



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 30/01/2013 to 30/01/2013

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
2013/01/30	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	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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2013/01/30	2025	07/02/2013			Bond Future	113.0572	113.0572	113.0505	113.0505	(0.006)	0.0000	0.0000	0
2013/01/30	2025	07/02/2013	110.99	Call	Bond Future	2,067.1700	2.0672	2,060.5100	2.0605	(0.322)	0	0	0
2013/01/30	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	2025	07/02/2013	111.00	Call	Bond Future	2,057.1700	2.0572	2,050.5100	2.0505	(0.324)	0	0	0
2013/01/30	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	2025	07/02/2013	111.01	Call	Bond Future	2,047.1700	2.0472	2,040.5100	2.0405	(0.325)	0	0	0
2013/01/30	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	2025	02/05/2013			Bond Future	114.4863	114.4863	114.4783	114.4783	(0.007)	0.0000	0.0000	0
2013/01/30	2025	02/05/2013	113.41	Call	Bond Future	1,072.5900	1.0726	1,064.6700	1.0647	(0.738)	0	0	0
2013/01/30	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	2038	07/02/2013			Bond Future	111.6291	111.6291	111.6291	111.6291	0.000	0.0000	0.0000	0
2013/01/30	2038	07/02/2013	105.99	Call	Bond Future	5,639.0500	5.6390	5,639.0500	5.6390	0.000	0	0	0
2013/01/30	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	2038	07/02/2013	106.00	Call	Bond Future	5,629.0500	5.6290	5,629.0500	5.6290	0.000	0	0	0
2013/01/30	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	2038	07/02/2013	106.01	Call	Bond Future	5,619.0500	5.6190	5,619.0500	5.6190	0.000	0	0	0
2013/01/30	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	2038	02/05/2013			Bond Future	113.0402	113.0402	113.0389	113.0389	(0.001)	0.0000	0.0000	0
2013/01/30	2038	02/05/2013	111.60	Call	Bond Future	1,435.7200	1.4357	1,434.4200	1.4344	(0.091)	0	0	0
2013/01/30	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	2050	07/02/2013			Bond Future	117.6246	117.6246	117.6261	117.6261	0.001	0.0000	0.0000	0
2013/01/30	2050	07/02/2013	112.99	Call	Bond Future	4,634.6100	4.6346	4,636.1000	4.6361	0.032	0	0	0
2013/01/30	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	2050	07/02/2013	113.00	Call	Bond Future	4,624.6100	4.6246	4,626.1000	4.6261	0.032	0	0	0
2013/01/30	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	2050	07/02/2013	113.01	Call	Bond Future	4,614.6100	4.6146	4,616.1000	4.6161	0.032	0	0	0
2013/01/30	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	2050	02/05/2013			Bond Future	119.1115	119.1115	119.1115	119.1115	0.000	0.0000	0.0000	122
2013/01/30	2050	02/05/2013	117.60	Call	Bond Future	1,513.6400	1.5136	1,513.6400	1.5136	0.000	0	0	0
2013/01/30	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	AL7T	07/02/2013			Index Future	484.4640	484.4640	483.8040	483.8040	(0.136)	0.0000	0.0000	0
2013/01/30	AL7T	02/05/2013			Index Future	490.5930	490.5930	489.9220	489.9220	(0.137)	0.0000	0.0000	12

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2013/01/30	AL7T	01/08/2013			Index Future	497.5050	497.5050	496.8250	496.8250	(0.137)	0.0000	0.0000	0
2013/01/30	ALBI	07/02/2013			Index Future	431.9790	431.9790	431.7070	431.7070	(0.063)	0.0000	0.0000	810
2013/01/30	ALBI	02/05/2013			Index Future	437.4440	437.4440	437.1670	437.1670	(0.063)	0.0000	0.0000	254
2013/01/30	ALBI	01/08/2013			Index Future	443.6080	443.6080	443.3270	443.3270	(0.063)	0.0000	0.0000	0
2013/01/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/01/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/30	EL28	07/02/2013			Bond Future	113.3422	113.3422	113.3433	113.3433	0.001	0.0000	0.0000	0
2013/01/30	EL28	07/02/2013	113.01	Call	Bond Future	332.1900	0.3322	333.3300	0.3333	0.343	0	0	0
2013/01/30	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	EL28	07/02/2013	112.99	Call	Bond Future	352.1900	0.3522	353.3300	0.3533	0.324	0	0	0
2013/01/30	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	EL28	07/02/2013	113.00	Call	Bond Future	342.1900	0.3422	343.3300	0.3433	0.333	0	0	0
2013/01/30	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	EL28	02/05/2013			Bond Future	113.4253	113.4253	113.4253	113.4253	0.000	0.0000	0.0000	0
2013/01/30	EL28	02/05/2013	113.32	Call	Bond Future	109.0900	0.1091	109.0900	0.1091	0.000	0	0	0
2013/01/30	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	ES33	07/02/2013			Bond Future	8.9319	89.7180	8.9387	89.6613	0.076	0.0000	0.0000	0
2013/01/30	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	ES33	07/02/2013	8.54	Put	Bond Future	3,377.9100	3.3779	3,434.6300	3.4346	1.679	0	0	0
2013/01/30	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	ES33	07/02/2013	8.55	Put	Bond Future	3,289.2200	3.2892	3,345.9400	3.3459	1.724	0	0	0
2013/01/30	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	ES33	07/02/2013	8.56	Put	Bond Future	3,200.6600	3.2007	3,257.3800	3.2574	1.772	0	0	0
2013/01/30	ES33	02/05/2013			Bond Future	9.0180	87.0251	9.0250	86.9673	0.078	0.0000	0.0000	303
2013/01/30	ES33	02/05/2013	91.02	Call	Bond Future	77,844.8800	77.8449	77,787.0100	77.7870	(0.074)	0	0	0
2013/01/30	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	ES33	01/08/2013			Bond Future	9.1115	88.1817	9.1188	88.1230	0.080	0.0000	0.0000	0
2013/01/30	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	ES33	01/08/2013	9.00	Put	Bond Future	910.5200	0.9105	969.1900	0.9692	6.444	0	0	0
2013/01/30	ES33	01/08/2013	91.02	Call	Bond Future	77,130.3500	77.1303	77,071.6800	77.0717	(0.076)	0	0	0
2013/01/30	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	GOVI	07/02/2013			GOVI	432.0910	432.0910	431.8460	431.8460	(0.057)	0.0000	0.0000	331
2013/01/30	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	GOVI	07/02/2013	432.99	Put	GOVI	8,990.0000	0.8990	11,440.0000	1.1440	27.253	0	0	0
2013/01/30	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	GOVI	07/02/2013	433.00	Put	GOVI	9,090.0000	0.9090	11,540.0000	1.1540	26.953	0	0	0
