



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 31/01/2013 to 31/01/2013

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
2013/01/31	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	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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2013/01/31	2025	07/02/2013			Bond Future	113.0505	113.0505	113.0483	113.0483	(0.002)	0.0000	0.0000	0
2013/01/31	2025	07/02/2013	110.99	Call	Bond Future	2,060.5100	2.0605	2,058.3300	2.0583	(0.106)	0	0	0
2013/01/31	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	2025	07/02/2013	111.00	Call	Bond Future	2,050.5100	2.0505	2,048.3300	2.0483	(0.106)	0	0	0
2013/01/31	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	2025	07/02/2013	111.01	Call	Bond Future	2,040.5100	2.0405	2,038.3300	2.0383	(0.107)	0	0	0
2013/01/31	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	2025	02/05/2013			Bond Future	114.4783	114.4783	114.4757	114.4757	(0.002)	0.0000	0.0000	0
2013/01/31	2025	02/05/2013	113.41	Call	Bond Future	1,064.6700	1.0647	1,062.0400	1.0620	(0.247)	0	0	0
2013/01/31	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	2038	07/02/2013			Bond Future	111.6291	111.6291	111.6291	111.6291	0.000	0.0000	0.0000	0
2013/01/31	2038	07/02/2013	105.99	Call	Bond Future	5,639.0500	5.6390	5,639.0500	5.6390	0.000	0	0	0
2013/01/31	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	2038	07/02/2013	106.00	Call	Bond Future	5,629.0500	5.6290	5,629.0500	5.6290	0.000	0	0	0
2013/01/31	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	2038	07/02/2013	106.01	Call	Bond Future	5,619.0500	5.6190	5,619.0500	5.6190	0.000	0	0	0
2013/01/31	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	2038	02/05/2013			Bond Future	113.0389	113.0389	113.0385	113.0385	0.000	0.0000	0.0000	0
2013/01/31	2038	02/05/2013	111.60	Call	Bond Future	1,434.4200	1.4344	1,433.9900	1.4340	(0.030)	0	0	0
2013/01/31	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	2050	07/02/2013			Bond Future	117.6261	117.6261	118.2245	118.2245	0.509	0.0000	0.0000	0
2013/01/31	2050	07/02/2013	112.99	Call	Bond Future	4,636.1000	4.6361	5,234.5300	5.2345	12.908	0	0	0
2013/01/31	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	2050	07/02/2013	113.00	Call	Bond Future	4,626.1000	4.6261	5,224.5300	5.2245	12.936	0	0	0
2013/01/31	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	2050	07/02/2013	113.01	Call	Bond Future	4,616.1000	4.6161	5,214.5300	5.2145	12.964	0	0	0
2013/01/31	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	2050	02/05/2013			Bond Future	119.1115	119.1115	119.7170	119.7170	0.508	0.0000	0.0000	122
2013/01/31	2050	02/05/2013	117.60	Call	Bond Future	1,513.6400	1.5136	2,119.1700	2.1192	40.005	0	0	0
2013/01/31	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	AL7T	07/02/2013			Index Future	483.8040	483.8040	486.3420	486.3420	0.525	0.0000	0.0000	0
2013/01/31	AL7T	02/05/2013			Index Future	489.9220	489.9220	492.4910	492.4910	0.524	0.0000	0.0000	12

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2013/01/31	AL7T	01/08/2013			Index Future	496.8250	496.8250	499.4290	499.4290	0.524	0.0000	0.0000	0
2013/01/31	ALBI	07/02/2013			Index Future	431.7070	431.7070	434.6260	434.6260	0.676	0.0000	0.0000	289
2013/01/31	ALBI	02/05/2013			Index Future	437.1670	437.1670	440.1210	440.1210	0.676	0.0000	0.0000	775
2013/01/31	ALBI	01/08/2013			Index Future	443.3270	443.3270	446.3210	446.3210	0.675	0.0000	0.0000	0
2013/01/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/31	EL28	07/02/2013			Bond Future	113.3433	113.3433	113.6304	113.6304	0.253	0.0000	0.0000	0
2013/01/31	EL28	07/02/2013	113.01	Call	Bond Future	333.3300	0.3333	620.4400	0.6204	86.134	0	0	0
2013/01/31	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	EL28	07/02/2013	112.99	Call	Bond Future	353.3300	0.3533	640.4400	0.6404	81.258	0	0	0
2013/01/31	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	EL28	07/02/2013	113.00	Call	Bond Future	343.3300	0.3433	630.4400	0.6304	83.625	0	0	0
2013/01/31	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	EL28	02/05/2013			Bond Future	113.4253	113.4253	113.7155	113.7155	0.256	0.0000	0.0000	0
2013/01/31	EL28	02/05/2013	113.32	Call	Bond Future	109.0900	0.1091	399.3400	0.3993	266.065	0	0	0
2013/01/31	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	ES33	07/02/2013			Bond Future	8.9387	89.6613	8.7922	90.8991	(1.638)	0.0000	0.0000	0
2013/01/31	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	ES33	07/02/2013	8.54	Put	Bond Future	3,434.6300	3.4346	2,196.8600	2.1969	(36.038)	0	0	0
2013/01/31	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	ES33	07/02/2013	8.55	Put	Bond Future	3,345.9400	3.3459	2,108.1700	2.1082	(36.993)	0	0	0
2013/01/31	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	ES33	07/02/2013	8.56	Put	Bond Future	3,257.3800	3.2574	2,019.6100	2.0196	(37.999)	0	0	0
2013/01/31	ES33	02/05/2013			Bond Future	9.0250	86.9673	8.8745	88.2198	(1.668)	0.0000	0.0000	303
2013/01/31	ES33	02/05/2013	91.02	Call	Bond Future	77,787.0100	77.7870	79,039.5800	79.0396	1.610	0	0	0
2013/01/31	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	ES33	01/08/2013			Bond Future	9.1188	88.1230	8.9650	89.3813	(1.687)	0.0000	0.0000	0
2013/01/31	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	289.0500	0.2891	100.000	0	0	0
