	JBAF	20/03/2013			Jibar Tradeable Future	5.0200	94.9800	5.0000	95.0000	(0.398)	0.0000	0.0000	1,000
2013/01/08	JBAF	17/04/2013			Jibar Tradeable Future	4.9800	95.0200	4.9700	95.0300	(0.201)	0.0000	0.0000	0

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2013/01/08	JBAF	15/05/2013			Jibar Tradeable Future	4.9700	95.0300	4.9600	95.0400	(0.201)	0.0000	0.0000	0
2013/01/08	JBAF	19/06/2013			Jibar Tradeable Future	4.9500	95.0500	4.9400	95.0600	(0.202)	0.0000	0.0000	500
2013/01/08	JBAF	18/09/2013			Jibar Tradeable Future	4.9500	95.0500	4.9400	95.0600	(0.202)	0.0000	0.0000	2,200
2013/01/08	JBAF	18/12/2013			Jibar Tradeable Future	5.0000	95.0000	4.9800	95.0200	(0.400)	0.0000	0.0000	2,000
2013/01/08	JBAF	19/03/2014			Jibar Tradeable Future	5.1000	94.9000	5.0800	94.9200	(0.392)	0.0000	0.0000	1,500
2013/01/08	JBAF	18/06/2014			Jibar Tradeable Future	5.2300	94.7700	5.2000	94.8000	(0.574)	0.0000	0.0000	800
2013/01/08	JBAF	17/09/2014			Jibar Tradeable Future	5.3700	94.6300	5.3400	94.6600	(0.559)	0.0000	0.0000	0
2013/01/08	JBAF	17/12/2014			Jibar Tradeable Future	5.5500	94.4500	5.5100	94.4900	(0.721)	0.0000	0.0000	0
2013/01/08	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/08	R023	07/02/2013			Bond Future	6.7896	110.4387	6.7282	110.9011	(0.904)	0.0000	0.0000	1,630
2013/01/08	R023	07/02/2013	7.04	Call	Bond Future	1,860.0100	1.8600	2,322.4100	2.3224	24.860	0	0	0
2013/01/08	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R023	07/02/2013	7.05	Call	Bond Future	1,933.4300	1.9334	2,395.8300	2.3958	23.916	0	0	0
2013/01/08	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R023	07/02/2013	7.06	Call	Bond Future	2,006.7800	2.0068	2,469.1800	2.4692	23.042	0	0	0
2013/01/08	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R023	02/05/2013			Bond Future	6.8377	107.8625	6.7742	108.3307	(0.928)	0.0000	0.0000	2
2013/01/08	R023	02/05/2013	7.04	Call	Bond Future	1,474.7400	1.4747	1,942.8500	1.9428	31.742	0	0	0
2013/01/08	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R023	02/05/2013	7.05	Call	Bond Future	1,546.9600	1.5470	2,015.0700	2.0151	30.260	0	0	0
2013/01/08	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R023	02/05/2013	7.06	Call	Bond Future	1,619.1200	1.6191	2,087.2300	2.0872	28.911	0	0	0
2013/01/08	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R023	01/08/2013			Bond Future	6.8909	109.2876	6.8251	109.7620	(0.956)	0.0000	0.0000	0
2013/01/08	R023	01/08/2013	7.29	Call	Bond Future	2,817.7600	2.8178	3,292.1400	3.2921	16.835	0	0	0
2013/01/08	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R023	01/08/2013	7.30	Call	Bond Future	2,887.1300	2.8871	3,361.5100	3.3615	16.431	0	0	0
2013/01/08	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R023	01/08/2013	7.31	Call	Bond Future	2,956.4400	2.9564	3,430.8200	3.4308	16.046	0	0	0
2013/01/08	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R157	07/02/2013			Bond Future	5.3432	125.0384	5.3015	125.1500	(0.781)	0.0000	0.0000	7,467
2013/01/08	R157	07/02/2013	6.28	Call	Bond Future	2,472.3700	2.4724	2,583.9700	2.5840	4.514	0	0	0
2013/01/08	R157	07/02/2013	6.28	Put	Bond Future	0.1100	0.0001	0.0500	0.0001	(54.545)	0	0	0
2013/01/08	R157	07/02/2013	6.50	Call	Bond Future	3,043.2900	3.0433	3,154.9400	3.1549	3.669	0	0	0
2013/01/08	R157	07/02/2013	6.50	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/08	R157	07/02/2013	6.70	Call	Bond Future	3,559.2900	3.5593	3,670.9500	3.6710	3.137	0	0	0
2013/01/08	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R157	07/02/2013	6.75	Call	Bond Future	3,687.8300	3.6878	3,799.4900	3.7995	3.028	0	0	0
2013/01/08	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R157	07/02/2013	6.80	Call	Bond Future	3,816.1900	3.8162	3,927.8500	3.9279	2.926	0	0	0
2013/01/08	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R157	02/05/2013			Bond Future	5.3474	119.7502	5.3009	119.8634	(0.869)	0.0000	0.0000	13,141
2013/01/08	R157	02/05/2013	5.35	Call	Bond Future	541.6600	0.5417	598.2400	0.5982	10.446	0	0	0
2013/01/08	R157	02/05/2013	5.35	Put	Bond Future	535.2400	0.5352	478.6900	0.4787	(10.565)	0	0	0
2013/01/08	R157	02/05/2013	5.36	Call	Bond Future	554.1700	0.5542	611.5700	0.6116	10.358	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
2013/01/08	R157	02/05/2013	5.36	Put	Bond Future	523.4200	0.5234	467.6900	0.4677	(10.647)	0	0	0
2013/01/08	R157	02/05/2013	5.34	Call	Bond Future	529.3200	0.5293	585.0900	0.5851	10.536	0	0	0
2013/01/08	R157	02/05/2013	5.34	Put	Bond Future	547.2400	0.5472	489.8800	0.4899	(10.482)	0	0	0
2013/01/08	R157	07/11/2013			Bond Future	5.3565	116.2326	5.2949	116.3491	(1.149)	0.0000	0.0000	0
2013/01/08	R157	07/11/2013	5.60	Call	Bond Future	1,037.4700	1.0375	1,106.9300	1.1069	6.695	0	0	0