2013/01/30	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	GOVI	07/02/2013	433.01	Put	GOVI	9,190.0000	0.9190	11,640.0000	1.1640	26.659	0	0	0
2013/01/30	GOVI	02/05/2013			GOVI	437.5580	437.5580	437.3080	437.3080	(0.057)	0.0000	0.0000	39

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2013/01/30	GOVI	02/05/2013	432.99	Call	GOVI	45,680.0000	4.5680	43,180.0000	4.3180	(5.473)	0	0	0
2013/01/30	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	GOVI	02/05/2013	433.00	Call	GOVI	45,580.0000	4.5580	43,080.0000	4.3080	(5.485)	0	0	0
2013/01/30	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	GOVI	02/05/2013	433.01	Call	GOVI	45,480.0000	4.5480	42,980.0000	4.2980	(5.497)	0	0	0
2013/01/30	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	GOVI	01/08/2013			GOVI	443.7230	443.7230	443.4690	443.4690	(0.057)	0.0000	0.0000	0
2013/01/30	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	GOVI	01/08/2013	445.99	Put	GOVI	22,670.0000	2.2670	25,210.0000	2.5210	11.204	0	0	0
2013/01/30	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	GOVI	01/08/2013	446.00	Put	GOVI	22,770.0000	2.2770	25,310.0000	2.5310	11.155	0	0	0
2013/01/30	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	GOVI	01/08/2013	446.01	Put	GOVI	22,870.0000	2.2870	25,410.0000	2.5410	11.106	0	0	0
2013/01/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/30	IGOV	07/02/2013			Index Future	198.6610	198.6610	198.5810	198.5810	(0.040)	0.0000	0.0000	154
2013/01/30	IGOV	02/05/2013			Index Future	201.1750	201.1750	201.0930	201.0930	(0.041)	0.0000	0.0000	454
2013/01/30	IGOV	01/08/2013			Index Future	204.0090	204.0090	203.9260	203.9260	(0.041)	0.0000	0.0000	0
2013/01/30	ILBI	07/02/2013			Index Future	539.0270	539.0270	537.7350	537.7350	(0.240)	0.0000	0.0000	183
2013/01/30	ILBI	02/05/2013			Index Future	545.5920	545.5920	544.2860	544.2860	(0.239)	0.0000	0.0000	0
2013/01/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/30	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/01/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/30	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/01/30	JBAF	20/03/2013			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	1,000
2013/01/30	JBAF	17/04/2013			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	0
2013/01/30	JBAF	15/05/2013			Jibar Tradeable Future	5.0500	94.9500	5.0400	94.9600	(0.198)	0.0000	0.0000	0
2013/01/30	JBAF	19/06/2013			Jibar Tradeable Future	5.0500	94.9500	5.0200	94.9800	(0.594)	0.0000	0.0000	500
2013/01/30	JBAF	17/07/2013			Jibar Tradeable Future	5.0400	94.9600	5.0200	94.9800	(0.397)	0.0000	0.0000	0
2013/01/30	JBAF	18/09/2013			Jibar Tradeable Future	5.0500	94.9500	5.0400	94.9600	(0.198)	0.0000	0.0000	2,200
2013/01/30	JBAF	18/12/2013			Jibar Tradeable Future	5.1300	94.8700	5.1000	94.9000	(0.585)	0.0000	0.0000	2,000
2013/01/30	JBAF	19/03/2014			Jibar Tradeable Future	5.2400	94.7600	5.2200	94.7800	(0.382)	0.0000	0.0000	400
2013/01/30	JBAF	18/06/2014			Jibar Tradeable Future	5.3800	94.6200	5.3600	94.6400	(0.372)	0.0000	0.0000	800
2013/01/30	JBAF	17/09/2014			Jibar Tradeable Future	5.5200	94.4800	5.5100	94.4900	(0.181)	0.0000	0.0000	0
2013/01/30	JBAF	17/12/2014			Jibar Tradeable Future	5.6700	94.3300	5.7000	94.3000	0.529	0.0000	0.0000	0

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2013/01/30	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/30	R023	07/02/2013			Bond Future	6.9428	109.2959	6.9557	109.2002	0.186	0.0000	0.0000	1,632
2013/01/30	R023	07/02/2013	7.04	Call	Bond Future	717.1400	0.7171	621.4600	0.6215	(13.342)	0	0	0
2013/01/30	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R023	07/02/2013	7.05	Call	Bond Future	790.5600	0.7906	694.8800	0.6949	(12.103)	0	0	0
2013/01/30	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R023	07/02/2013	7.06	Call	Bond Future	863.9100	0.8639	768.2300	0.7682	(11.075)	0	0	0
2013/01/30	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R023	02/05/2013			Bond Future	6.9961	106.7056	7.0095	106.6082	0.192	0.0000	0.0000	3,002
2013/01/30	R023	02/05/2013	7.05	Call	Bond Future	390.0200	0.3900	292.6000	0.2926	(24.978)	0	0	0
2013/01/30	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R023	02/05/2013	7.06	Call	Bond Future	462.1800	0.4622	364.7600	0.3648	(21.078)	0	0	0
2013/01/30	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R023	02/05/2013	7.04	Call	Bond Future	317.8000	0.3178	220.3800	0.2204	(30.654)	0	0	0
2013/01/30	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R023	01/08/2013			Bond Future	7.0541	108.1237	7.0681	108.0249	0.198	0.0000	0.0000	0
2013/01/30	R023	01/08/2013	7.29	Call	Bond Future	1,653.8600	1.6539	1,555.1100	1.5551	(5.971)	0	0	0
2013/01/30	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R023	01/08/2013	7.30	Call	Bond Future	1,723.2300	1.7232	1,624.4800	1.6245	(5.731)	0	0	0
2013/01/30	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R023	01/08/2013	7.31	Call	Bond Future	1,792.5400	1.7925	1,693.7900	1.6938	(5.509)	0	0	0
2013/01/30	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R157	07/02/2013			Bond Future	5.4035	124.8772	5.3925	124.9067	(0.205)	0.0000	0.0000	5,382
2013/01/30	R157	07/02/2013	6.28	Call	Bond Future	2,311.0300	2.3110	2,340.5900	2.3406	1.279	0	0	0
2013/01/30	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R157	07/02/2013	6.50	Call	Bond Future	2,882.0500	2.8820	2,911.6100	2.9116	1.026	0	0	0
2013/01/30	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R157	07/02/2013	6.70	Call	Bond Future	3,398.0600	3.3981	3,427.6200	3.4276	0.870	0	0	0
2013/01/30	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R157	07/02/2013	6.75	Call	Bond Future	3,526.6000	3.5266	3,556.1600	3.5562	0.838	0	0	0
2013/01/30	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R157	07/02/2013	6.80	Call	Bond Future	3,654.9600	3.6550	3,684.5200	3.6845	0.809	0	0	0
2013/01/30	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R157	02/05/2013			Bond Future	5.4146	119.5869	5.4025	119.6161	(0.223)	0.0000	0.0000	13,892
2013/01/30	R157	02/05/2013	5.35	Call	Bond Future	362.6500	0.3627	355.8700	0.3559	(1.870)	0	0	0