2013/01/31	ES33	01/08/2013	9.00	Put	Bond Future	969.1900	0.9692	0.0000	0.0000	(100.000)	0	0	0
2013/01/31	ES33	01/08/2013	91.02	Call	Bond Future	77,071.6800	77.0717	78,329.9200	78.3299	1.633	0	0	0
2013/01/31	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	GOVI	07/02/2013			GOVI	431.8460	431.8460	434.7400	434.7400	0.670	0.0000	0.0000	271
2013/01/31	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	17,500.0000	1.7500	100.000	0	0	0
2013/01/31	GOVI	07/02/2013	432.99	Put	GOVI	11,440.0000	1.1440	0.0000	0.0000	(100.000)	0	0	0
2013/01/31	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	17,400.0000	1.7400	100.000	0	0	0
2013/01/31	GOVI	07/02/2013	433.00	Put	GOVI	11,540.0000	1.1540	0.0000	0.0000	(100.000)	0	0	0
2013/01/31	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	17,300.0000	1.7300	100.000	0	0	0
2013/01/31	GOVI	07/02/2013	433.01	Put	GOVI	11,640.0000	1.1640	0.0000	0.0000	(100.000)	0	0	0
2013/01/31	GOVI	02/05/2013			GOVI	437.3080	437.3080	440.2370	440.2370	0.670	0.0000	0.0000	39

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2013/01/31	GOVI	02/05/2013	432.99	Call	GOVI	43,180.0000	4.3180	72,470.0000	7.2470	67.832	0	0	0
2013/01/31	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	GOVI	02/05/2013	433.00	Call	GOVI	43,080.0000	4.3080	72,370.0000	7.2370	67.990	0	0	0
2013/01/31	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	GOVI	02/05/2013	433.01	Call	GOVI	42,980.0000	4.2980	72,270.0000	7.2270	68.148	0	0	0
2013/01/31	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	GOVI	01/08/2013			GOVI	443.4690	443.4690	446.4390	446.4390	0.670	0.0000	0.0000	280
2013/01/31	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	4,490.0000	0.4490	100.000	0	0	0
2013/01/31	GOVI	01/08/2013	445.99	Put	GOVI	25,210.0000	2.5210	0.0000	0.0000	(100.000)	0	0	0
2013/01/31	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	4,390.0000	0.4390	100.000	0	0	0
2013/01/31	GOVI	01/08/2013	446.00	Put	GOVI	25,310.0000	2.5310	0.0000	0.0000	(100.000)	0	0	0
2013/01/31	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	4,290.0000	0.4290	100.000	0	0	0
2013/01/31	GOVI	01/08/2013	446.01	Put	GOVI	25,410.0000	2.5410	0.0000	0.0000	(100.000)	0	0	0
2013/01/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/31	IGOV	07/02/2013			Index Future	198.5810	198.5810	198.6610	198.6610	0.040	0.0000	0.0000	154
2013/01/31	IGOV	02/05/2013			Index Future	201.0930	201.0930	201.1720	201.1720	0.039	0.0000	0.0000	454
2013/01/31	IGOV	01/08/2013			Index Future	203.9260	203.9260	204.0060	204.0060	0.039	0.0000	0.0000	0
2013/01/31	ILBI	07/02/2013			Index Future	537.7350	537.7350	537.6090	537.6090	(0.023)	0.0000	0.0000	183
2013/01/31	ILBI	02/05/2013			Index Future	544.2860	544.2860	544.1600	544.1600	(0.023)	0.0000	0.0000	0
2013/01/31	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/31	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/01/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/31	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/01/31	JBAF	20/03/2013			Jibar Tradeable Future	5.0700	94.9300	5.0500	94.9500	(0.394)	0.0000	0.0000	1,000
2013/01/31	JBAF	17/04/2013			Jibar Tradeable Future	5.0600	94.9400	5.0300	94.9700	(0.593)	0.0000	0.0000	0
2013/01/31	JBAF	15/05/2013			Jibar Tradeable Future	5.0400	94.9600	5.0200	94.9800	(0.397)	0.0000	0.0000	0
2013/01/31	JBAF	19/06/2013			Jibar Tradeable Future	5.0200	94.9800	5.0000	95.0000	(0.398)	0.0000	0.0000	500
2013/01/31	JBAF	17/07/2013			Jibar Tradeable Future	5.0200	94.9800	4.9900	95.0100	(0.598)	0.0000	0.0000	0
2013/01/31	JBAF	18/09/2013			Jibar Tradeable Future	5.0400	94.9600	5.0000	95.0000	(0.794)	0.0000	0.0000	2,200
2013/01/31	JBAF	18/12/2013			Jibar Tradeable Future	5.1000	94.9000	5.0500	94.9500	(0.980)	0.0000	0.0000	2,000
2013/01/31	JBAF	19/03/2014			Jibar Tradeable Future	5.2200	94.7800	5.1400	94.8600	(1.533)	0.0000	0.0000	400
2013/01/31	JBAF	18/06/2014			Jibar Tradeable Future	5.3600	94.6400	5.2800	94.7200	(1.493)	0.0000	0.0000	800
2013/01/31	JBAF	17/09/2014			Jibar Tradeable Future	5.5100	94.4900	5.4200	94.5800	(1.633)	0.0000	0.0000	0
2013/01/31	JBAF	17/12/2014			Jibar Tradeable Future	5.7000	94.3000	5.5700	94.4300	(2.281)	0.0000	0.0000	0

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2013/01/31	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/31	R023	07/02/2013			Bond Future	6.9557	109.2002	6.8647	109.8762	(1.308)	0.0000	0.0000	1,632
2013/01/31	R023	07/02/2013	7.04	Call	Bond Future	621.4600	0.6215	1,297.5000	1.2975	108.783	0	0	0
2013/01/31	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R023	07/02/2013	7.05	Call	Bond Future	694.8800	0.6949	1,370.9200	1.3709	97.289	0	0	0
2013/01/31	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R023	07/02/2013	7.06	Call	Bond Future	768.2300	0.7682	1,444.2700	1.4443	88.000	0	0	0
2013/01/31	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R023	02/05/2013			Bond Future	7.0095	106.6082	6.9155	107.2922	(1.341)	0.0000	0.0000	3,002
2013/01/31	R023	02/05/2013	7.05	Call	Bond Future	292.6000	0.2926	976.6600	0.9767	233.787	0	0	0
2013/01/31	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R023	02/05/2013	7.06	Call	Bond Future	364.7600	0.3648	1,048.8200	1.0488	187.537	0	0	0
2013/01/31	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R023	02/05/2013	7.04	Call	Bond Future	220.3800	0.2204	904.4400	0.9044	310.400	0	0	0