2013/01/08	R157	07/11/2013	5.60	Put	Bond Future	577.8800	0.5779	530.8300	0.5308	(8.142)	0	0	0
2013/01/08	R157	07/11/2013	5.61	Call	Bond Future	1,049.0000	1.0490	1,118.8900	1.1189	6.663	0	0	0
2013/01/08	R157	07/11/2013	5.61	Put	Bond Future	570.5900	0.5706	523.9700	0.5240	(8.170)	0	0	0
2013/01/08	R157	07/11/2013	5.59	Call	Bond Future	1,026.0100	1.0260	1,095.0500	1.0950	6.729	0	0	0
2013/01/08	R157	07/11/2013	5.59	Put	Bond Future	585.2400	0.5852	537.7700	0.5378	(8.111)	0	0	0
2013/01/08	R186	07/02/2013			Bond Future	7.2818	129.2979	7.2204	129.9296	(0.843)	0.0000	0.0000	57,188
2013/01/08	R186	07/02/2013	7.00	Call	Bond Future	753.0200	0.7530	911.8400	0.9118	21.091	0	0	10,300
2013/01/08	R186	07/02/2013	7.00	Put	Bond Future	3,690.5000	3.6905	3,217.6800	3.2177	(12.812)	0	0	0
2013/01/08	R186	07/02/2013	7.25	Call	Bond Future	1,701.4700	1.7015	1,990.9800	1.9910	17.015	0	0	670
2013/01/08	R186	07/02/2013	7.25	Put	Bond Future	2,028.2200	2.0282	1,686.0900	1.6861	(16.868)	0	0	0
2013/01/08	R186	07/02/2013	7.29	Call	Bond Future	1,903.3500	1.9034	2,215.2400	2.2152	16.386	0	0	0
2013/01/08	R186	07/02/2013	7.29	Put	Bond Future	1,819.1500	1.8191	1,499.4000	1.4994	(17.577)	0	0	100
2013/01/08	R186	07/02/2013	8.50	Call	Bond Future	11,697.0800	11.6971	12,324.8100	12.3248	5.367	0	0	0
2013/01/08	R186	07/02/2013	8.50	Put	Bond Future	9.0900	0.0091	5.1800	0.0052	(43.014)	0	0	0
2013/01/08	R186	07/02/2013	8.55	Call	Bond Future	12,141.4600	12.1415	12,770.1800	12.7702	5.178	0	0	0
2013/01/08	R186	07/02/2013	8.55	Put	Bond Future	6.6000	0.0066	3.6800	0.0037	(44.242)	0	0	0
2013/01/08	R186	07/02/2013	8.32	Call	Bond Future	10,085.5500	10.0855	10,706.7700	10.7068	6.160	0	0	0
2013/01/08	R186	07/02/2013	8.32	Put	Bond Future	26.8200	0.0268	16.4000	0.0164	(38.852)	0	0	2,000
2013/01/08	R186	07/02/2013	8.45	Call	Bond Future	11,251.0600	11.2511	11,877.5000	11.8775	5.568	0	0	0
2013/01/08	R186	07/02/2013	8.45	Put	Bond Future	12.4100	0.0124	7.2100	0.0072	(41.902)	0	0	0
2013/01/08	R186	07/02/2013	8.47	Call	Bond Future	11,429.6400	11.4296	12,056.6400	12.0566	5.486	0	0	0
2013/01/08	R186	07/02/2013	8.47	Put	Bond Future	10.9600	0.0110	6.3200	0.0063	(42.336)	0	0	0
2013/01/08	R186	07/02/2013	7.50	Call	Bond Future	3,175.2200	3.1752	3,599.4700	3.5995	13.361	0	0	575
2013/01/08	R186	07/02/2013	7.50	Put	Bond Future	963.4700	0.9635	756.0800	0.7561	(21.525)	0	0	0
2013/01/08	R186	07/02/2013	7.75	Call	Bond Future	5,070.9900	5.0710	5,598.6900	5.5987	10.406	0	0	1,000
2013/01/08	R186	07/02/2013	7.75	Put	Bond Future	390.6700	0.3907	286.7300	0.2867	(26.606)	0	0	0
2013/01/08	R186	07/02/2013	8.00	Call	Bond Future	7,215.9700	7.2160	7,804.6100	7.8046	8.157	0	0	0
2013/01/08	R186	07/02/2013	8.00	Put	Bond Future	134.8200	0.1348	91.8200	0.0918	(31.894)	0	0	150
2013/01/08	R186	02/05/2013			Bond Future	7.3399	130.8630	7.2766	131.5024	(0.862)	0.0000	0.0000	12
2013/01/08	R186	02/05/2013	7.40	Call	Bond Future	3,977.7000	3.9777	4,315.9700	4.3160	8.504	0	0	0
2013/01/08	R186	02/05/2013	7.40	Put	Bond Future	3,373.7900	3.3738	3,072.6900	3.0727	(8.925)	0	0	0
2013/01/08	R186	02/05/2013	7.41	Call	Bond Future	4,030.0100	4.0300	4,371.0500	4.3711	8.463	0	0	0
2013/01/08	R186	02/05/2013	7.41	Put	Bond Future	3,326.0900	3.3261	3,027.7600	3.0278	(8.969)	0	0	0
2013/01/08	R186	02/05/2013	7.39	Call	Bond Future	3,925.7700	3.9258	4,261.2500	4.2613	8.546	0	0	0
2013/01/08	R186	02/05/2013	7.39	Put	Bond Future	3,421.9800	3.4220	3,118.0900	3.1181	(8.881)	0	0	0
2013/01/08	R186	07/11/2013			Bond Future	7.4769	129.0982	7.4091	129.7553	(0.907)	0.0000	0.0000	0
2013/01/08	R186	07/11/2013	8.15	Call	Bond Future	9,905.0300	9.9050	10,345.6300	10.3456	4.448	0	0	0
2013/01/08	R186	07/11/2013	8.15	Put	Bond Future	3,634.1000	3.6341	3,417.5500	3.4175	(5.959)	0	0	0
2013/01/08	R186	07/11/2013	8.16	Call	Bond Future	9,964.3800	9.9644	10,406.3300	10.4063	4.435	0	0	0
2013/01/08	R186	07/11/2013	8.16	Put	Bond Future	3,603.6300	3.6036	3,388.4300	3.3884	(5.972)	0	0	0
2013/01/08	R186	07/11/2013	8.75	Call	Bond Future	13,599.7800	13.5998	14,113.5200	14.1135	3.778	0	0	0
2013/01/08	R186	07/11/2013	8.75	Put	Bond Future	2,104.1700	2.1042	1,960.7600	1.9608	(6.816)	0	0	130

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2013/01/08	R186	07/11/2013	8.14	Call	Bond Future	9,845.8000	9.8458	10,285.0500	10.2851	4.461	0	0	0
2013/01/08	R186	07/11/2013	8.14	Put	Bond Future	3,664.7900	3.6648	3,446.8900	3.4469	(5.946)	0	0	0
2013/01/08	R189	07/02/2013			Bond Future	217.9343	217.9343	217.9419	217.9419	0.003	0.0000	0.0000	154
2013/01/08	R189	07/02/2013	212.99	Call	Bond Future	4,944.2900	4.9443	4,951.9100	4.9519	0.154	0	0	0