2013/01/30	R157	02/05/2013	5.35	Put	Bond Future	519.6100	0.5196	483.5600	0.4836	(6.938)	0	0	0
2013/01/30	R157	02/05/2013	5.36	Call	Bond Future	373.7300	0.3737	367.1600	0.3672	(1.758)	0	0	0
2013/01/30	R157	02/05/2013	5.36	Put	Bond Future	506.3600	0.5064	470.5200	0.4705	(7.078)	0	0	0
2013/01/30	R157	02/05/2013	5.34	Call	Bond Future	351.7800	0.3518	344.8000	0.3448	(1.984)	0	0	0
2013/01/30	R157	02/05/2013	5.34	Put	Bond Future	533.0800	0.5331	496.8300	0.4968	(6.800)	0	0	0
2013/01/30	R157	01/08/2013			Bond Future	5.4150	121.1762	5.4014	121.2058	(0.252)	0.0000	0.0000	0
2013/01/30	R157	01/08/2013	116.11	Call	Bond Future	91,720.5400	91.7205	91,750.1400	91.7501	0.032	0	0	0
2013/01/30	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R157	07/11/2013			Bond Future	5.4503	116.0552	5.4340	116.0860	(0.299)	0.0000	0.0000	0
2013/01/30	R157	07/11/2013	5.61	Call	Bond Future	825.0400	0.8250	798.0000	0.7980	(3.277)	0	0	0

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2013/01/30	R157	07/11/2013	5.61	Put	Bond Future	524.0200	0.5240	466.1900	0.4662	(11.036)	0	0	0
2013/01/30	R157	07/11/2013	5.59	Call	Bond Future	802.9900	0.8030	775.4700	0.7755	(3.427)	0	0	0
2013/01/30	R157	07/11/2013	5.59	Put	Bond Future	539.6100	0.5396	481.3000	0.4813	(10.806)	0	0	0
2013/01/30	R157	07/11/2013	5.60	Call	Bond Future	813.9800	0.8140	786.6900	0.7867	(3.353)	0	0	0
2013/01/30	R157	07/11/2013	5.60	Put	Bond Future	531.7800	0.5318	473.7000	0.4737	(10.922)	0	0	0
2013/01/30	R186	07/02/2013			Bond Future	7.4585	127.5031	7.4662	127.4256	0.103	0.0000	0.0000	44,695
2013/01/30	R186	07/02/2013	7.00	Call	Bond Future	16.1400	0.0161	6.3200	0.0063	(60.843)	0	0	10,300
2013/01/30	R186	07/02/2013	7.00	Put	Bond Future	4,748.4800	4.7485	4,816.1800	4.8162	1.426	0	0	0
2013/01/30	R186	07/02/2013	7.25	Call	Bond Future	217.8000	0.2178	145.6900	0.1457	(33.108)	0	0	670
2013/01/30	R186	07/02/2013	7.25	Put	Bond Future	2,339.4100	2.3394	2,344.8200	2.3448	0.231	0	0	0
2013/01/30	R186	07/02/2013	7.29	Call	Bond Future	300.8400	0.3008	213.1800	0.2132	(29.138)	0	0	0
2013/01/30	R186	07/02/2013	7.29	Put	Bond Future	2,011.5000	2.0115	2,001.3600	2.0014	(0.504)	0	0	0
2013/01/30	R186	07/02/2013	7.75	Call	Bond Future	3,000.3600	3.0004	2,887.1500	2.8871	(3.773)	0	0	1,000
2013/01/30	R186	07/02/2013	7.75	Put	Bond Future	114.9000	0.1149	79.2100	0.0792	(31.062)	0	0	0
2013/01/30	R186	07/02/2013	8.00	Call	Bond Future	5,294.9000	5.2949	5,212.3700	5.2124	(1.559)	0	0	0
2013/01/30	R186	07/02/2013	8.00	Put	Bond Future	8.6100	0.0086	3.6000	0.0036	(58.188)	0	0	150
2013/01/30	R186	07/02/2013	8.45	Call	Bond Future	9,443.8000	9.4438	9,366.2700	9.3663	(0.821)	0	0	0
2013/01/30	R186	07/02/2013	8.45	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/30	R186	07/02/2013	8.47	Call	Bond Future	9,623.8300	9.6238	9,546.3000	9.5463	(0.806)	0	0	0
2013/01/30	R186	07/02/2013	8.47	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/30	R186	07/02/2013	7.50	Call	Bond Future	1,138.1700	1.1382	993.4100	0.9934	(12.719)	0	0	540
2013/01/30	R186	07/02/2013	7.50	Put	Bond Future	721.2800	0.7213	654.0400	0.6540	(9.322)	0	0	0
2013/01/30	R186	07/02/2013	8.50	Call	Bond Future	9,893.1300	9.8931	9,815.6100	9.8156	(0.784)	0	0	0
2013/01/30	R186	07/02/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R186	07/02/2013	8.55	Call	Bond Future	10,340.0000	10.3400	10,262.4800	10.2625	(0.750)	0	0	0
2013/01/30	R186	07/02/2013	8.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R186	07/02/2013	8.32	Call	Bond Future	8,263.9700	8.2640	8,186.3700	8.1864	(0.939)	0	0	0
2013/01/30	R186	07/02/2013	8.32	Put	Bond Future	0.1000	0.0001	0.0200	0.0000	(80.000)	0	0	2,000
2013/01/30	R186	02/05/2013			Bond Future	7.5220	129.0461	7.5301	128.9668	0.107	7.5220	7.5220	26,652
2013/01/30	R186	02/05/2013	7.75	Call	Bond Future	4,301.4100	4.3014	4,184.4800	4.1845	(2.718)	0	0	0
2013/01/30	R186	02/05/2013	7.75	Put	Bond Future	2,078.8500	2.0788	2,041.1700	2.0412	(1.813)	0	0	100
2013/01/30	R186	02/05/2013	7.39	Call	Bond Future	2,443.1500	2.4431	2,346.2900	2.3463	(3.965)	0	0	0
2013/01/30	R186	02/05/2013	7.39	Put	Bond Future	3,756.2800	3.7563	3,738.6700	3.7387	(0.469)	0	0	0
2013/01/30	R186	02/05/2013	7.40	Call	Bond Future	2,487.0400	2.4870	2,388.8700	2.3889	(3.947)	0	0	0
2013/01/30	R186	02/05/2013	7.40	Put	Bond Future	3,700.0500	3.7000	3,681.1300	3.6811	(0.511)	0	0	150
2013/01/30	R186	02/05/2013	7.41	Call	Bond Future	2,531.3900	2.5314	2,431.9200	2.4319	(3.929)	0	0	0
2013/01/30	R186	02/05/2013	7.41	Put	Bond Future	3,644.3900	3.6444	3,624.1700	3.6242	(0.555)	0	0	0
2013/01/30	R186	02/05/2013	6.75	Call	Bond Future	601.3400	0.6013	556.5500	0.5566	(7.448)	0	0	350
2013/01/30	R186	02/05/2013	6.75	Put	Bond Future	8,558.8100	8.5588	8,593.2700	8.5933	0.403	0	0	0
2013/01/30	R186	01/08/2013			Bond Future	7.5909	125.4758	7.5992	125.3955	0.109	0.0000	0.0000	0
2013/01/30	R186	01/08/2013	128.26	Call	Bond Future	116,203.4200	116.2034	116,123.0600	116.1231	(0.069)	0	0	0
2013/01/30	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R186	07/11/2013			Bond Future	7.6734	127.2209	7.6819	127.1402	0.111	0.0000	0.0000	0
2013/01/30	R186	07/11/2013	8.14	Call	Bond Future	7,961.7700	7.9618	7,729.4300	7.7294	(2.918)	0	0	0
2013/01/30	R186	07/11/2013	8.14	Put	Bond Future	3,658.0300	3.6580	3,506.4000	3.5064	(4.145)	0	0	0
2013/01/30	R186	07/11/2013	8.15	Call	Bond Future	8,018.3500	8.0184	7,785.8300	7.7858	(2.900)	0	0	0
2013/01/30	R186	07/11/2013	8.15	Put	Bond Future	3,624.6900	3.6247	3,472.8800	3.4729	(4.188)	0	0	0

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2013/01/30	R186	07/11/2013	8.16	Call	Bond Future	8,075.0900	8.0751	7,842.3900	7.8424	(2.882)	0	0	0
2013/01/30	R186	07/11/2013	8.16	Put	Bond Future	3,591.6100	3.5916	3,439.6200	3.4396	(4.232)	0	0	0
2013/01/30	R186	07/11/2013	8.75	Call	Bond Future	11,610.5900	11.6106	11,440.0600	11.4401	(1.469)	0	0	0
2013/01/30	R186	07/11/2013	8.75	Put	Bond Future	1,992.2500	1.9922	1,902.4300	1.9024	(4.508)	0	0	130
2013/01/30	R189	07/02/2013			Bond Future	217.4506	217.4506	217.4356	217.4356	(0.007)	0.0000	0.0000	154