2013/01/31	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R023	01/08/2013			Bond Future	7.0681	108.0249	6.9724	108.7048	(1.354)	0.0000	0.0000	0
2013/01/31	R023	01/08/2013	7.29	Call	Bond Future	1,555.1100	1.5551	2,234.9300	2.2349	43.715	0	0	0
2013/01/31	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R023	01/08/2013	7.30	Call	Bond Future	1,624.4800	1.6245	2,304.3000	2.3043	41.848	0	0	0
2013/01/31	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R023	01/08/2013	7.31	Call	Bond Future	1,693.7900	1.6938	2,373.6100	2.3736	40.136	0	0	0
2013/01/31	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R157	07/02/2013			Bond Future	5.3925	124.9067	5.3518	125.0154	(0.754)	0.0000	0.0000	5,382
2013/01/31	R157	07/02/2013	6.28	Call	Bond Future	2,340.5900	2.3406	2,449.2800	2.4493	4.644	0	0	0
2013/01/31	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R157	07/02/2013	6.50	Call	Bond Future	2,911.6100	2.9116	3,020.3000	3.0203	3.733	0	0	0
2013/01/31	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R157	07/02/2013	6.70	Call	Bond Future	3,427.6200	3.4276	3,536.3100	3.5363	3.171	0	0	0
2013/01/31	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R157	07/02/2013	6.75	Call	Bond Future	3,556.1600	3.5562	3,664.8500	3.6649	3.056	0	0	0
2013/01/31	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R157	07/02/2013	6.80	Call	Bond Future	3,684.5200	3.6845	3,793.2100	3.7932	2.950	0	0	0
2013/01/31	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R157	02/05/2013			Bond Future	5.4025	119.6161	5.3574	119.7259	(0.836)	0.0000	0.0000	14,842
2013/01/31	R157	02/05/2013	5.35	Call	Bond Future	355.8700	0.3559	405.6400	0.4056	13.985	0	0	0
2013/01/31	R157	02/05/2013	5.35	Put	Bond Future	483.5600	0.4836	423.5500	0.4235	(12.410)	0	0	0
2013/01/31	R157	02/05/2013	5.36	Call	Bond Future	367.1600	0.3672	417.9400	0.4179	13.830	0	0	0
2013/01/31	R157	02/05/2013	5.36	Put	Bond Future	470.5200	0.4705	411.5200	0.4115	(12.539)	0	0	0
2013/01/31	R157	02/05/2013	5.34	Call	Bond Future	344.8000	0.3448	393.5500	0.3935	14.139	0	0	0
2013/01/31	R157	02/05/2013	5.34	Put	Bond Future	496.8300	0.4968	435.8000	0.4358	(12.284)	0	0	0
2013/01/31	R157	01/08/2013			Bond Future	5.4014	121.2058	5.3571	121.3021	(0.821)	0.0000	0.0000	0
2013/01/31	R157	01/08/2013	116.11	Call	Bond Future	91,750.1400	91.7501	91,846.4700	91.8465	0.105	0	0	0
2013/01/31	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R157	07/11/2013			Bond Future	5.4340	116.0860	5.3623	116.2216	(1.320)	0.0000	0.0000	0
2013/01/31	R157	07/11/2013	5.61	Call	Bond Future	798.0000	0.7980	878.8800	0.8789	10.135	0	0	0

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2013/01/31	R157	07/11/2013	5.61	Put	Bond Future	466.1900	0.4662	411.4900	0.4115	(11.733)	0	0	0
2013/01/31	R157	07/11/2013	5.59	Call	Bond Future	775.4700	0.7755	855.0900	0.8551	10.267	0	0	0
2013/01/31	R157	07/11/2013	5.59	Put	Bond Future	481.3000	0.4813	425.3400	0.4253	(11.627)	0	0	0
2013/01/31	R157	07/11/2013	5.60	Call	Bond Future	786.6900	0.7867	866.9400	0.8669	10.201	0	0	0
2013/01/31	R157	07/11/2013	5.60	Put	Bond Future	473.7000	0.4737	418.3700	0.4184	(11.680)	0	0	0
2013/01/31	R186	07/02/2013			Bond Future	7.4662	127.4256	7.3351	128.7529	(1.756)	0.0000	0.0000	44,696
2013/01/31	R186	07/02/2013	7.00	Call	Bond Future	6.3200	0.0063	26.4000	0.0264	317.722	0	0	10,300
2013/01/31	R186	07/02/2013	7.00	Put	Bond Future	4,816.1800	4.8162	3,508.9200	3.5089	(27.143)	0	0	0
2013/01/31	R186	07/02/2013	7.25	Call	Bond Future	145.6900	0.1457	406.2900	0.4063	178.873	0	0	670
2013/01/31	R186	07/02/2013	7.25	Put	Bond Future	2,344.8200	2.3448	1,278.0800	1.2781	(45.493)	0	0	0
2013/01/31	R186	07/02/2013	7.29	Call	Bond Future	213.1800	0.2132	555.9100	0.5559	160.770	0	0	0
2013/01/31	R186	07/02/2013	7.29	Put	Bond Future	2,001.3600	2.0014	1,016.7500	1.0167	(49.197)	0	0	0
2013/01/31	R186	07/02/2013	7.75	Call	Bond Future	2,887.1500	2.8871	4,146.0100	4.1460	43.602	0	0	1,000
2013/01/31	R186	07/02/2013	7.75	Put	Bond Future	79.2100	0.0792	10.7300	0.0107	(86.454)	0	0	0
2013/01/31	R186	07/02/2013	8.00	Call	Bond Future	5,212.3700	5.2124	6,536.2800	6.5363	25.399	0	0	0
2013/01/31	R186	07/02/2013	8.00	Put	Bond Future	3.6000	0.0036	0.1700	0.0002	(95.278)	0	0	150
2013/01/31	R186	07/02/2013	8.45	Call	Bond Future	9,366.2700	9.3663	10,693.6100	10.6936	14.171	0	0	0
2013/01/31	R186	07/02/2013	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R186	07/02/2013	8.47	Call	Bond Future	9,546.3000	9.5463	10,873.6400	10.8736	13.904	0	0	0
2013/01/31	R186	07/02/2013	8.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R186	07/02/2013	7.50	Call	Bond Future	993.4100	0.9934	1,869.7000	1.8697	88.210	0	0	540
2013/01/31	R186	07/02/2013	7.50	Put	Bond Future	654.0400	0.6540	202.9900	0.2030	(68.964)	0	0	0
2013/01/31	R186	07/02/2013	8.50	Call	Bond Future	9,815.6100	9.8156	11,142.9500	11.1430	13.523	0	0	0
2013/01/31	R186	07/02/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R186	07/02/2013	8.55	Call	Bond Future	10,262.4800	10.2625	11,589.8200	11.5898	12.934	0	0	0
2013/01/31	R186	07/02/2013	8.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R186	07/02/2013	8.32	Call	Bond Future	8,186.3700	8.1864	9,513.6900	9.5137	16.214	0	0	0
2013/01/31	R186	07/02/2013	8.32	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	2,000
2013/01/31	R186	02/05/2013			Bond Future	7.5301	128.9668	7.3949	130.3101	(1.795)	0.0000	0.0000	26,652