2013/01/08	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R189	07/02/2013	213.00	Call	Bond Future	4,934.2900	4.9343	4,941.9100	4.9419	0.154	0	0	0
2013/01/08	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R189	07/02/2013	213.01	Call	Bond Future	4,924.2900	4.9243	4,931.9100	4.9319	0.155	0	0	0
2013/01/08	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R197	07/02/2013			Bond Future	287.1304	287.1304	287.1542	287.1542	0.008	0.0000	0.0000	2,633
2013/01/08	R197	07/02/2013	278.99	Call	Bond Future	8,140.4400	8.1404	8,164.1700	8.1642	0.292	0	0	0
2013/01/08	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R197	07/02/2013	279.00	Call	Bond Future	8,130.4400	8.1304	8,154.1700	8.1542	0.292	0	0	0
2013/01/08	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R197	07/02/2013	279.01	Call	Bond Future	8,120.4400	8.1204	8,144.1700	8.1442	0.292	0	0	0
2013/01/08	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R197	02/05/2013			Bond Future	290.7501	290.7501	290.7743	290.7743	0.008	0.0000	0.0000	40
2013/01/08	R197	02/05/2013	282.39	Call	Bond Future	8,360.1300	8.3601	8,384.2600	8.3843	0.289	0	0	0
2013/01/08	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R197	02/05/2013	282.40	Call	Bond Future	8,350.1300	8.3501	8,374.2600	8.3743	0.289	0	0	0
2013/01/08	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R197	02/05/2013	282.41	Call	Bond Future	8,340.1300	8.3401	8,364.2600	8.3643	0.289	0	0	0
2013/01/08	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R201	07/02/2013			Bond Future	5.0584	107.7196	5.0115	107.8053	(0.928)	0.0000	0.0000	1,540
2013/01/08	R201	07/02/2013	4.98	Call	Bond Future	110.4600	0.1105	142.7500	0.1428	29.232	0	0	0
2013/01/08	R201	07/02/2013	4.98	Put	Bond Future	253.6500	0.2536	200.2500	0.2002	(21.053)	0	0	0
2013/01/08	R201	07/02/2013	5.60	Call	Bond Future	984.6200	0.9846	1,069.1100	1.0691	8.581	0	0	0
2013/01/08	R201	07/02/2013	5.60	Put	Bond Future	2.4500	0.0025	1.2500	0.0013	(48.980)	0	0	0
2013/01/08	R201	07/02/2013	6.20	Call	Bond Future	2,056.4200	2.0564	2,142.1100	2.1421	4.167	0	0	0
2013/01/08	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R201	07/02/2013	6.25	Call	Bond Future	2,145.2900	2.1453	2,230.9800	2.2310	3.994	0	0	0
2013/01/08	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R201	07/02/2013	6.30	Call	Bond Future	2,234.0600	2.2341	2,319.7500	2.3197	3.836	0	0	0
2013/01/08	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R201	02/05/2013			Bond Future	5.0241	109.0235	4.9699	109.1104	(1.079)	0.0000	0.0000	4
2013/01/08	R201	02/05/2013	4.05	Call	Bond Future	3.3300	0.0033	4.5600	0.0046	36.937	0	0	0
2013/01/08	R201	02/05/2013	4.05	Put	Bond Future	1,579.0400	1.5790	1,493.4100	1.4934	(5.423)	0	0	0
2013/01/08	R201	02/05/2013	4.06	Call	Bond Future	3.5700	0.0036	4.8900	0.0049	36.975	0	0	0
2013/01/08	R201	02/05/2013	4.06	Put	Bond Future	1,562.9400	1.5629	1,477.4000	1.4774	(5.473)	0	0	0
2013/01/08	R201	02/05/2013	4.04	Call	Bond Future	3.1000	0.0031	4.2600	0.0043	37.419	0	0	0
2013/01/08	R201	02/05/2013	4.04	Put	Bond Future	1,595.1400	1.5951	1,509.4400	1.5094	(5.373)	0	0	0
2013/01/08	R201	07/11/2013			Bond Future	4.8817	107.5520	4.8003	107.6414	(1.667)	0.0000	0.0000	0
2013/01/08	R201	07/11/2013	4.80	Call	Bond Future	361.7500	0.3617	404.3900	0.4044	11.787	0	0	0
2013/01/08	R201	07/11/2013	4.80	Put	Bond Future	451.5300	0.4515	404.7300	0.4047	(10.365)	0	0	0
2013/01/08	R201	07/11/2013	4.81	Call	Bond Future	367.2600	0.3673	410.2900	0.4103	11.716	0	0	0

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2013/01/08	R201	07/11/2013	4.81	Put	Bond Future	446.0400	0.4460	399.6300	0.3996	(10.405)	0	0	0
2013/01/08	R201	07/11/2013	4.79	Call	Bond Future	356.2900	0.3563	398.5500	0.3985	11.861	0	0	0
2013/01/08	R201	07/11/2013	4.79	Put	Bond Future	457.0700	0.4571	409.8900	0.4099	(10.322)	0	0	0
2013/01/08	R202	07/02/2013			Bond Future	219.2193	219.2193	219.2416	219.2416	0.010	0.0000	0.0000	50,656
2013/01/08	R202	07/02/2013	204.99	Call	Bond Future	14,229.2600	14.2293	14,251.6300	14.2516	0.157	0	0	0
2013/01/08	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R202	07/02/2013	205.00	Call	Bond Future	14,219.2600	14.2193	14,241.6300	14.2416	0.157	0	0	0
2013/01/08	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R202	07/02/2013	205.01	Call	Bond Future	14,209.2600	14.2093	14,231.6300	14.2316	0.157	0	0	0
2013/01/08	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R202	02/05/2013			Bond Future	221.9828	221.9828	222.0055	222.0055	0.010	0.0000	0.0000	1
2013/01/08	R202	02/05/2013	211.04	Call	Bond Future	10,942.8500	10.9429	10,965.4900	10.9655	0.207	0	0	0