2013/01/30	R189	07/02/2013	212.99	Call	Bond Future	4,460.6000	4.4606	4,445.5500	4.4456	(0.337)	0	0	0
2013/01/30	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R189	07/02/2013	213.00	Call	Bond Future	4,450.6000	4.4506	4,435.5500	4.4356	(0.338)	0	0	0
2013/01/30	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R189	07/02/2013	213.01	Call	Bond Future	4,440.6000	4.4406	4,425.5500	4.4256	(0.339)	0	0	0
2013/01/30	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R197	07/02/2013			Bond Future	285.7652	285.7652	285.7451	285.7451	(0.007)	0.0000	0.0000	635
2013/01/30	R197	07/02/2013	278.99	Call	Bond Future	6,775.2100	6.7752	6,755.1000	6.7551	(0.297)	0	0	0
2013/01/30	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R197	07/02/2013	279.00	Call	Bond Future	6,765.2100	6.7652	6,745.1000	6.7451	(0.297)	0	0	0
2013/01/30	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R197	07/02/2013	279.01	Call	Bond Future	6,755.2100	6.7552	6,735.1000	6.7351	(0.298)	0	0	0
2013/01/30	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R197	02/05/2013			Bond Future	289.3773	289.3773	289.3538	289.3538	(0.008)	0.0000	0.0000	2,184
2013/01/30	R197	02/05/2013	282.39	Call	Bond Future	6,987.3100	6.9873	6,963.8100	6.9638	(0.336)	0	0	0
2013/01/30	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R197	02/05/2013	282.40	Call	Bond Future	6,977.3100	6.9773	6,953.8100	6.9538	(0.337)	0	0	0
2013/01/30	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R197	02/05/2013	282.41	Call	Bond Future	6,967.3100	6.9673	6,943.8100	6.9438	(0.337)	0	0	0
2013/01/30	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R201	07/02/2013			Bond Future	5.1292	107.5905	5.1143	107.6178	(0.292)	0.0000	0.0000	1,540
2013/01/30	R201	07/02/2013	4.98	Call	Bond Future	9.5300	0.0095	9.0300	0.0090	(5.247)	0	0	0
2013/01/30	R201	07/02/2013	4.98	Put	Bond Future	281.8700	0.2819	254.0400	0.2540	(9.873)	0	0	0
2013/01/30	R201	07/02/2013	5.60	Call	Bond Future	853.0200	0.8530	880.3500	0.8803	3.204	0	0	0
2013/01/30	R201	07/02/2013	5.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R201	07/02/2013	6.20	Call	Bond Future	1,927.2700	1.9273	1,954.6000	1.9546	1.418	0	0	0
2013/01/30	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R201	07/02/2013	6.25	Call	Bond Future	2,016.1400	2.0161	2,043.4700	2.0435	1.356	0	0	0
2013/01/30	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R201	07/02/2013	6.30	Call	Bond Future	2,104.9100	2.1049	2,132.2400	2.1322	1.298	0	0	0
2013/01/30	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R201	02/05/2013			Bond Future	5.1060	108.8925	5.0891	108.9196	(0.332)	0.0000	0.0000	4
2013/01/30	R201	02/05/2013	4.05	Call	Bond Future	0.1400	0.0001	0.1300	0.0001	(7.143)	0	0	0
2013/01/30	R201	02/05/2013	4.05	Put	Bond Future	1,706.9400	1.7069	1,679.8200	1.6798	(1.589)	0	0	0
2013/01/30	R201	02/05/2013	4.06	Call	Bond Future	0.1600	0.0002	0.1400	0.0001	(12.500)	0	0	0
2013/01/30	R201	02/05/2013	4.06	Put	Bond Future	1,690.6200	1.6906	1,663.4900	1.6635	(1.605)	0	0	0
2013/01/30	R201	02/05/2013	4.04	Call	Bond Future	0.1300	0.0001	0.1100	0.0001	(15.385)	0	0	0
2013/01/30	R201	02/05/2013	4.04	Put	Bond Future	1,723.2600	1.7233	1,696.1300	1.6961	(1.574)	0	0	0
2013/01/30	R201	01/08/2013			Bond Future	5.0558	105.9352	5.0356	105.9626	(0.399)	0.0000	0.0000	0
2013/01/30	R201	01/08/2013	107.45	Call	Bond Future	68,689.5400	68.6895	68,716.9600	68.7170	0.040	0	0	0

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2013/01/30	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R201	07/11/2013			Bond Future	5.0124	107.4085	4.9864	107.4370	(0.518)	0.0000	0.0000	0
2013/01/30	R201	07/11/2013	4.80	Call	Bond Future	228.8700	0.2289	225.0300	0.2250	(1.678)	0	0	0
2013/01/30	R201	07/11/2013	4.80	Put	Bond Future	462.1100	0.4621	429.8100	0.4298	(6.990)	0	0	0
2013/01/30	R201	07/11/2013	4.81	Call	Bond Future	233.1700	0.2332	229.4300	0.2294	(1.604)	0	0	0
2013/01/30	R201	07/11/2013	4.81	Put	Bond Future	455.4100	0.4554	423.2100	0.4232	(7.071)	0	0	0
2013/01/30	R201	07/11/2013	4.79	Call	Bond Future	224.6300	0.2246	220.7000	0.2207	(1.750)	0	0	0
2013/01/30	R201	07/11/2013	4.79	Put	Bond Future	468.8700	0.4689	436.4800	0.4365	(6.908)	0	0	0
2013/01/30	R202	07/02/2013			Bond Future	212.5839	212.5839	212.4173	212.4173	(0.078)	0.0000	0.0000	2,454
2013/01/30	R202	07/02/2013	204.99	Call	Bond Future	7,593.9200	7.5939	7,427.3100	7.4273	(2.194)	0	0	0
2013/01/30	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R202	07/02/2013	205.00	Call	Bond Future	7,583.9200	7.5839	7,417.3100	7.4173	(2.197)	0	0	0
2013/01/30	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R202	07/02/2013	205.01	Call	Bond Future	7,573.9200	7.5739	7,407.3100	7.4073	(2.200)	0	0	0
2013/01/30	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R202	02/05/2013			Bond Future	215.2713	215.2713	215.0999	215.0999	(0.080)	0.0000	0.0000	48,202
2013/01/30	R202	02/05/2013	211.04	Call	Bond Future	4,231.2600	4.2313	4,059.8500	4.0599	(4.051)	0	0	0
2013/01/30	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R202	02/05/2013	211.05	Call	Bond Future	4,221.2600	4.2213	4,049.8500	4.0499	(4.061)	0	0	0
2013/01/30	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R202	02/05/2013	211.06	Call	Bond Future	4,211.2600	4.2113	4,039.8500	4.0399	(4.070)	0	0	0
2013/01/30	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R203	07/02/2013			Bond Future	5.8506	112.9396	5.8289	113.0306	(0.370)	0.0000	0.0000	16,069
2013/01/30	R203	07/02/2013	5.54	Call	Bond Future	8.3600	0.0084	8.6700	0.0087	3.708	0	0	10,000
2013/01/30	R203	07/02/2013	5.54	Put	Bond Future	1,322.0900	1.3221	1,231.4400	1.2314	(6.857)	0	0	0
2013/01/30	R203	07/02/2013	6.11	Call	Bond Future	1,103.5000	1.1035	1,185.5700	1.1856	7.437	0	0	12,600
2013/01/30	R203	07/02/2013	6.11	Put	Bond Future	20.7200	0.0207	11.8300	0.0118	(42.905)	0	0	3,254
2013/01/30	R203	07/02/2013	6.45	Call	Bond Future	2,482.2200	2.4822	2,573.1400	2.5731	3.663	0	0	0
2013/01/30	R203	07/02/2013	6.45	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2013/01/30	R203	07/02/2013	6.55	Call	Bond Future	2,889.5400	2.8895	2,980.4900	2.9805	3.148	0	0	0