2013/01/31	R186	02/05/2013	7.75	Call	Bond Future	4,184.4800	4.1845	5,051.6700	5.0517	20.724	0	0	0
2013/01/31	R186	02/05/2013	7.75	Put	Bond Future	2,041.1700	2.0412	1,565.1500	1.5651	(23.321)	0	0	100
2013/01/31	R186	02/05/2013	7.39	Call	Bond Future	2,346.2900	2.3463	2,965.6900	2.9657	26.399	0	0	0
2013/01/31	R186	02/05/2013	7.39	Put	Bond Future	3,738.6700	3.7387	3,014.8600	3.0149	(19.360)	0	0	0
2013/01/31	R186	02/05/2013	7.40	Call	Bond Future	2,388.8700	2.3889	3,015.3800	3.0154	26.226	0	0	0
2013/01/31	R186	02/05/2013	7.40	Put	Bond Future	3,681.1300	3.6811	2,964.4300	2.9644	(19.470)	0	0	150
2013/01/31	R186	02/05/2013	7.41	Call	Bond Future	2,431.9200	2.4319	3,065.5500	3.0656	26.055	0	0	0
2013/01/31	R186	02/05/2013	7.41	Put	Bond Future	3,624.1700	3.6242	2,914.5900	2.9146	(19.579)	0	0	0
2013/01/31	R186	02/05/2013	6.75	Call	Bond Future	556.5500	0.5566	777.6600	0.7777	39.729	0	0	350
2013/01/31	R186	02/05/2013	6.75	Put	Bond Future	8,593.2700	8.5933	7,471.1700	7.4712	(13.058)	0	0	0
2013/01/31	R186	01/08/2013			Bond Future	7.5992	125.3955	7.4611	126.7406	(1.818)	0.0000	0.0000	0
2013/01/31	R186	01/08/2013	128.26	Call	Bond Future	116,123.0600	116.1231	117,468.2000	117.4682	1.158	0	0	0
2013/01/31	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R186	07/11/2013			Bond Future	7.6819	127.1402	7.5344	128.5446	(1.920)	0.0000	0.0000	0
2013/01/31	R186	07/11/2013	8.14	Call	Bond Future	7,729.4300	7.7294	8,651.0100	8.6510	11.923	0	0	0
2013/01/31	R186	07/11/2013	8.14	Put	Bond Future	3,506.4000	3.5064	3,023.6000	3.0236	(13.769)	0	0	0
2013/01/31	R186	07/11/2013	8.15	Call	Bond Future	7,785.8300	7.7858	8,710.8600	8.7109	11.881	0	0	0
2013/01/31	R186	07/11/2013	8.15	Put	Bond Future	3,472.8800	3.4729	2,993.5300	2.9935	(13.803)	0	0	0

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2013/01/31	R186	07/11/2013	8.16	Call	Bond Future	7,842.3900	7.8424	8,770.8600	8.7709	11.839	0	0	0
2013/01/31	R186	07/11/2013	8.16	Put	Bond Future	3,439.6200	3.4396	2,963.7100	2.9637	(13.836)	0	0	0
2013/01/31	R186	07/11/2013	8.75	Call	Bond Future	11,440.0600	11.4401	12,544.7200	12.5447	9.656	0	0	0
2013/01/31	R186	07/11/2013	8.75	Put	Bond Future	1,902.4300	1.9024	1,602.7100	1.6027	(15.755)	0	0	130
2013/01/31	R189	07/02/2013			Bond Future	217.4356	217.4356	217.4305	217.4305	(0.002)	0.0000	0.0000	154
2013/01/31	R189	07/02/2013	212.99	Call	Bond Future	4,445.5500	4.4456	4,440.5100	4.4405	(0.113)	0	0	0
2013/01/31	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R189	07/02/2013	213.00	Call	Bond Future	4,435.5500	4.4356	4,430.5100	4.4305	(0.114)	0	0	0
2013/01/31	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R189	07/02/2013	213.01	Call	Bond Future	4,425.5500	4.4256	4,420.5100	4.4205	(0.114)	0	0	0
2013/01/31	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R197	07/02/2013			Bond Future	285.7451	285.7451	285.7384	285.7384	(0.002)	0.0000	0.0000	635
2013/01/31	R197	07/02/2013	278.99	Call	Bond Future	6,755.1000	6.7551	6,748.3900	6.7484	(0.099)	0	0	0
2013/01/31	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R197	07/02/2013	279.00	Call	Bond Future	6,745.1000	6.7451	6,738.3900	6.7384	(0.099)	0	0	0
2013/01/31	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R197	07/02/2013	279.01	Call	Bond Future	6,735.1000	6.7351	6,728.3900	6.7284	(0.100)	0	0	0
2013/01/31	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R197	02/05/2013			Bond Future	289.3538	289.3538	289.3460	289.3460	(0.003)	0.0000	0.0000	2,184
2013/01/31	R197	02/05/2013	282.39	Call	Bond Future	6,963.8100	6.9638	6,955.9800	6.9560	(0.112)	0	0	0
2013/01/31	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R197	02/05/2013	282.40	Call	Bond Future	6,953.8100	6.9538	6,945.9800	6.9460	(0.113)	0	0	0
2013/01/31	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R197	02/05/2013	282.41	Call	Bond Future	6,943.8100	6.9438	6,935.9800	6.9360	(0.113)	0	0	0
2013/01/31	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R201	07/02/2013			Bond Future	5.1143	107.6178	5.0992	107.6453	(0.295)	0.0000	0.0000	1,540
2013/01/31	R201	07/02/2013	4.98	Call	Bond Future	9.0300	0.0090	9.6900	0.0097	7.309	0	0	0
2013/01/31	R201	07/02/2013	4.98	Put	Bond Future	254.0400	0.2540	227.2400	0.2272	(10.550)	0	0	0
2013/01/31	R201	07/02/2013	5.60	Call	Bond Future	880.3500	0.8803	907.8100	0.9078	3.119	0	0	0
2013/01/31	R201	07/02/2013	5.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R201	07/02/2013	6.20	Call	Bond Future	1,954.6000	1.9546	1,982.0600	1.9821	1.405	0	0	0
2013/01/31	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R201	07/02/2013	6.25	Call	Bond Future	2,043.4700	2.0435	2,070.9300	2.0709	1.344	0	0	0
2013/01/31	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R201	07/02/2013	6.30	Call	Bond Future	2,132.2400	2.1322	2,159.7000	2.1597	1.288	0	0	0
2013/01/31	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R201	02/05/2013			Bond Future	5.0891	108.9196	5.0718	108.9472	(0.339)	0.0000	0.0000	4
2013/01/31	R201	02/05/2013	4.05	Call	Bond Future	0.1300	0.0001	0.1400	0.0001	7.692	0	0	0
2013/01/31	R201	02/05/2013	4.05	Put	Bond Future	1,679.8200	1.6798	1,652.2200	1.6522	(1.643)	0	0	0
2013/01/31	R201	02/05/2013	4.06	Call	Bond Future	0.1400	0.0001	0.1600	0.0002	14.286	0	0	0
2013/01/31	R201	02/05/2013	4.06	Put	Bond Future	1,663.4900	1.6635	1,635.9000	1.6359	(1.659)	0	0	0
2013/01/31	R201	02/05/2013	4.04	Call	Bond Future	0.1100	0.0001	0.1300	0.0001	18.182	0	0	0