2013/01/08	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R202	02/05/2013	211.05	Call	Bond Future	10,932.8500	10.9329	10,955.4900	10.9555	0.207	0	0	0
2013/01/08	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R202	02/05/2013	211.06	Call	Bond Future	10,922.8500	10.9229	10,945.4900	10.9455	0.207	0	0	0
2013/01/08	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R203	07/02/2013			Bond Future	5.7821	113.2276	5.7254	113.4666	(0.980)	0.0000	0.0000	19,398
2013/01/08	R203	07/02/2013	5.54	Call	Bond Future	178.4000	0.1784	231.9900	0.2320	30.039	0	0	10,000
2013/01/08	R203	07/02/2013	5.54	Put	Bond Future	1,204.1000	1.2041	1,018.7200	1.0187	(15.396)	0	0	0
2013/01/08	R203	07/02/2013	6.11	Call	Bond Future	1,488.7200	1.4887	1,689.6500	1.6897	13.497	0	0	12,600
2013/01/08	R203	07/02/2013	6.11	Put	Bond Future	117.9100	0.1179	79.8700	0.0799	(32.262)	0	0	3,254
2013/01/08	R203	07/02/2013	6.45	Call	Bond Future	2,783.1500	2.7831	3,016.4800	3.0165	8.384	0	0	0
2013/01/08	R203	07/02/2013	6.45	Put	Bond Future	12.9600	0.0130	7.3200	0.0073	(43.519)	0	0	0
2013/01/08	R203	07/02/2013	6.94	Call	Bond Future	4,748.4900	4.7485	4,987.3500	4.9874	5.030	0	0	0
2013/01/08	R203	07/02/2013	6.94	Put	Bond Future	0.1800	0.0002	0.0700	0.0001	(61.111)	0	0	0
2013/01/08	R203	07/02/2013	7.15	Call	Bond Future	5,582.3900	5.5824	5,821.3500	5.8213	4.281	0	0	0
2013/01/08	R203	07/02/2013	7.15	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2013/01/08	R203	07/02/2013	6.50	Call	Bond Future	2,983.0000	2.9830	3,217.9600	3.2180	7.877	0	0	0
2013/01/08	R203	07/02/2013	6.50	Put	Bond Future	8.8900	0.0089	4.8800	0.0049	(45.107)	0	0	0
2013/01/08	R203	07/02/2013	6.55	Call	Bond Future	3,183.5500	3.1836	3,419.7200	3.4197	7.418	0	0	0
2013/01/08	R203	07/02/2013	6.55	Put	Bond Future	5.9900	0.0060	3.1900	0.0032	(46.745)	0	0	0
2013/01/08	R203	07/02/2013	6.65	Call	Bond Future	3,585.6500	3.5856	3,823.3200	3.8233	6.628	0	0	0
2013/01/08	R203	07/02/2013	6.65	Put	Bond Future	2.6100	0.0026	1.3100	0.0013	(49.808)	0	0	30,250
2013/01/08	R203	02/05/2013			Bond Future	5.8117	110.4417	5.7515	110.6836	(1.036)	0.0000	0.0000	22
2013/01/08	R203	02/05/2013	5.90	Call	Bond Future	1,248.8100	1.2488	1,383.5200	1.3835	10.787	0	0	0
2013/01/08	R203	02/05/2013	5.90	Put	Bond Future	895.2700	0.8953	788.0100	0.7880	(11.981)	0	0	0
2013/01/08	R203	02/05/2013	5.91	Call	Bond Future	1,271.3200	1.2713	1,407.4500	1.4075	10.708	0	0	0
2013/01/08	R203	02/05/2013	5.91	Put	Bond Future	877.8200	0.8778	771.9800	0.7720	(12.057)	0	0	0
2013/01/08	R203	02/05/2013	5.89	Call	Bond Future	1,226.5300	1.2265	1,359.8000	1.3598	10.866	0	0	0
2013/01/08	R203	02/05/2013	5.89	Put	Bond Future	912.9700	0.9130	804.2700	0.8043	(11.906)	0	0	0
2013/01/08	R203	07/11/2013			Bond Future	5.8896	109.3158	5.8198	109.5647	(1.186)	0.0000	0.0000	0
2013/01/08	R203	07/11/2013	6.00	Call	Bond Future	1,935.0200	1.9350	2,070.3500	2.0703	6.994	0	0	0
2013/01/08	R203	07/11/2013	6.00	Put	Bond Future	1,543.1900	1.5432	1,429.6600	1.4297	(7.357)	0	0	0
2013/01/08	R203	07/11/2013	6.01	Call	Bond Future	1,954.5600	1.9546	2,090.7000	2.0907	6.965	0	0	0
2013/01/08	R203	07/11/2013	6.01	Put	Bond Future	1,527.3200	1.5273	1,414.6000	1.4146	(7.380)	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
2013/01/08	R203	07/11/2013	5.99	Call	Bond Future	1,915.9700	1.9160	2,050.5000	2.0505	7.022	0	0	0
2013/01/08	R203	07/11/2013	5.99	Put	Bond Future	1,559.5700	1.5596	1,445.2400	1.4452	(7.331)	0	0	0
2013/01/08	R204	07/02/2013			Bond Future	6.0236	110.7828	5.9672	111.0743	(0.937)	0.0000	0.0000	16,672
2013/01/08	R204	07/02/2013	7.29	Call	Bond Future	6,298.0100	6.2980	6,589.3300	6.5893	4.626	0	0	0
2013/01/08	R204	07/02/2013	7.29	Put	Bond Future	0.2900	0.0003	0.1300	0.0001	(55.172)	0	0	0
2013/01/08	R204	07/02/2013	7.45	Call	Bond Future	7,061.4600	7.0615	7,352.9000	7.3529	4.127	0	0	0
2013/01/08	R204	07/02/2013	7.45	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2013/01/08	R204	07/02/2013	7.95	Call	Bond Future	9,403.5300	9.4035	9,695.0100	9.6950	3.100	0	0	0
2013/01/08	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R204	07/02/2013	8.00	Call	Bond Future	9,634.0900	9.6341	9,925.5700	9.9256	3.026	0	0	0
2013/01/08	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R204	07/02/2013	8.05	Call	Bond Future	9,864.0100	9.8640	10,155.4900	10.1555	2.955	0	0	0
2013/01/08	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R204	02/05/2013			Bond Future	6.0612	112.1238	6.0018	112.4189	(0.979)	0.0000	0.0000	24
2013/01/08	R204	02/05/2013	6.30	Call	Bond Future	2,152.5300	2.1525	2,336.7700	2.3368	8.559	0	0	0
2013/01/08	R204	02/05/2013	6.30	Put	Bond Future	974.4700	0.9745	863.6500	0.8636	(11.372)	0	0	0
2013/01/08	R204	02/05/2013	6.31	Call	Bond Future	2,183.6000	2.1836	2,369.3000	2.3693	8.504	0	0	0