2013/01/30	R203	07/02/2013	6.55	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/30	R203	07/02/2013	6.65	Call	Bond Future	3,295.0100	3.2950	3,385.9700	3.3860	2.761	0	0	0
2013/01/30	R203	07/02/2013	6.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	30,250
2013/01/30	R203	07/02/2013	6.94	Call	Bond Future	4,460.2800	4.4603	4,551.2400	4.5512	2.039	0	0	0
2013/01/30	R203	07/02/2013	6.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R203	07/02/2013	7.15	Call	Bond Future	5,294.3400	5.2943	5,385.3000	5.3853	1.718	0	0	0
2013/01/30	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R203	07/02/2013	6.50	Call	Bond Future	2,686.1000	2.6861	2,777.0400	2.7770	3.386	0	0	0
2013/01/30	R203	07/02/2013	6.50	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/30	R203	02/05/2013			Bond Future	5.8846	110.1499	5.8617	110.2413	(0.388)	0.0000	0.0000	5,000
2013/01/30	R203	02/05/2013	5.90	Call	Bond Future	921.7700	0.9218	957.7800	0.9578	3.907	0	0	0
2013/01/30	R203	02/05/2013	5.90	Put	Bond Future	860.0000	0.8600	804.5700	0.8046	(6.445)	0	0	0
2013/01/30	R203	02/05/2013	5.91	Call	Bond Future	942.6100	0.9426	979.2900	0.9793	3.891	0	0	0
2013/01/30	R203	02/05/2013	5.91	Put	Bond Future	840.8800	0.8409	786.1200	0.7861	(6.512)	0	0	0
2013/01/30	R203	02/05/2013	5.89	Call	Bond Future	901.2000	0.9012	936.5400	0.9365	3.921	0	0	0
2013/01/30	R203	02/05/2013	5.89	Put	Bond Future	879.4100	0.8794	823.3100	0.8233	(6.379)	0	0	0

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2013/01/30	R203	01/08/2013			Bond Future	5.9182		111.6137	5.8937	111.7064	(0.413)	0.0000	0.0000	0
2013/01/30	R203	01/08/2013	109.11	Call	Bond Future	98,400.5200		98.4005	98,493.1600	98.4932	0.094	0	0	0
2013/01/30	R203	01/08/2013	109.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R203	07/11/2013			Bond Future	5.9765		109.0071	5.9499	109.1017	(0.446)	0.0000	0.0000	0
2013/01/30	R203	07/11/2013	571.00	Call	Bond Future	106,777.5800		106.7776	106,872.1800	106.8722	0.089	0	0	0
2013/01/30	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R203	07/11/2013	5.99	Call	Bond Future	1,483.3800		1.4834	1,510.6300	1.5106	1.837	0	0	0
2013/01/30	R203	07/11/2013	5.99	Put	Bond Future	1,435.7100		1.4357	1,368.3600	1.3684	(4.691)	0	0	0
2013/01/30	R203	07/11/2013	6.00	Call	Bond Future	1,501.4900		1.5015	1,529.1200	1.5291	1.840	0	0	0
2013/01/30	R203	07/11/2013	6.00	Put	Bond Future	1,418.3900		1.4184	1,351.4200	1.3514	(4.722)	0	0	0
2013/01/30	R203	07/11/2013	6.01	Call	Bond Future	1,520.1100		1.5201	1,548.1200	1.5481	1.843	0	0	0
2013/01/30	R203	07/11/2013	6.01	Put	Bond Future	1,401.6000		1.4016	1,335.0100	1.3350	(4.751)	0	0	0
2013/01/30	R203	07/11/2013	5.71	Call	Bond Future	1,027.1400		1.0271	1,044.6400	1.0446	1.704	0	0	15
2013/01/30	R203	07/11/2013	5.71	Put	Bond Future	1,977.2400		1.9772	1,900.1400	1.9001	(3.899)	0	0	0
2013/01/30	R204	07/02/2013			Bond Future	6.1310		110.2306	6.0992	110.3937	(0.519)	0.0000	0.0000	11,262
2013/01/30	R204	07/02/2013	7.29	Call	Bond Future	5,745.5800		5.7456	5,908.6300	5.9086	2.838	0	0	0
2013/01/30	R204	07/02/2013	7.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R204	07/02/2013	7.45	Call	Bond Future	6,509.2600		6.5093	6,672.3100	6.6723	2.505	0	0	0
2013/01/30	R204	07/02/2013	7.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R204	07/02/2013	7.95	Call	Bond Future	8,851.3900		8.8514	9,014.4400	9.0144	1.842	0	0	0
2013/01/30	R204	07/02/2013	7.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R204	07/02/2013	8.00	Call	Bond Future	9,081.9500		9.0820	9,245.0000	9.2450	1.795	0	0	0
2013/01/30	R204	07/02/2013	8.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R204	07/02/2013	8.05	Call	Bond Future	9,311.8700		9.3119	9,474.9200	9.4749	1.751	0	0	0
2013/01/30	R204	07/02/2013	8.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R204	02/05/2013			Bond Future	6.1741		111.5646	6.1409	111.7290	(0.539)	0.0000	0.0000	434
2013/01/30	R204	02/05/2013	6.30	Call	Bond Future	1,571.9400		1.5719	1,645.5500	1.6456	4.683	0	0	0
2013/01/30	R204	02/05/2013	6.30	Put	Bond Future	953.1200		0.9531	862.3300	0.8623	(9.526)	0	0	0
2013/01/30	R204	02/05/2013	6.31	Call	Bond Future	1,600.8400		1.6008	1,675.5500	1.6756	4.667	0	0	0
2013/01/30	R204	02/05/2013	6.31	Put	Bond Future	933.0400		0.9330	843.3500	0.8433	(9.613)	0	0	0
2013/01/30	R204	02/05/2013	6.29	Call	Bond Future	1,543.3200		1.5433	1,615.8300	1.6158	4.698	0	0	0
2013/01/30	R204	02/05/2013	6.29	Put	Bond Future	973.5100		0.9735	881.6200	0.8816	(9.439)	0	0	0
2013/01/30	R204	01/08/2013			Bond Future	6.2201		109.0204	6.1849	109.1869	(0.566)	0.0000	0.0000	0
2013/01/30	R204	01/08/2013	110.75	Call	Bond Future	100,136.8900		100.1369	100,303.4400	100.3034	0.166	0	0	0
2013/01/30	R204	01/08/2013	110.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R204	07/11/2013			Bond Future	6.2836		110.5367	6.2460	110.7063	(0.599)	0.0000	0.0000	0
2013/01/30	R204	07/11/2013	6.30	Call	Bond Future	2,108.3900		2.1084	2,169.9600	2.1700	2.920	0	0	0
2013/01/30	R204	07/11/2013	6.30	Put	Bond Future	2,034.6000		2.0346	1,926.5900	1.9266	(5.309)	0	0	0
2013/01/30	R204	07/11/2013	6.31	Call	Bond Future	2,131.9600		2.1320	2,194.1300	2.1941	2.916	0	0	0
2013/01/30	R204	07/11/2013	6.31	Put	Bond Future	2,013.1700		2.0132	1,905.7600	1.9058	(5.335)	0	0	0
2013/01/30	R204	07/11/2013	7.00	Call	Bond Future	4,076.7500		4.0768	4,176.7300	4.1767	2.452	0	0	0
2013/01/30	R204	07/11/2013	7.00	Put	Bond Future	908.2500		0.9083	838.6500	0.8386	(7.663)	0	0	180
2013/01/30	R204	07/11/2013	6.29	Call	Bond Future	2,084.9700		2.0850	2,145.9400	2.1459	2.924	0	0	0
2013/01/30	R204	07/11/2013	6.29	Put	Bond Future	2,056.2000		2.0562	1,947.5900	1.9476	(5.282)	0	0	0
2013/01/30	R206	07/02/2013			Bond Future	5.1295		102.6838	5.1194	102.6930	(0.197)	0.0000	0.0000	1,120
2013/01/30	R206	07/02/2013	4.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2013/01/30	R206	07/02/2013	4.76	Put	Bond Future	335.5700	0.3356	326.4000	0.3264	(2.733)	0	0	0
2013/01/30	R206	07/02/2013	5.00	Call	Bond Future	2.8400	0.0028	2.6500	0.0027	(6.690)	0	0	0