2013/01/31	R201	02/05/2013	4.04	Put	Bond Future	1,696.1300	1.6961	1,668.5400	1.6685	(1.627)	0	0	0
2013/01/31	R201	01/08/2013			Bond Future	5.0356	105.9626	5.0248	105.9774	(0.215)	0.0000	0.0000	0
2013/01/31	R201	01/08/2013	107.45	Call	Bond Future	68,716.9600	68.7170	68,731.6700	68.7317	0.021	0	0	0

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2013/01/31	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R201	07/11/2013			Bond Future	4.9864	107.4370	4.9420	107.4858	(0.891)	0.0000	0.0000	0
2013/01/31	R201	07/11/2013	4.80	Call	Bond Future	225.0300	0.2250	244.5600	0.2446	8.679	0	0	0
2013/01/31	R201	07/11/2013	4.80	Put	Bond Future	429.8100	0.4298	400.5700	0.4006	(6.803)	0	0	0
2013/01/31	R201	07/11/2013	4.81	Call	Bond Future	229.4300	0.2294	249.2100	0.2492	8.621	0	0	0
2013/01/31	R201	07/11/2013	4.81	Put	Bond Future	423.2100	0.4232	394.2200	0.3942	(6.850)	0	0	0
2013/01/31	R201	07/11/2013	4.79	Call	Bond Future	220.7000	0.2207	239.9600	0.2400	8.727	0	0	0
2013/01/31	R201	07/11/2013	4.79	Put	Bond Future	436.4800	0.4365	406.9700	0.4070	(6.761)	0	0	0
2013/01/31	R202	07/02/2013			Bond Future	212.4173	212.4173	212.2512	212.2512	(0.078)	0.0000	0.0000	2,454
2013/01/31	R202	07/02/2013	204.99	Call	Bond Future	7,427.3100	7.4273	7,261.1800	7.2612	(2.237)	0	0	0
2013/01/31	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R202	07/02/2013	205.00	Call	Bond Future	7,417.3100	7.4173	7,251.1800	7.2512	(2.240)	0	0	0
2013/01/31	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R202	07/02/2013	205.01	Call	Bond Future	7,407.3100	7.4073	7,241.1800	7.2412	(2.243)	0	0	0
2013/01/31	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R202	02/05/2013			Bond Future	215.0999	215.0999	214.9309	214.9309	(0.079)	0.0000	0.0000	48,202
2013/01/31	R202	02/05/2013	211.04	Call	Bond Future	4,059.8500	4.0599	3,890.9200	3.8909	(4.161)	0	0	0
2013/01/31	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R202	02/05/2013	211.05	Call	Bond Future	4,049.8500	4.0499	3,880.9200	3.8809	(4.171)	0	0	0
2013/01/31	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R202	02/05/2013	211.06	Call	Bond Future	4,039.8500	4.0399	3,870.9200	3.8709	(4.182)	0	0	0
2013/01/31	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R203	07/02/2013			Bond Future	5.8289	113.0306	5.7631	113.3076	(1.129)	0.0000	0.0000	16,069
2013/01/31	R203	07/02/2013	5.54	Call	Bond Future	8.6700	0.0087	17.6100	0.0176	103.114	0	0	10,000
2013/01/31	R203	07/02/2013	5.54	Put	Bond Future	1,231.4400	1.2314	963.2800	0.9633	(21.776)	0	0	0
2013/01/31	R203	07/02/2013	6.11	Call	Bond Future	1,185.5700	1.1856	1,453.3800	1.4534	22.589	0	0	12,600
2013/01/31	R203	07/02/2013	6.11	Put	Bond Future	11.8300	0.0118	2.5400	0.0025	(78.529)	0	0	3,254
2013/01/31	R203	07/02/2013	6.45	Call	Bond Future	2,573.1400	2.5731	2,850.2200	2.8502	10.768	0	0	0
2013/01/31	R203	07/02/2013	6.45	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/31	R203	07/02/2013	6.55	Call	Bond Future	2,980.4900	2.9805	3,257.5900	3.2576	9.297	0	0	0
2013/01/31	R203	07/02/2013	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R203	07/02/2013	6.65	Call	Bond Future	3,385.9700	3.3860	3,663.0700	3.6631	8.184	0	0	0
2013/01/31	R203	07/02/2013	6.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	30,250
2013/01/31	R203	07/02/2013	6.94	Call	Bond Future	4,551.2400	4.5512	4,828.3400	4.8283	6.088	0	0	0
2013/01/31	R203	07/02/2013	6.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R203	07/02/2013	7.15	Call	Bond Future	5,385.3000	5.3853	5,662.4000	5.6624	5.145	0	0	0
2013/01/31	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R203	07/02/2013	6.50	Call	Bond Future	2,777.0400	2.7770	3,054.1400	3.0541	9.978	0	0	0
2013/01/31	R203	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R203	02/05/2013			Bond Future	5.8617	110.2413	5.7918	110.5216	(1.192)	0.0000	0.0000	5,000
2013/01/31	R203	02/05/2013	5.90	Call	Bond Future	957.7800	0.9578	1,109.1200	1.1091	15.801	0	0	0
2013/01/31	R203	02/05/2013	5.90	Put	Bond Future	804.5700	0.8046	675.6600	0.6757	(16.022)	0	0	0
2013/01/31	R203	02/05/2013	5.91	Call	Bond Future	979.2900	0.9793	1,132.6500	1.1327	15.660	0	0	0
2013/01/31	R203	02/05/2013	5.91	Put	Bond Future	786.1200	0.7861	659.2300	0.6592	(16.141)	0	0	0
2013/01/31	R203	02/05/2013	5.89	Call	Bond Future	936.5400	0.9365	1,085.8700	1.0859	15.945	0	0	0
2013/01/31	R203	02/05/2013	5.89	Put	Bond Future	823.3100	0.8233	692.3900	0.6924	(15.902)	0	0	0

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2013/01/31	R203	01/08/2013			Bond Future	5.8937	111.7064	5.8224	111.9766	(1.209)	0.0000	0.0000	0
2013/01/31	R203	01/08/2013	109.11	Call	Bond Future	98,493.1600	98.4932	98,763.4200	98.7634	0.274	0	0	0
2013/01/31	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R203	07/11/2013			Bond Future	5.9499	109.1017	5.8630	109.4107	(1.461)	0.0000	0.0000	0
2013/01/31	R203	07/11/2013	571.00	Call	Bond Future	106,872.1800	106.8722	107,181.2100	107.1812	0.289	0	0	0
2013/01/31	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R203	07/11/2013	5.99	Call	Bond Future	1,510.6300	1.5106	1,674.7500	1.6747	10.864	0	0	0
2013/01/31	R203	07/11/2013	5.99	Put	Bond Future	1,368.3600	1.3684	1,223.4500	1.2234	(10.590)	0	0	0
2013/01/31	R203	07/11/2013	6.00	Call	Bond Future	1,529.1200	1.5291	1,694.4400	1.6944	10.811	0	0	0
2013/01/31	R203	07/11/2013	6.00	Put	Bond Future	1,351.4200	1.3514	1,207.7100	1.2077	(10.634)	0	0	0