2013/01/08	R204	02/05/2013	6.31	Put	Bond Future	956.5600	0.9566	847.2000	0.8472	(11.433)	0	0	0
2013/01/08	R204	02/05/2013	6.29	Call	Bond Future	2,121.6800	2.1217	2,304.4600	2.3045	8.615	0	0	0
2013/01/08	R204	02/05/2013	6.29	Put	Bond Future	992.6300	0.9926	880.3500	0.8803	(11.311)	0	0	0
2013/01/08	R204	07/11/2013			Bond Future	6.1545	111.1204	6.0877	111.4238	(1.085)	0.0000	0.0000	0
2013/01/08	R204	07/11/2013	6.30	Call	Bond Future	2,777.2700	2.7773	2,944.2900	2.9443	6.014	0	0	0
2013/01/08	R204	07/11/2013	6.30	Put	Bond Future	2,119.8500	2.1199	1,983.4700	1.9835	(6.433)	0	0	0
2013/01/08	R204	07/11/2013	6.31	Call	Bond Future	2,802.4700	2.8025	2,970.3800	2.9704	5.992	0	0	0
2013/01/08	R204	07/11/2013	6.31	Put	Bond Future	2,100.0500	2.1000	1,964.5600	1.9646	(6.452)	0	0	0
2013/01/08	R204	07/11/2013	7.00	Call	Bond Future	4,805.6300	4.8056	5,027.7300	5.0277	4.622	0	0	0
2013/01/08	R204	07/11/2013	7.00	Put	Bond Future	1,053.5000	1.0535	972.2000	0.9722	(7.717)	0	0	180
2013/01/08	R204	07/11/2013	6.29	Call	Bond Future	2,752.1800	2.7522	2,918.3200	2.9183	6.037	0	0	0
2013/01/08	R204	07/11/2013	6.29	Put	Bond Future	2,139.7800	2.1398	2,002.5200	2.0025	(6.415)	0	0	0
2013/01/08	R206	07/02/2013			Bond Future	5.0603	102.7465	5.0172	102.7856	(0.852)	0.0000	0.0000	1,120
2013/01/08	R206	07/02/2013	4.76	Call	Bond Future	5.4600	0.0055	8.2100	0.0082	50.366	0	0	0
2013/01/08	R206	07/02/2013	4.76	Put	Bond Future	278.3300	0.2783	241.9700	0.2420	(13.064)	0	0	0
2013/01/08	R206	07/02/2013	5.00	Call	Bond Future	49.9200	0.0499	65.3500	0.0654	30.909	0	0	0
2013/01/08	R206	07/02/2013	5.00	Put	Bond Future	104.6400	0.1046	80.9600	0.0810	(22.630)	0	0	0
2013/01/08	R206	07/02/2013	5.95	Call	Bond Future	801.7400	0.8017	840.8500	0.8408	4.878	0	0	0
2013/01/08	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R206	07/02/2013	6.00	Call	Bond Future	846.5000	0.8465	885.6100	0.8856	4.620	0	0	0
2013/01/08	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R206	07/02/2013	6.05	Call	Bond Future	891.2400	0.8912	930.3500	0.9303	4.388	0	0	0
2013/01/08	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R206	02/05/2013			Bond Future	4.9939	103.9902	4.9357	104.0299	(1.164)	0.0000	0.0000	23
2013/01/08	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2013/01/08	R206	02/05/2013	3.40	Put	Bond Future	1,098.0100	1.0980	1,058.3300	1.0583	(3.614)	0	0	0
2013/01/08	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2013/01/08	R206	02/05/2013	3.41	Put	Bond Future	1,091.0600	1.0911	1,051.3800	1.0514	(3.637)	0	0	0
2013/01/08	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0

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2013/01/08	R206	02/05/2013	3.39	Put	Bond Future	1,104.9600	1.1050	1,065.2800	1.0653	(3.591)	0	0	0
2013/01/08	R206	07/11/2013			Bond Future	3.9756	103.0318	3.7474	103.0727	(5.742)	0.0000	0.0000	0
2013/01/08	R206	07/11/2013	4.30	Call	Bond Future	87.3200	0.0873	116.8100	0.1168	33.772	0	0	0
2013/01/08	R206	07/11/2013	4.30	Put	Bond Future	29.1500	0.0292	17.6700	0.0177	(39.383)	0	0	0
2013/01/08	R206	07/11/2013	4.31	Call	Bond Future	88.5200	0.0885	118.2000	0.1182	33.529	0	0	0
2013/01/08	R206	07/11/2013	4.31	Put	Bond Future	28.5600	0.0286	17.2700	0.0173	(39.531)	0	0	0
2013/01/08	R206	07/11/2013	4.29	Call	Bond Future	86.1200	0.0861	115.4300	0.1154	34.034	0	0	0
2013/01/08	R206	07/11/2013	4.29	Put	Bond Future	29.7500	0.0298	18.0900	0.0181	(39.193)	0	0	0
2013/01/08	R207	07/02/2013			Bond Future	6.2913	105.8672	6.2350	106.1902	(0.896)	0.0000	0.0000	11,309
2013/01/08	R207	07/02/2013	7.66	Call	Bond Future	7,486.9800	7.4870	7,809.9000	7.8099	4.313	0	0	0
2013/01/08	R207	07/02/2013	7.66	Put	Bond Future	0.1800	0.0002	0.0800	0.0001	(55.556)	0	0	0
2013/01/08	R207	07/02/2013	7.80	Call	Bond Future	8,215.1200	8.2151	8,538.1200	8.5381	3.932	0	0	0
2013/01/08	R207	07/02/2013	7.80	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2013/01/08	R207	07/02/2013	8.20	Call	Bond Future	10,259.2600	10.2593	10,582.2800	10.5823	3.149	0	0	0
2013/01/08	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R207	07/02/2013	8.25	Call	Bond Future	10,511.0200	10.5110	10,834.0400	10.8340	3.073	0	0	0
2013/01/08	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R207	07/02/2013	8.30	Call	Bond Future	10,761.9600	10.7620	11,084.9800	11.0850	3.001	0	0	0
2013/01/08	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R207	02/05/2013			Bond Future	6.3365	107.1487	6.2777	107.4758	(0.929)	0.0000	0.0000	0
2013/01/08	R207	02/05/2013	6.45	Call	Bond Future	2,068.2500	2.0682	2,250.5200	2.2505	8.813	0	0	0
2013/01/08	R207	02/05/2013	6.45	Put	Bond Future	1,441.1800	1.4412	1,296.4100	1.2964	(10.045)	0	0	0