2013/01/30	R206	07/02/2013	5.00	Put	Bond Future	120.2600	0.1203	110.9000	0.1109	(7.783)	0	0	0
2013/01/30	R206	07/02/2013	5.95	Call	Bond Future	739.0400	0.7390	748.2100	0.7482	1.241	0	0	0
2013/01/30	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R206	07/02/2013	6.00	Call	Bond Future	783.8000	0.7838	792.9700	0.7930	1.170	0	0	0
2013/01/30	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R206	07/02/2013	6.05	Call	Bond Future	828.5400	0.8285	837.7100	0.8377	1.107	0	0	0
2013/01/30	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R206	02/05/2013			Bond Future	5.0875	103.9264	5.0746	103.9351	(0.253)	0.0000	0.0000	23
2013/01/30	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R206	02/05/2013	3.40	Put	Bond Future	1,161.8600	1.1619	1,153.1000	1.1531	(0.754)	0	0	0
2013/01/30	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R206	02/05/2013	3.41	Put	Bond Future	1,154.9100	1.1549	1,146.1500	1.1461	(0.759)	0	0	0
2013/01/30	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R206	02/05/2013	3.39	Put	Bond Future	1,168.8100	1.1688	1,160.0500	1.1600	(0.749)	0	0	0
2013/01/30	R206	01/08/2013			Bond Future	4.8914	101.5455	4.8713	101.5543	(0.409)	0.0000	0.0000	0
2013/01/30	R206	01/08/2013	103.94	Call	Bond Future	30,547.3700	30.5474	30,556.2100	30.5562	0.029	0	0	0
2013/01/30	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R206	07/11/2013			Bond Future	4.3887	102.9577	4.3353	102.9673	(1.218)	0.0000	0.0000	0
2013/01/30	R206	07/11/2013	4.30	Call	Bond Future	43.0000	0.0430	40.8900	0.0409	(4.907)	0	0	0
2013/01/30	R206	07/11/2013	4.30	Put	Bond Future	58.8900	0.0589	47.2000	0.0472	(19.851)	0	0	0
2013/01/30	R206	07/11/2013	4.31	Call	Bond Future	43.8100	0.0438	41.7500	0.0417	(4.702)	0	0	0
2013/01/30	R206	07/11/2013	4.31	Put	Bond Future	57.9100	0.0579	46.2700	0.0463	(20.100)	0	0	0
2013/01/30	R206	07/11/2013	4.29	Call	Bond Future	42.2000	0.0422	40.0400	0.0400	(5.118)	0	0	0
2013/01/30	R206	07/11/2013	4.29	Put	Bond Future	59.8900	0.0599	48.1500	0.0482	(19.603)	0	0	0
2013/01/30	R207	07/02/2013			Bond Future	6.4169	105.1515	6.4351	105.0484	0.283	0.0000	0.0000	4,309
2013/01/30	R207	07/02/2013	7.66	Call	Bond Future	6,771.1000	6.7711	6,667.9900	6.6680	(1.523)	0	0	0
2013/01/30	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R207	07/02/2013	7.80	Call	Bond Future	7,499.3800	7.4994	7,396.2700	7.3963	(1.375)	0	0	0
2013/01/30	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R207	07/02/2013	8.20	Call	Bond Future	9,543.5600	9.5436	9,440.4500	9.4404	(1.080)	0	0	0
2013/01/30	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R207	07/02/2013	8.25	Call	Bond Future	9,795.3200	9.7953	9,692.2100	9.6922	(1.053)	0	0	0
2013/01/30	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R207	07/02/2013	8.30	Call	Bond Future	10,046.2600	10.0463	9,943.1500	9.9432	(1.026)	0	0	0
2013/01/30	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R207	02/05/2013			Bond Future	6.4677	106.4240	6.4868	106.3190	0.295	0.0000	0.0000	841
2013/01/30	R207	02/05/2013	6.45	Call	Bond Future	1,425.4500	1.4254	1,337.5100	1.3375	(6.169)	0	0	0
2013/01/30	R207	02/05/2013	6.45	Put	Bond Future	1,523.1400	1.5231	1,540.1500	1.5401	1.117	0	0	0
2013/01/30	R207	02/05/2013	6.46	Call	Bond Future	1,452.8200	1.4528	1,364.0200	1.3640	(6.112)	0	0	0
2013/01/30	R207	02/05/2013	6.46	Put	Bond Future	1,495.4600	1.4955	1,511.6100	1.5116	1.080	0	0	0
2013/01/30	R207	02/05/2013	6.44	Call	Bond Future	1,398.3900	1.3984	1,311.3100	1.3113	(6.227)	0	0	0
2013/01/30	R207	02/05/2013	6.44	Put	Bond Future	1,551.1700	1.5512	1,569.0400	1.5690	1.152	0	0	0
2013/01/30	R207	01/08/2013			Bond Future	6.5229	104.2017	6.5429	104.0953	0.307	0.0000	0.0000	0
2013/01/30	R207	01/08/2013	106.18	Call	Bond Future	96,630.4900	96.6305	96,524.1300	96.5241	(0.110)	0	0	0
2013/01/30	R207	01/08/2013	106.18	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
2013/01/30	R207	07/11/2013			Bond Future	6.5907	105.6509	6.6117	105.5437	0.319	0.0000	0.0000	0
2013/01/30	R207	07/11/2013	6.70	Call	Bond Future	2,848.7400	2.8487	2,752.8900	2.7529	(3.365)	0	0	0
2013/01/30	R207	07/11/2013	6.70	Put	Bond Future	2,292.4400	2.2924	2,303.7900	2.3038	0.495	0	0	0
2013/01/30	R207	07/11/2013	6.71	Call	Bond Future	2,876.7900	2.8768	2,780.6300	2.7806	(3.343)	0	0	0
2013/01/30	R207	07/11/2013	6.71	Put	Bond Future	2,269.7700	2.2698	2,280.8100	2.2808	0.486	0	0	0
2013/01/30	R207	07/11/2013	6.69	Call	Bond Future	2,820.8300	2.8208	2,725.2900	2.7253	(3.387)	0	0	0
2013/01/30	R207	07/11/2013	6.69	Put	Bond Future	2,315.2900	2.3153	2,326.9500	2.3269	0.504	0	0	0
2013/01/30	R208	07/02/2013			Bond Future	6.5768	103.5703	6.5950	103.4563	0.277	0.0000	0.0000	19,094
2013/01/30	R208	07/02/2013	8.00	Call	Bond Future	8,446.2900	8.4463	8,332.3300	8.3323	(1.349)	0	0	0
2013/01/30	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R208	07/02/2013	8.05	Call	Bond Future	8,726.7400	8.7267	8,612.7800	8.6128	(1.306)	0	0	0
2013/01/30	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R208	07/02/2013	8.83	Call	Bond Future	12,967.4300	12.9674	12,853.4700	12.8535	(0.879)	0	0	0
2013/01/30	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R208	07/02/2013	6.00	Call	Bond Future	0.4900	0.0005	0.1000	0.0001	(79.592)	0	0	12,250
2013/01/30	R208	07/02/2013	6.00	Put	Bond Future	3,693.7400	3.6937	3,807.3100	3.8073	3.075	0	0	0
2013/01/30	R208	07/02/2013	7.78	Call	Bond Future	7,199.6200	7.1996	7,085.6600	7.0857	(1.583)	0	0	0
2013/01/30	R208	07/02/2013	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R208	07/02/2013	7.85	Call	Bond Future	7,598.5400	7.5985	7,484.5800	7.4846	(1.500)	0	0	0
2013/01/30	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R208	07/02/2013	7.95	Call	Bond Future	8,164.7800	8.1648	8,050.8200	8.0508	(1.396)	0	0	0
2013/01/30	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R208	02/05/2013			Bond Future	6.6253	101.4307	6.6443	101.3148	0.287	0.0000	0.0000	3,173
2013/01/30	R208	02/05/2013	6.66	Call	Bond Future	1,764.4900	1.7645	1,686.4300	1.6864	(4.424)	0	0	0
2013/01/30	R208	02/05/2013	6.66	Put	Bond Future	1,553.2200	1.5532	1,591.1100	1.5911	2.439	0	0	0