2013/01/31	R203	07/11/2013	6.01	Call	Bond Future	1,548.1200	1.5481	1,714.6400	1.7146	10.756	0	0	0
2013/01/31	R203	07/11/2013	6.01	Put	Bond Future	1,335.0100	1.3350	1,192.5000	1.1925	(10.675)	0	0	0
2013/01/31	R203	07/11/2013	5.71	Call	Bond Future	1,044.6400	1.0446	1,174.7200	1.1747	12.452	0	0	15
2013/01/31	R203	07/11/2013	5.71	Put	Bond Future	1,900.1400	1.9001	1,721.1900	1.7212	(9.418)	0	0	0
2013/01/31	R204	07/02/2013			Bond Future	6.0992	110.3937	6.0234	110.7838	(1.243)	0.0000	0.0000	11,262
2013/01/31	R204	07/02/2013	7.29	Call	Bond Future	5,908.6300	5.9086	6,298.7500	6.2988	6.603	0	0	0
2013/01/31	R204	07/02/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R204	07/02/2013	7.45	Call	Bond Future	6,672.3100	6.6723	7,062.4300	7.0624	5.847	0	0	0
2013/01/31	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R204	07/02/2013	7.95	Call	Bond Future	9,014.4400	9.0144	9,404.5600	9.4046	4.328	0	0	0
2013/01/31	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R204	07/02/2013	8.00	Call	Bond Future	9,245.0000	9.2450	9,635.1200	9.6351	4.220	0	0	0
2013/01/31	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R204	07/02/2013	8.05	Call	Bond Future	9,474.9200	9.4749	9,865.0400	9.8650	4.117	0	0	0
2013/01/31	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R204	02/05/2013			Bond Future	6.1409	111.7290	6.0612	112.1237	(1.297)	0.0000	0.0000	1,209
2013/01/31	R204	02/05/2013	6.30	Call	Bond Future	1,645.5500	1.6456	1,888.5800	1.8886	14.769	0	0	0
2013/01/31	R204	02/05/2013	6.30	Put	Bond Future	862.3300	0.8623	710.6700	0.7107	(17.587)	0	0	0
2013/01/31	R204	02/05/2013	6.31	Call	Bond Future	1,675.5500	1.6756	1,920.9900	1.9210	14.648	0	0	0
2013/01/31	R204	02/05/2013	6.31	Put	Bond Future	843.3500	0.8433	694.1000	0.6941	(17.697)	0	0	0
2013/01/31	R204	02/05/2013	6.29	Call	Bond Future	1,615.8300	1.6158	1,856.4400	1.8564	14.891	0	0	0
2013/01/31	R204	02/05/2013	6.29	Put	Bond Future	881.6200	0.8816	727.5400	0.7275	(17.477)	0	0	0
2013/01/31	R204	01/08/2013			Bond Future	6.1849	109.1869	6.1036	109.5732	(1.315)	0.0000	0.0000	0
2013/01/31	R204	01/08/2013	110.75	Call	Bond Future	100,303.4400	100.3034	100,689.6800	100.6897	0.385	0	0	0
2013/01/31	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R204	07/11/2013			Bond Future	6.2460	110.7063	6.1517	111.1328	(1.509)	0.0000	0.0000	0
2013/01/31	R204	07/11/2013	6.30	Call	Bond Future	2,169.9600	2.1700	2,398.6300	2.3986	10.538	0	0	0
2013/01/31	R204	07/11/2013	6.30	Put	Bond Future	1,926.5900	1.9266	1,728.7400	1.7287	(10.269)	0	0	0
2013/01/31	R204	07/11/2013	6.31	Call	Bond Future	2,194.1300	2.1941	2,424.2800	2.4243	10.489	0	0	0
2013/01/31	R204	07/11/2013	6.31	Put	Bond Future	1,905.7600	1.9058	1,709.3900	1.7094	(10.304)	0	0	0
2013/01/31	R204	07/11/2013	7.00	Call	Bond Future	4,176.7300	4.1767	4,496.9200	4.4969	7.666	0	0	0
2013/01/31	R204	07/11/2013	7.00	Put	Bond Future	838.6500	0.8386	732.3200	0.7323	(12.679)	0	0	180
2013/01/31	R204	07/11/2013	6.29	Call	Bond Future	2,145.9400	2.1459	2,373.1200	2.3731	10.587	0	0	0
2013/01/31	R204	07/11/2013	6.29	Put	Bond Future	1,947.5900	1.9476	1,748.2500	1.7482	(10.235)	0	0	0
2013/01/31	R206	07/02/2013			Bond Future	5.1194	102.6930	5.1092	102.7022	(0.198)	0.0000	0.0000	1,120
2013/01/31	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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2013/01/31	R206	07/02/2013	4.76	Put	Bond Future	326.4000	0.3264	317.1900	0.3172	(2.822)	0	0	0
2013/01/31	R206	07/02/2013	5.00	Call	Bond Future	2.6500	0.0027	2.6500	0.0027	0.000	0	0	0
2013/01/31	R206	07/02/2013	5.00	Put	Bond Future	110.9000	0.1109	101.6900	0.1017	(8.305)	0	0	0
2013/01/31	R206	07/02/2013	5.95	Call	Bond Future	748.2100	0.7482	757.4200	0.7574	1.231	0	0	0
2013/01/31	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R206	07/02/2013	6.00	Call	Bond Future	792.9700	0.7930	802.1800	0.8022	1.161	0	0	0
2013/01/31	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R206	07/02/2013	6.05	Call	Bond Future	837.7100	0.8377	846.9200	0.8469	1.099	0	0	0
2013/01/31	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R206	02/05/2013			Bond Future	5.0746	103.9351	5.0612	103.9443	(0.264)	0.0000	0.0000	23
2013/01/31	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R206	02/05/2013	3.40	Put	Bond Future	1,153.1000	1.1531	1,143.9600	1.1440	(0.793)	0	0	0
2013/01/31	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R206	02/05/2013	3.41	Put	Bond Future	1,146.1500	1.1461	1,137.0100	1.1370	(0.797)	0	0	0
2013/01/31	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R206	02/05/2013	3.39	Put	Bond Future	1,160.0500	1.1600	1,150.9100	1.1509	(0.788)	0	0	0
2013/01/31	R206	01/08/2013			Bond Future	4.8713	101.5543	4.8793	101.5508	0.162	0.0000	0.0000	0
2013/01/31	R206	01/08/2013	103.94	Call	Bond Future	30,556.2100	30.5562	30,552.7200	30.5527	(0.011)	0	0	0
2013/01/31	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R206	07/11/2013			Bond Future	4.3353	102.9673	4.1737	102.9962	(3.726)	0.0000	0.0000	0
2013/01/31	R206	07/11/2013	4.30	Call	Bond Future	40.8900	0.0409	56.1500	0.0562	37.320	0	0	0
2013/01/31	R206	07/11/2013	4.30	Put	Bond Future	47.2000	0.0472	33.5100	0.0335	(29.004)	0	0	0
2013/01/31	R206	07/11/2013	4.31	Call	Bond Future	41.7500	0.0417	57.1900	0.0572	36.982	0	0	0
2013/01/31	R206	07/11/2013	4.31	Put	Bond Future	46.2700	0.0463	32.7600	0.0328	(29.198)	0	0	0