2013/01/08	R207	02/05/2013	6.46	Call	Bond Future	2,099.0900	2.0991	2,283.0000	2.2830	8.761	0	0	0
2013/01/08	R207	02/05/2013	6.46	Put	Bond Future	1,416.9700	1.4170	1,273.8400	1.2738	(10.101)	0	0	0
2013/01/08	R207	02/05/2013	6.44	Call	Bond Future	2,037.6600	2.0377	2,218.2900	2.2183	8.865	0	0	0
2013/01/08	R207	02/05/2013	6.44	Put	Bond Future	1,465.6800	1.4657	1,319.2700	1.3193	(9.989)	0	0	0
2013/01/08	R207	07/11/2013			Bond Future	6.4439	106.4042	6.3788	106.7405	(1.011)	0.0000	0.0000	0
2013/01/08	R207	07/11/2013	6.70	Call	Bond Future	3,597.3100	3.5973	3,792.3700	3.7924	5.422	0	0	0
2013/01/08	R207	07/11/2013	6.70	Put	Bond Future	2,287.6600	2.2877	2,146.4800	2.1465	(6.171)	0	0	0
2013/01/08	R207	07/11/2013	6.71	Call	Bond Future	3,627.2000	3.6272	3,823.1700	3.8232	5.403	0	0	0
2013/01/08	R207	07/11/2013	6.71	Put	Bond Future	2,266.8300	2.2668	2,126.5600	2.1266	(6.188)	0	0	0
2013/01/08	R207	07/11/2013	6.69	Call	Bond Future	3,567.5400	3.5675	3,761.6800	3.7617	5.442	0	0	0
2013/01/08	R207	07/11/2013	6.69	Put	Bond Future	2,308.6500	2.3087	2,166.5500	2.1666	(6.155)	0	0	0
2013/01/08	R208	07/02/2013			Bond Future	6.4313	104.4864	6.3649	104.9081	(1.033)	0.0000	0.0000	19,925
2013/01/08	R208	07/02/2013	6.00	Call	Bond Future	165.7100	0.1657	220.6500	0.2207	33.154	0	0	12,250
2013/01/08	R208	07/02/2013	6.00	Put	Bond Future	2,942.8500	2.9429	2,576.0300	2.5760	(12.465)	0	0	0
2013/01/08	R208	07/02/2013	7.78	Call	Bond Future	8,116.2100	8.1162	8,537.7000	8.5377	5.193	0	0	0
2013/01/08	R208	07/02/2013	7.78	Put	Bond Future	0.4800	0.0005	0.2100	0.0002	(56.250)	0	0	0
2013/01/08	R208	07/02/2013	7.85	Call	Bond Future	8,514.9100	8.5149	8,936.5200	8.9365	4.951	0	0	0
2013/01/08	R208	07/02/2013	7.85	Put	Bond Future	0.2600	0.0003	0.1100	0.0001	(57.692)	0	0	0
2013/01/08	R208	07/02/2013	8.83	Call	Bond Future	13,883.5400	13.8835	14,305.3000	14.3053	3.038	0	0	0
2013/01/08	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R208	07/02/2013	7.95	Call	Bond Future	9,080.9900	9.0810	9,502.6900	9.5027	4.644	0	0	0
2013/01/08	R208	07/02/2013	7.95	Put	Bond Future	0.1000	0.0001	0.0400	0.0000	(60.000)	0	0	0
2013/01/08	R208	07/02/2013	8.00	Call	Bond Future	9,362.4600	9.3625	9,784.1800	9.7842	4.504	0	0	0
2013/01/08	R208	07/02/2013	8.00	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0

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2013/01/08	R208	07/02/2013	8.05	Call	Bond Future	9,642.8900		9.6429	10,064.6200	10.0646	4.373	0	0	0
2013/01/08	R208	07/02/2013	8.05	Put	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	0
2013/01/08	R208	02/05/2013			Bond Future	6.4742		102.3582	6.4052	102.7851	(1.066)	0.0000	0.0000	47
2013/01/08	R208	02/05/2013	6.66	Call	Bond Future	2,621.7600		2.6218	2,876.2500	2.8763	9.707	0	0	0
2013/01/08	R208	02/05/2013	6.66	Put	Bond Future	1,483.0400		1.4830	1,310.5800	1.3106	(11.629)	0	0	0
2013/01/08	R208	02/05/2013	6.64	Call	Bond Future	2,549.8600		2.5499	2,800.3300	2.8003	9.823	0	0	0
2013/01/08	R208	02/05/2013	6.64	Put	Bond Future	1,532.9800		1.5330	1,356.5000	1.3565	(11.512)	0	0	0
2013/01/08	R208	02/05/2013	6.65	Call	Bond Future	2,585.6800		2.5857	2,838.1700	2.8382	9.765	0	0	0
2013/01/08	R208	02/05/2013	6.65	Put	Bond Future	1,507.8500		1.5078	1,333.3900	1.3334	(11.570)	0	0	0
2013/01/08	R208	07/11/2013			Bond Future	6.5792		101.7740	6.5038	102.2129	(1.145)	0.0000	0.0000	0
2013/01/08	R208	07/11/2013	6.81	Call	Bond Future	4,087.2800		4.0873	4,340.2400	4.3402	6.189	0	0	0
2013/01/08	R208	07/11/2013	6.81	Put	Bond Future	2,756.8800		2.7569	2,570.9800	2.5710	(6.743)	0	0	0
2013/01/08	R208	07/11/2013	7.50	Call	Bond Future	6,626.8100		6.6268	6,950.7700	6.9508	4.889	0	0	0
2013/01/08	R208	07/11/2013	7.50	Put	Bond Future	1,446.0800		1.4461	1,331.1800	1.3312	(7.946)	0	0	230
2013/01/08	R208	07/11/2013	6.79	Call	Bond Future	4,022.2300		4.0222	4,272.8800	4.2729	6.232	0	0	0
2013/01/08	R208	07/11/2013	6.79	Put	Bond Future	2,806.2400		2.8062	2,618.0300	2.6180	(6.707)	0	0	0
2013/01/08	R208	07/11/2013	6.80	Call	Bond Future	4,054.7000		4.0547	4,306.5000	4.3065	6.210	0	0	0
2013/01/08	R208	07/11/2013	6.80	Put	Bond Future	2,781.4800		2.7815	2,594.4200	2.5944	(6.725)	0	0	0
2013/01/08	R209	07/02/2013			Bond Future	8.0980		83.1243	8.0418	83.6225	(0.694)	0.0000	0.0000	11,334
2013/01/08	R209	07/02/2013	8.63	Call	Bond Future	4,691.1100		4.6911	5,131.6600	5.1317	9.391	0	0	0
2013/01/08	R209	07/02/2013	8.63	Put	Bond Future	201.2300		0.2012	143.5800	0.1436	(28.649)	0	0	11,000
2013/01/08	R209	07/02/2013	8.83	Call	Bond Future	6,153.5500		6.1536	6,626.4300	6.6264	7.685	0	0	0
2013/01/08	R209	07/02/2013	8.83	Put	Bond Future	75.9500		0.0759	50.6300	0.0506	(33.338)	0	0	14,000