2013/01/30	R208	02/05/2013	6.64	Call	Bond Future	1,701.1800	1.7012	1,625.2800	1.6253	(4.462)	0	0	0
2013/01/30	R208	02/05/2013	6.64	Put	Bond Future	1,611.7500	1.6118	1,651.8000	1.6518	2.485	0	0	0
2013/01/30	R208	02/05/2013	6.65	Call	Bond Future	1,732.6800	1.7327	1,655.6900	1.6557	(4.443)	0	0	0
2013/01/30	R208	02/05/2013	6.65	Put	Bond Future	1,582.3000	1.5823	1,621.2600	1.6213	2.462	0	0	0
2013/01/30	R208	01/08/2013			Bond Future	6.6774	102.7787	6.6972	102.6612	0.297	0.0000	0.0000	0
2013/01/30	R208	01/08/2013	101.40	Call	Bond Future	93,734.1900	93.7342	93,616.6900	93.6167	(0.125)	0	0	0
2013/01/30	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R208	07/11/2013			Bond Future	6.7456	100.8127	6.7662	100.6942	0.306	0.0000	0.0000	0
2013/01/30	R208	07/11/2013	6.81	Call	Bond Future	3,153.7300	3.1537	3,036.2700	3.0363	(3.724)	0	0	0
2013/01/30	R208	07/11/2013	6.81	Put	Bond Future	2,784.5800	2.7846	2,785.6700	2.7857	0.039	0	0	0
2013/01/30	R208	07/11/2013	7.50	Call	Bond Future	5,584.4600	5.5845	5,446.7800	5.4468	(2.465)	0	0	0
2013/01/30	R208	07/11/2013	7.50	Put	Bond Future	1,364.9800	1.3650	1,345.8500	1.3459	(1.401)	0	0	230
2013/01/30	R208	07/11/2013	6.79	Call	Bond Future	3,093.4800	3.0935	2,976.7000	2.9767	(3.775)	0	0	0
2013/01/30	R208	07/11/2013	6.79	Put	Bond Future	2,838.7400	2.8387	2,840.5100	2.8405	0.062	0	0	0
2013/01/30	R208	07/11/2013	6.80	Call	Bond Future	3,123.5300	3.1235	3,006.4100	3.0064	(3.750)	0	0	0
2013/01/30	R208	07/11/2013	6.80	Put	Bond Future	2,811.5600	2.8116	2,812.9900	2.8130	0.051	0	0	0
2013/01/30	R209	07/02/2013			Bond Future	8.3288	81.1273	8.3364	81.0626	0.092	0.0000	0.0000	6,620
2013/01/30	R209	07/02/2013	8.63	Call	Bond Future	2,581.0200	2.5810	2,499.7700	2.4998	(3.148)	0	0	0
2013/01/30	R209	07/02/2013	8.63	Put	Bond Future	88.1200	0.0881	71.5800	0.0716	(18.770)	0	0	11,000
2013/01/30	R209	07/02/2013	8.83	Call	Bond Future	4,092.0100	4.0920	4,023.3100	4.0233	(1.679)	0	0	0
2013/01/30	R209	07/02/2013	8.83	Put	Bond Future	11.3900	0.0114	7.4000	0.0074	(35.031)	0	0	14,000

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2013/01/30	R209	07/02/2013	8.95	Call	Bond Future	5,011.0300	5.0110	4,945.1300	4.9451	(1.315)	0	0	0
2013/01/30	R209	07/02/2013	8.95	Put	Bond Future	2.6200	0.0026	1.4300	0.0014	(45.420)	0	0	0
2013/01/30	R209	07/02/2013	9.06	Call	Bond Future	5,843.5500	5.8436	5,778.5300	5.7785	(1.113)	0	0	0
2013/01/30	R209	07/02/2013	9.06	Put	Bond Future	0.5700	0.0006	0.2600	0.0003	(54.386)	0	0	0
2013/01/30	R209	07/02/2013	9.10	Call	Bond Future	6,143.0600	6.1431	6,078.1800	6.0782	(1.056)	0	0	0
2013/01/30	R209	07/02/2013	9.10	Put	Bond Future	0.3100	0.0003	0.1400	0.0001	(54.839)	0	0	0
2013/01/30	R209	07/02/2013	9.00	Call	Bond Future	5,390.9800	5.3910	5,325.6000	5.3256	(1.213)	0	0	0
2013/01/30	R209	07/02/2013	9.00	Put	Bond Future	1.3500	0.0014	0.6800	0.0007	(49.630)	0	0	0
2013/01/30	R209	07/02/2013	9.05	Call	Bond Future	5,768.3900	5.7684	5,703.3300	5.7033	(1.128)	0	0	0
2013/01/30	R209	07/02/2013	9.05	Put	Bond Future	0.6600	0.0007	0.3100	0.0003	(53.030)	0	0	0
2013/01/30	R209	02/05/2013			Bond Future	8.3938	78.9673	8.4017	78.9015	0.094	0.0000	0.0000	1,564
2013/01/30	R209	02/05/2013	8.01	Call	Bond Future	1,364.5000	1.3645	1,345.3000	1.3453	(1.407)	0	0	0
2013/01/30	R209	02/05/2013	8.01	Put	Bond Future	4,684.3600	4.6844	4,730.9600	4.7310	0.995	0	0	0
2013/01/30	R209	02/05/2013	7.99	Call	Bond Future	1,310.2000	1.3102	1,292.3000	1.2923	(1.366)	0	0	0
2013/01/30	R209	02/05/2013	7.99	Put	Bond Future	4,808.9700	4.8090	4,856.8700	4.8569	0.996	0	0	0
2013/01/30	R209	02/05/2013	8.00	Call	Bond Future	1,336.9500	1.3369	1,318.6200	1.3186	(1.371)	0	0	0
2013/01/30	R209	02/05/2013	8.00	Put	Bond Future	4,746.1900	4.7462	4,793.6600	4.7937	1.000	0	0	0
2013/01/30	R209	01/08/2013			Bond Future	8.4638	80.0168	8.4719	79.9501	0.095	0.0000	0.0000	0
2013/01/30	R209	01/08/2013	79.36	Call	Bond Future	70,067.6900	70.0677	70,000.9800	70.0010	(0.095)	0	0	0
2013/01/30	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R209	07/11/2013			Bond Future	8.5463	77.9857	8.5546	77.9184	0.097	0.0000	0.0000	0
2013/01/30	R209	07/11/2013	8.81	Call	Bond Future	6,438.7300	6.4387	6,197.5200	6.1975	(3.746)	0	0	0
2013/01/30	R209	07/11/2013	8.81	Put	Bond Future	4,340.5300	4.3405	4,166.5900	4.1666	(4.007)	0	0	0
2013/01/30	R209	07/11/2013	9.50	Call	Bond Future	9,600.4400	9.6004	9,415.9900	9.4160	(1.921)	0	0	0
2013/01/30	R209	07/11/2013	9.50	Put	Bond Future	2,414.8800	2.4149	2,297.7000	2.2977	(4.852)	0	0	180
2013/01/30	R209	07/11/2013	8.79	Call	Bond Future	6,352.4500	6.3525	6,110.9900	6.1110	(3.801)	0	0	0
2013/01/30	R209	07/11/2013	8.79	Put	Bond Future	4,410.2900	4.4103	4,236.1000	4.2361	(3.950)	0	0	0
2013/01/30	R209	07/11/2013	8.80	Call	Bond Future	6,395.5300	6.3955	6,154.1900	6.1542	(3.774)	0	0	0
2013/01/30	R209	07/11/2013	8.80	Put	Bond Future	4,375.2900	4.3753	4,201.2200	4.2012	(3.978)	0	0	0
2013/01/30	R210	07/02/2013			Bond Future	164.8989	164.8989	164.8935	164.8935	(0.003)	0.0000	0.0000	1,237
2013/01/30	R210	07/02/2013	156.99	Call	Bond Future	7,908.8900	7.9089	7,903.4800	7.9035	(0.068)	0	0	0
2013/01/30	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R210	07/02/2013	157.00	Call	Bond Future	7,898.8900	7.8989	7,893.4800	7.8935	(0.068)	0	0	0
2013/01/30	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R210	07/02/2013	157.01	Call	Bond Future	7,888.8900	7.8889	7,883.4800	7.8835	(0.069)	0	0	0
2013/01/30	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R210	02/05/2013			Bond Future	165.1259	165.1259	165.1186	165.1186	(0.004)	0.0000	0.0000	1,244
2013/01/30	R210	02/05/2013	161.14	Call	Bond Future	3,985.8700	3.9859	3,978.6300	3.9786	(0.182)	0	0	0
2013/01/30	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R210	02/05/2013	161.15	Call	Bond Future	3,975.8700	3.9759	3,968.6300	3.9686	(0.182)	0	0	0
2013/01/30	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R210	02/05/2013	161.16	Call	Bond Future	3,965.8700	3.9659	3,958.6300	3.9586	(0.183)	0	0	0