2013/01/31	R206	07/11/2013	4.29	Call	Bond Future	40.0400	0.0400	55.1100	0.0551	37.637	0	0	0
2013/01/31	R206	07/11/2013	4.29	Put	Bond Future	48.1500	0.0482	34.2700	0.0343	(28.827)	0	0	0
2013/01/31	R207	07/02/2013			Bond Future	6.4351	105.0484	6.3391	105.5941	(1.491)	0.0000	0.0000	4,309
2013/01/31	R207	07/02/2013	7.66	Call	Bond Future	6,667.9900	6.6680	7,213.7000	7.2137	8.184	0	0	0
2013/01/31	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R207	07/02/2013	7.80	Call	Bond Future	7,396.2700	7.3963	7,941.9800	7.9420	7.378	0	0	0
2013/01/31	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R207	07/02/2013	8.20	Call	Bond Future	9,440.4500	9.4404	9,986.1600	9.9862	5.781	0	0	0
2013/01/31	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R207	07/02/2013	8.25	Call	Bond Future	9,692.2100	9.6922	10,237.9200	10.2379	5.630	0	0	0
2013/01/31	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R207	07/02/2013	8.30	Call	Bond Future	9,943.1500	9.9432	10,488.8600	10.4889	5.488	0	0	0
2013/01/31	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R207	02/05/2013			Bond Future	6.4868	106.3190	6.3867	106.8712	(1.544)	0.0000	0.0000	841
2013/01/31	R207	02/05/2013	6.45	Call	Bond Future	1,337.5100	1.3375	1,613.9700	1.6140	20.670	0	0	0
2013/01/31	R207	02/05/2013	6.45	Put	Bond Future	1,540.1500	1.5401	1,264.4400	1.2644	(17.902)	0	0	0
2013/01/31	R207	02/05/2013	6.46	Call	Bond Future	1,364.0200	1.3640	1,643.8600	1.6439	20.516	0	0	0
2013/01/31	R207	02/05/2013	6.46	Put	Bond Future	1,511.6100	1.5116	1,239.2800	1.2393	(18.016)	0	0	0
2013/01/31	R207	02/05/2013	6.44	Call	Bond Future	1,311.3100	1.3113	1,584.4100	1.5844	20.827	0	0	0
2013/01/31	R207	02/05/2013	6.44	Put	Bond Future	1,569.0400	1.5690	1,289.9700	1.2900	(17.786)	0	0	0
2013/01/31	R207	01/08/2013			Bond Future	6.5429	104.0953	6.4402	104.6417	(1.569)	0.0000	0.0000	0
2013/01/31	R207	01/08/2013	106.18	Call	Bond Future	96,524.1300	96.5241	97,070.4900	97.0705	0.566	0	0	0
2013/01/31	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/01/31	R207	07/11/2013			Bond Future	6.6117	105.5437	6.4970	106.1311	(1.736)	0.0000	0.0000	0
2013/01/31	R207	07/11/2013	6.70	Call	Bond Future	2,752.8900	2.7529	3,076.5300	3.0765	11.756	0	0	0
2013/01/31	R207	07/11/2013	6.70	Put	Bond Future	2,303.7900	2.3038	2,040.0200	2.0400	(11.449)	0	0	0
2013/01/31	R207	07/11/2013	6.71	Call	Bond Future	2,780.6300	2.7806	3,106.1300	3.1061	11.706	0	0	0
2013/01/31	R207	07/11/2013	6.71	Put	Bond Future	2,280.8100	2.2808	2,018.9000	2.0189	(11.483)	0	0	0
2013/01/31	R207	07/11/2013	6.69	Call	Bond Future	2,725.2900	2.7253	3,047.0700	3.0471	11.807	0	0	0
2013/01/31	R207	07/11/2013	6.69	Put	Bond Future	2,326.9500	2.3269	2,061.3200	2.0613	(11.415)	0	0	0
2013/01/31	R208	07/02/2013			Bond Future	6.5950	103.4563	6.5141	103.9637	(1.226)	0.0000	0.0000	17,353
2013/01/31	R208	07/02/2013	8.00	Call	Bond Future	8,332.3300	8.3323	8,839.7100	8.8397	6.089	0	0	0
2013/01/31	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R208	07/02/2013	8.05	Call	Bond Future	8,612.7800	8.6128	9,120.1600	9.1202	5.891	0	0	0
2013/01/31	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R208	07/02/2013	8.83	Call	Bond Future	12,853.4700	12.8535	13,360.8500	13.3609	3.947	0	0	0
2013/01/31	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R208	07/02/2013	6.00	Call	Bond Future	0.1000	0.0001	0.2600	0.0003	160.000	0	0	12,250
2013/01/31	R208	07/02/2013	6.00	Put	Bond Future	3,807.3100	3.8073	3,300.0900	3.3001	(13.322)	0	0	0
2013/01/31	R208	07/02/2013	7.78	Call	Bond Future	7,085.6600	7.0857	7,593.0400	7.5930	7.161	0	0	0
2013/01/31	R208	07/02/2013	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R208	07/02/2013	7.85	Call	Bond Future	7,484.5800	7.4846	7,991.9600	7.9920	6.779	0	0	0
2013/01/31	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R208	07/02/2013	7.95	Call	Bond Future	8,050.8200	8.0508	8,558.2000	8.5582	6.302	0	0	0
2013/01/31	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R208	02/05/2013			Bond Future	6.6443	101.3148	6.5604	101.8281	(1.264)	0.0000	0.0000	3,698
2013/01/31	R208	02/05/2013	6.66	Call	Bond Future	1,686.4300	1.6864	1,955.8600	1.9559	15.976	0	0	0
2013/01/31	R208	02/05/2013	6.66	Put	Bond Future	1,591.1100	1.5911	1,347.2100	1.3472	(15.329)	0	0	0
2013/01/31	R208	02/05/2013	6.64	Call	Bond Future	1,625.2800	1.6253	1,888.6300	1.8886	16.203	0	0	0
2013/01/31	R208	02/05/2013	6.64	Put	Bond Future	1,651.8000	1.6518	1,401.8200	1.4018	(15.134)	0	0	0
2013/01/31	R208	02/05/2013	6.65	Call	Bond Future	1,655.6900	1.6557	1,922.0800	1.9221	16.089	0	0	0
2013/01/31	R208	02/05/2013	6.65	Put	Bond Future	1,621.2600	1.6213	1,374.3200	1.3743	(15.231)	0	0	0
2013/01/31	R208	01/08/2013			Bond Future	6.6972	102.6612	6.6118	103.1686	(1.275)	0.0000	0.0000	0
2013/01/31	R208	01/08/2013	101.40	Call	Bond Future	93,616.6900	93.6167	94,124.1700	94.1242	0.542	0	0	0
2013/01/31	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R208	07/11/2013			Bond Future	6.7662	100.6942	6.6712	101.2411	(1.405)	0.0000	0.0000	0
2013/01/31	R208	07/11/2013	6.81	Call	Bond Future	3,036.2700	3.0363	3,328.0700	3.3281	9.610	0	0	0
2013/01/31	R208	07/11/2013	6.81	Put	Bond Future	2,785.6700	2.7857	2,530.5500	2.5306	(9.158)	0	0	0
2013/01/31	R208	07/11/2013	7.50	Call	Bond Future	5,446.7800	5.4468	5,844.2700	5.8443	7.298	0	0	0
2013/01/31	R208	07/11/2013	7.50	Put	Bond Future	1,345.8500	1.3459	1,196.4200	1.1964	(11.103)	0	0	230