2013/01/08	R209	07/02/2013	8.95	Call	Bond Future	7,045.3100		7.0453	7,529.0800	7.5291	6.867	0	0	0
2013/01/08	R209	07/02/2013	8.95	Put	Bond Future	39.9200		0.0399	25.4900	0.0255	(36.147)	0	0	0
2013/01/08	R209	07/02/2013	9.10	Call	Bond Future	8,156.5900		8.1566	8,648.1000	8.6481	6.026	0	0	0
2013/01/08	R209	07/02/2013	9.10	Put	Bond Future	16.8600		0.0169	10.1700	0.0102	(39.680)	0	0	0
2013/01/08	R209	07/02/2013	9.00	Call	Bond Future	7,416.7600		7.4168	7,903.7100	7.9037	6.566	0	0	0
2013/01/08	R209	07/02/2013	9.00	Put	Bond Future	30.1500		0.0302	18.9000	0.0189	(37.313)	0	0	0
2013/01/08	R209	07/02/2013	9.05	Call	Bond Future	7,787.3400		7.7873	8,276.8300	8.2768	6.286	0	0	0
2013/01/08	R209	07/02/2013	9.05	Put	Bond Future	22.6300		0.0226	13.9200	0.0139	(38.489)	0	0	0
2013/01/08	R209	07/02/2013	9.06	Call	Bond Future	7,861.3100		7.8613	8,351.2400	8.3512	6.232	0	0	0
2013/01/08	R209	07/02/2013	9.06	Put	Bond Future	21.3500		0.0213	13.0800	0.0131	(38.735)	0	0	0
2013/01/08	R209	02/05/2013			Bond Future	8.1572		80.9888	8.0996	81.4931	(0.706)	0.0000	0.0000	33
2013/01/08	R209	02/05/2013	8.01	Call	Bond Future	2,632.6800		2.6327	2,854.9200	2.8549	8.442	0	0	0
2013/01/08	R209	02/05/2013	8.01	Put	Bond Future	3,931.0900		3.9311	3,649.0300	3.6490	(7.175)	0	0	0
2013/01/08	R209	02/05/2013	7.99	Call	Bond Future	2,557.2200		2.5572	2,775.0800	2.7751	8.519	0	0	0
2013/01/08	R209	02/05/2013	7.99	Put	Bond Future	4,034.5400		4.0345	3,748.1000	3.7481	(7.100)	0	0	0
2013/01/08	R209	02/05/2013	8.00	Call	Bond Future	2,594.8800		2.5949	2,814.9300	2.8149	8.480	0	0	0
2013/01/08	R209	02/05/2013	8.00	Put	Bond Future	3,982.6700		3.9827	3,698.4200	3.6984	(7.137)	0	0	0
2013/01/08	R209	07/11/2013			Bond Future	8.2953		80.0691	8.2344	80.5874	(0.734)	0.0000	0.0000	0
2013/01/08	R209	07/11/2013	8.81	Call	Bond Future	8,380.5700		8.3806	8,708.6700	8.7087	3.915	0	0	0
2013/01/08	R209	07/11/2013	8.81	Put	Bond Future	4,198.9800		4.1990	4,008.7300	4.0087	(4.531)	0	0	0
2013/01/08	R209	07/11/2013	9.50	Call	Bond Future	11,705.2900		11.7053	12,095.9000	12.0959	3.337	0	0	0
2013/01/08	R209	07/11/2013	9.50	Put	Bond Future	2,436.3400		2.4363	2,308.6000	2.3086	(5.243)	0	0	180
2013/01/08	R209	07/11/2013	8.79	Call	Bond Future	8,287.5300		8.2875	8,613.6100	8.6136	3.935	0	0	0
2013/01/08	R209	07/11/2013	8.79	Put	Bond Future	4,261.9800		4.2620	4,069.7100	4.0697	(4.511)	0	0	0

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2013/01/08	R209	07/11/2013	8.80	Call	Bond Future	8,334.0100		8.3340	8,661.1000	8.6611	3.925	0	0	0
2013/01/08	R209	07/11/2013	8.80	Put	Bond Future	4,230.3800		4.2304	4,039.1200	4.0391	(4.521)	0	0	0
2013/01/08	R210	07/02/2013			Bond Future	166.3418		166.3418	166.3578	166.3578	0.010	0.0000	0.0000	1,212
2013/01/08	R210	07/02/2013	156.99	Call	Bond Future	9,351.8400		9.3518	9,367.8200	9.3678	0.171	0	0	0
2013/01/08	R210	07/02/2013	156.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R210	07/02/2013	157.00	Call	Bond Future	9,341.8400		9.3418	9,357.8200	9.3578	0.171	0	0	0
2013/01/08	R210	07/02/2013	157.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R210	07/02/2013	157.01	Call	Bond Future	9,331.8400		9.3318	9,347.8200	9.3478	0.171	0	0	0
2013/01/08	R210	07/02/2013	157.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R210	02/05/2013			Bond Future	166.5816		166.5816	166.5977	166.5977	0.010	0.0000	0.0000	7
2013/01/08	R210	02/05/2013	161.14	Call	Bond Future	5,441.6300		5.4416	5,457.7200	5.4577	0.296	0	0	0
2013/01/08	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R210	02/05/2013	161.15	Call	Bond Future	5,431.6300		5.4316	5,447.7200	5.4477	0.296	0	0	0
2013/01/08	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R210	02/05/2013	161.16	Call	Bond Future	5,421.6300		5.4216	5,437.7200	5.4377	0.297	0	0	0
2013/01/08	R210	02/05/2013	161.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R211	07/02/2013			Bond Future	126.2795		126.2795	126.2865	126.2865	0.006	0.0000	0.0000	522
2013/01/08	R211	07/02/2013	122.99	Call	Bond Future	3,289.4800		3.2895	3,296.4700	3.2965	0.212	0	0	0
2013/01/08	R211	07/02/2013	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R211	07/02/2013	123.00	Call	Bond Future	3,279.4800		3.2795	3,286.4700	3.2865	0.213	0	0	0
2013/01/08	R211	07/02/2013	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R211	07/02/2013	123.01	Call	Bond Future	3,269.4800		3.2695	3,276.4700	3.2765	0.214	0	0	0
2013/01/08	R211	07/02/2013	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R211	02/05/2013			Bond Future	127.8714		127.8714	127.8784	127.8784	0.006	0.0000	0.0000	7
2013/01/08	R211	02/05/2013	125.69	Call	Bond Future	2,181.4000		2.1814	2,188.4500	2.1884	0.323	0	0	0