2013/01/30	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R211	07/02/2013			Bond Future	126.5725	126.5725	126.5517	126.5517	(0.016)	0.0000	0.0000	522
2013/01/30	R211	07/02/2013	122.99	Call	Bond Future	3,582.5500	3.5825	3,561.7200	3.5617	(0.581)	0	0	0
2013/01/30	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/01/30	R211	07/02/2013	123.00	Call	Bond Future	3,572.5500	3.5725	3,551.7200	3.5517	(0.583)	0	0	0
2013/01/30	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R211	07/02/2013	123.01	Call	Bond Future	3,562.5500	3.5625	3,541.7200	3.5417	(0.585)	0	0	0
2013/01/30	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R211	02/05/2013			Bond Future	128.1725	128.1725	128.1500	128.1500	(0.018)	0.0000	0.0000	7
2013/01/30	R211	02/05/2013	125.69	Call	Bond Future	2,482.4500	2.4825	2,459.9700	2.4600	(0.906)	0	0	0
2013/01/30	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R211	02/05/2013	125.70	Call	Bond Future	2,472.4500	2.4725	2,449.9700	2.4500	(0.909)	0	0	0
2013/01/30	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R211	02/05/2013	125.71	Call	Bond Future	2,462.4500	2.4625	2,439.9700	2.4400	(0.913)	0	0	0
2013/01/30	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R212	07/02/2013			Bond Future	132.9710	132.9710	132.9602	132.9602	(0.008)	0.0000	0.0000	2,405
2013/01/30	R212	07/02/2013	128.99	Call	Bond Future	3,981.0500	3.9811	3,970.2300	3.9702	(0.272)	0	0	0
2013/01/30	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R212	07/02/2013	129.00	Call	Bond Future	3,971.0500	3.9711	3,960.2300	3.9602	(0.272)	0	0	0
2013/01/30	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R212	07/02/2013	129.01	Call	Bond Future	3,961.0500	3.9611	3,950.2300	3.9502	(0.273)	0	0	0
2013/01/30	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R212	02/05/2013			Bond Future	134.6519	134.6519	134.6394	134.6394	(0.009)	0.0000	0.0000	18,170
2013/01/30	R212	02/05/2013	131.09	Call	Bond Future	3,561.9000	3.5619	3,549.3700	3.5494	(0.352)	0	0	0
2013/01/30	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R212	02/05/2013	131.10	Call	Bond Future	3,551.9000	3.5519	3,539.3700	3.5394	(0.353)	0	0	0
2013/01/30	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R212	02/05/2013	131.11	Call	Bond Future	3,541.9000	3.5419	3,529.3700	3.5294	(0.354)	0	0	0
2013/01/30	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R213	07/02/2013			Bond Future	8.0340	93.4213	8.0416	93.3551	0.094	0.0000	0.0000	10,414
2013/01/30	R213	07/02/2013	8.90	Call	Bond Future	7,149.4600	7.1495	7,083.0400	7.0830	(0.929)	0	0	0
2013/01/30	R213	07/02/2013	8.90	Put	Bond Future	0.2300	0.0002	0.0500	0.0001	(78.261)	0	0	0
2013/01/30	R213	07/02/2013	8.95	Call	Bond Future	7,536.4000	7.5364	7,470.0700	7.4701	(0.880)	0	0	0
2013/01/30	R213	07/02/2013	8.95	Put	Bond Future	0.1100	0.0001	0.0200	0.0000	(81.818)	0	0	0
2013/01/30	R213	07/02/2013	9.00	Call	Bond Future	7,920.7300	7.9207	7,854.4500	7.8545	(0.837)	0	0	0
2013/01/30	R213	07/02/2013	9.00	Put	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2013/01/30	R213	07/02/2013	9.05	Call	Bond Future	8,302.4500	8.3025	8,236.1900	8.2362	(0.798)	0	0	0
2013/01/30	R213	07/02/2013	9.05	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/30	R213	02/05/2013			Bond Future	8.0977	91.0176	8.1055	90.9501	0.096	0.0000	0.0000	5
2013/01/30	R213	02/05/2013	7.86	Call	Bond Future	1,997.8400	1.9978	1,859.5800	1.8596	(6.920)	0	0	0
2013/01/30	R213	02/05/2013	7.86	Put	Bond Future	4,087.2500	4.0873	4,016.4800	4.0165	(1.731)	0	0	0
2013/01/30	R213	02/05/2013	7.84	Call	Bond Future	1,929.8200	1.9298	1,793.6500	1.7937	(7.056)	0	0	0
2013/01/30	R213	02/05/2013	7.84	Put	Bond Future	4,198.2500	4.1982	4,129.5700	4.1296	(1.636)	0	0	0
2013/01/30	R213	02/05/2013	7.85	Call	Bond Future	1,963.6500	1.9637	1,826.4200	1.8264	(6.989)	0	0	0
2013/01/30	R213	02/05/2013	7.85	Put	Bond Future	4,142.5100	4.1425	4,072.7700	4.0728	(1.684)	0	0	0
2013/01/30	R213	01/08/2013			Bond Future	8.1672	92.2272	8.1752	92.1588	0.098	0.0000	0.0000	0
2013/01/30	R213	01/08/2013	91.25	Call	Bond Future	81,612.1500	81.6122	81,543.7300	81.5437	(0.084)	0	0	0
2013/01/30	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R213	07/11/2013			Bond Future	8.2514	89.9735	8.2596	89.9046	0.100	0.0000	0.0000	0
2013/01/30	R213	07/11/2013	8.61	Call	Bond Future	6,889.7100	6.8897	6,642.2100	6.6422	(3.592)	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
2013/01/30	R213	07/11/2013	8.61	Put	Bond Future	3,961.2500	3.9613	3,782.6600	3.7827	(4.508)	0	0	0
2013/01/30	R213	07/11/2013	8.59	Call	Bond Future	6,796.8400	6.7968	6,548.9400	6.5489	(3.647)	0	0	0
2013/01/30	R213	07/11/2013	8.59	Put	Bond Future	4,027.9800	4.0280	3,848.9900	3.8490	(4.444)	0	0	0
2013/01/30	R213	07/11/2013	8.60	Call	Bond Future	6,843.2100	6.8432	6,595.5100	6.5955	(3.620)	0	0	0
2013/01/30	R213	07/11/2013	8.60	Put	Bond Future	3,994.4900	3.9945	3,815.7000	3.8157	(4.476)	0	0	0
2013/01/30	R214	07/02/2013			Bond Future	8.3688	82.8678	8.3764	82.7996	0.091	0.0000	0.0000	1,714
2013/01/30	R214	07/02/2013	8.59	Call	Bond Future	2,151.6500	2.1516	2,030.9400	2.0309	(5.610)	0	0	0
2013/01/30	R214	07/02/2013	8.59	Put	Bond Future	210.6500	0.2107	158.2000	0.1582	(24.899)	0	0	0
2013/01/30	R214	07/02/2013	8.60	Call	Bond Future	2,222.2700	2.2223	2,103.4700	2.1035	(5.346)	0	0	0
2013/01/30	R214	07/02/2013	8.60	Put	Bond Future	195.3900	0.1954	144.8500	0.1448	(25.866)	0	0	0
2013/01/30	R214	07/02/2013	8.61	Call	Bond Future	2,293.6300	2.2936	2,176.7800	2.1768	(5.095)	0	0	0
2013/01/30	R214	07/02/2013	8.61	Put	Bond Future	181.0400	0.1810	132.4500	0.1324	(26.839)	0	0	0
2013/01/30	R214	02/05/2013			Bond Future	8.4306	80.5889	8.4384	80.5193	0.093	0.0000	0.0000	0
2013/01/30	R214	02/05/2013	84.31	Call	Bond Future	71,809.2400	71.8092	71,739.7000	71.7397	(0.097)	0	0	0
2013/01/30	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/30	R214	01/08/2013			Bond Future	8.4980	81.6599	8.5061	81.5894	0.095	0.0000	0.0000	0
2013/01/30	R214	01/08/2013	84.31	Call	Bond Future	71,211.9700	71.2120	71,141.4600	71.1415	(0.099)	0	0	0
2013/01/30	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													374566