2013/01/08	R211	02/05/2013	125.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R211	02/05/2013	125.70	Call	Bond Future	2,171.4000		2.1714	2,178.4500	2.1784	0.325	0	0	0
2013/01/08	R211	02/05/2013	125.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R211	02/05/2013	125.71	Call	Bond Future	2,161.4000		2.1614	2,168.4500	2.1684	0.326	0	0	0
2013/01/08	R211	02/05/2013	125.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R212	07/02/2013			Bond Future	132.3067		132.3067	132.5332	132.5332	0.171	0.0000	0.0000	9,064
2013/01/08	R212	07/02/2013	128.99	Call	Bond Future	3,316.6800		3.3167	3,543.1900	3.5432	6.829	0	0	0
2013/01/08	R212	07/02/2013	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R212	07/02/2013	129.00	Call	Bond Future	3,306.6800		3.3067	3,533.1900	3.5332	6.850	0	0	0
2013/01/08	R212	07/02/2013	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R212	07/02/2013	129.01	Call	Bond Future	3,296.6800		3.2967	3,523.1900	3.5232	6.871	0	0	0
2013/01/08	R212	07/02/2013	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R212	02/05/2013			Bond Future	133.9746		133.9746	134.2040	134.2040	0.171	0.0000	0.0000	11
2013/01/08	R212	02/05/2013	131.09	Call	Bond Future	2,884.6100		2.8846	3,113.9700	3.1140	7.951	0	0	0
2013/01/08	R212	02/05/2013	131.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R212	02/05/2013	131.10	Call	Bond Future	2,874.6100		2.8746	3,103.9700	3.1040	7.979	0	0	0
2013/01/08	R212	02/05/2013	131.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/08	R212	02/05/2013	131.11	Call	Bond Future	2,864.6100		2.8646	3,093.9700	3.0940	8.007	0	0	0
2013/01/08	R212	02/05/2013	131.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2013/01/08	R213	07/02/2013			Bond Future	7.8085	95.4306	7.7421	96.0341	(0.850)	0.0000	0.0000	10,414
2013/01/08	R213	07/02/2013	8.90	Call	Bond Future	9,176.6700	9.1767	9,772.6100	9.7726	6.494	0	0	0
2013/01/08	R213	07/02/2013	8.90	Put	Bond Future	18.1900	0.0182	10.6000	0.0106	(41.726)	0	0	0
2013/01/08	R213	07/02/2013	8.95	Call	Bond Future	9,559.1200	9.5591	10,156.8200	10.1568	6.253	0	0	0
2013/01/08	R213	07/02/2013	8.95	Put	Bond Future	13.5800	0.0136	7.7500	0.0078	(42.931)	0	0	0
2013/01/08	R213	07/02/2013	9.00	Call	Bond Future	9,939.9900	9.9400	10,539.0900	10.5391	6.027	0	0	0
2013/01/08	R213	07/02/2013	9.00	Put	Bond Future	10.0600	0.0101	5.6300	0.0056	(44.036)	0	0	0
2013/01/08	R213	07/02/2013	9.05	Call	Bond Future	10,319.0800	10.3191	10,919.2600	10.9193	5.816	0	0	0
2013/01/08	R213	07/02/2013	9.05	Put	Bond Future	7.4000	0.0074	4.0500	0.0041	(45.270)	0	0	0
2013/01/08	R213	02/05/2013			Bond Future	7.8662	93.0514	7.7982	93.6623	(0.865)	0.0000	0.0000	5
2013/01/08	R213	02/05/2013	7.86	Call	Bond Future	3,367.2700	3.3673	3,676.1700	3.6762	9.174	0	0	0
2013/01/08	R213	02/05/2013	7.86	Put	Bond Future	3,422.9300	3.4229	3,120.9300	3.1209	(8.823)	0	0	0
2013/01/08	R213	02/05/2013	7.84	Call	Bond Future	3,280.5700	3.2806	3,584.3400	3.5843	9.260	0	0	0
2013/01/08	R213	02/05/2013	7.84	Put	Bond Future	3,515.2500	3.5152	3,208.1200	3.2081	(8.737)	0	0	0
2013/01/08	R213	02/05/2013	7.85	Call	Bond Future	3,323.7600	3.3238	3,630.0900	3.6301	9.216	0	0	0
2013/01/08	R213	02/05/2013	7.85	Put	Bond Future	3,468.8700	3.4689	3,164.3000	3.1643	(8.780)	0	0	0
2013/01/08	R213	07/11/2013			Bond Future	8.0049	92.0706	7.9327	92.6984	(0.902)	0.0000	0.0000	0
2013/01/08	R213	07/11/2013	8.61	Call	Bond Future	8,699.5900	8.6996	9,112.5000	9.1125	4.746	0	0	0
2013/01/08	R213	07/11/2013	8.61	Put	Bond Future	3,674.1000	3.6741	3,459.1700	3.4592	(5.850)	0	0	0
2013/01/08	R213	07/11/2013	8.59	Call	Bond Future	8,599.4200	8.5994	9,009.8000	9.0098	4.772	0	0	0
2013/01/08	R213	07/11/2013	8.59	Put	Bond Future	3,733.5300	3.7335	3,516.0700	3.5161	(5.825)	0	0	0
2013/01/08	R213	07/11/2013	8.60	Call	Bond Future	8,649.4600	8.6495	9,061.1100	9.0611	4.759	0	0	0
2013/01/08	R213	07/11/2013	8.60	Put	Bond Future	3,703.7100	3.7037	3,487.5200	3.4875	(5.837)	0	0	0
2013/01/08	R214	07/02/2013			Bond Future	8.1328	85.0274	8.0816	85.5084	(0.629)	0.0000	0.0000	1,714
2013/01/08	R214	07/02/2013	8.59	Call	Bond Future	4,443.6000	4.4436	4,842.9700	4.8430	8.988	0	0	0
2013/01/08	R214	07/02/2013	8.59	Put	Bond Future	343.1000	0.3431	261.4400	0.2614	(23.801)	0	0	0
2013/01/08	R214	07/02/2013	8.60	Call	Bond Future	4,515.8100	4.5158	4,917.7600	4.9178	8.901	0	0	0
2013/01/08	R214	07/02/2013	8.60	Put	Bond Future	329.4300	0.3294	250.3500	0.2504	(24.005)	0	0	0
2013/01/08	R214	07/02/2013	8.61	Call	Bond Future	4,588.3200	4.5883	4,992.7900	4.9928	8.815	0	0	0
2013/01/08	R214	07/02/2013	8.61	Put	Bond Future	316.2300	0.3162	239.6700	0.2397	(24.210)	0	0	0

Total

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