2013/01/31	R208	07/11/2013	6.79	Call	Bond Future	2,976.7000	2.9767	3,265.0900	3.2651	9.688	0	0	0
2013/01/31	R208	07/11/2013	6.79	Put	Bond Future	2,840.5100	2.8405	2,581.9800	2.5820	(9.102)	0	0	0
2013/01/31	R208	07/11/2013	6.80	Call	Bond Future	3,006.4100	3.0064	3,296.5000	3.2965	9.649	0	0	0
2013/01/31	R208	07/11/2013	6.80	Put	Bond Future	2,812.9900	2.8130	2,556.1600	2.5562	(9.130)	0	0	0
2013/01/31	R209	07/02/2013			Bond Future	8.3364	81.0626	8.1903	82.3162	(1.753)	0.0000	0.0000	6,620
2013/01/31	R209	07/02/2013	8.63	Call	Bond Future	2,499.7700	2.4998	3,690.3300	3.6903	47.627	0	0	0
2013/01/31	R209	07/02/2013	8.63	Put	Bond Future	71.5800	0.0716	8.5500	0.0086	(88.055)	0	0	11,000
2013/01/31	R209	07/02/2013	8.83	Call	Bond Future	4,023.3100	4.0233	5,269.8900	5.2699	30.984	0	0	0
2013/01/31	R209	07/02/2013	8.83	Put	Bond Future	7.4000	0.0074	0.3900	0.0004	(94.730)	0	0	14,000

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2013/01/31	R209	07/02/2013	8.95	Call	Bond Future	4,945.1300	4.9451	6,197.3300	6.1973	25.322	0	0	0
2013/01/31	R209	07/02/2013	8.95	Put	Bond Future	1.4300	0.0014	0.0400	0.0000	(97.203)	0	0	0
2013/01/31	R209	07/02/2013	9.06	Call	Bond Future	5,778.5300	5.7785	7,031.8600	7.0319	21.689	0	0	0
2013/01/31	R209	07/02/2013	9.06	Put	Bond Future	0.2600	0.0003	0.0000	0.0000	(100.000)	0	0	0
2013/01/31	R209	07/02/2013	9.10	Call	Bond Future	6,078.1800	6.0782	7,331.6300	7.3316	20.622	0	0	0
2013/01/31	R209	07/02/2013	9.10	Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/01/31	R209	07/02/2013	9.00	Call	Bond Future	5,325.6000	5.3256	6,578.5300	6.5785	23.527	0	0	0
2013/01/31	R209	07/02/2013	9.00	Put	Bond Future	0.6800	0.0007	0.0200	0.0000	(97.059)	0	0	0
2013/01/31	R209	07/02/2013	9.05	Call	Bond Future	5,703.3300	5.7033	6,956.6200	6.9566	21.975	0	0	0
2013/01/31	R209	07/02/2013	9.05	Put	Bond Future	0.3100	0.0003	0.0100	0.0000	(96.774)	0	0	0
2013/01/31	R209	02/05/2013			Bond Future	8.4017	78.9015	8.2519	80.1702	(1.783)	0.0000	0.0000	1,564
2013/01/31	R209	02/05/2013	8.01	Call	Bond Future	1,345.3000	1.3453	1,786.6000	1.7866	32.803	0	0	0
2013/01/31	R209	02/05/2013	8.01	Put	Bond Future	4,730.9600	4.7310	3,903.6500	3.9037	(17.487)	0	0	0
2013/01/31	R209	02/05/2013	7.99	Call	Bond Future	1,292.3000	1.2923	1,721.4600	1.7215	33.209	0	0	0
2013/01/31	R209	02/05/2013	7.99	Put	Bond Future	4,856.8700	4.8569	4,017.4200	4.0174	(17.284)	0	0	0
2013/01/31	R209	02/05/2013	8.00	Call	Bond Future	1,318.6200	1.3186	1,753.8400	1.7538	33.006	0	0	0
2013/01/31	R209	02/05/2013	8.00	Put	Bond Future	4,793.6600	4.7937	3,960.2700	3.9603	(17.385)	0	0	0
2013/01/31	R209	01/08/2013			Bond Future	8.4719	79.9501	8.3192	81.2255	(1.802)	0.0000	0.0000	0
2013/01/31	R209	01/08/2013	79.36	Call	Bond Future	70,000.9800	70.0010	71,276.4300	71.2764	1.822	0	0	0
2013/01/31	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R209	07/11/2013			Bond Future	8.5546	77.9184	8.3943	79.2372	(1.874)	0.0000	0.0000	0
2013/01/31	R209	07/11/2013	8.81	Call	Bond Future	6,197.5200	6.1975	6,999.4600	6.9995	12.940	0	0	0
2013/01/31	R209	07/11/2013	8.81	Put	Bond Future	4,166.5900	4.1666	3,649.7600	3.6498	(12.404)	0	0	0
2013/01/31	R209	07/11/2013	9.50	Call	Bond Future	9,415.9900	9.4160	10,405.2300	10.4052	10.506	0	0	0
2013/01/31	R209	07/11/2013	9.50	Put	Bond Future	2,297.7000	2.2977	1,968.1700	1.9682	(14.342)	0	0	180
2013/01/31	R209	07/11/2013	8.79	Call	Bond Future	6,110.9900	6.1110	6,906.7400	6.9067	13.022	0	0	0
2013/01/31	R209	07/11/2013	8.79	Put	Bond Future	4,236.1000	4.2361	3,713.0800	3.7131	(12.347)	0	0	0
2013/01/31	R209	07/11/2013	8.80	Call	Bond Future	6,154.1900	6.1542	6,953.0400	6.9530	12.981	0	0	0
2013/01/31	R209	07/11/2013	8.80	Put	Bond Future	4,201.2200	4.2012	3,681.3000	3.6813	(12.375)	0	0	0
2013/01/31	R210	07/02/2013			Bond Future	164.8935	164.8935	164.8916	164.8916	(0.001)	0.0000	0.0000	1,237
2013/01/31	R210	07/02/2013	156.99	Call	Bond Future	7,903.4800	7.9035	7,901.6100	7.9016	(0.024)	0	0	0
2013/01/31	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R210	07/02/2013	157.00	Call	Bond Future	7,893.4800	7.8935	7,891.6100	7.8916	(0.024)	0	0	0
2013/01/31	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R210	07/02/2013	157.01	Call	Bond Future	7,883.4800	7.8835	7,881.6100	7.8816	(0.024)	0	0	0
2013/01/31	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R210	02/05/2013			Bond Future	165.1186	165.1186	165.1163	165.1163	(0.001)	0.0000	0.0000	1,244
2013/01/31	R210	02/05/2013	161.14	Call	Bond Future	3,978.6300	3.9786	3,976.3500	3.9763	(0.057)	0	0	0
2013/01/31	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R210	02/05/2013	161.15	Call	Bond Future	3,968.6300	3.9686	3,966.3500	3.9663	(0.057)	0	0	0
2013/01/31	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R210	02/05/2013	161.16	Call	Bond Future	3,958.6300	3.9586	3,956.3500	3.9563	(0.058)	0	0	0
2013/01/31	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R211	07/02/2013			Bond Future	126.5517	126.5517	126.5448	126.5448	(0.005)	0.0000	0.0000	522
2013/01/31	R211	07/02/2013	122.99	Call	Bond Future	3,561.7200	3.5617	3,554.7700	3.5548	(0.195)	0	0	0
2013/01/31	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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2013/01/31	R211	07/02/2013	123.00	Call	Bond Future	3,551.7200	3.5517	3,544.7700	3.5448	(0.196)	0	0	0
2013/01/31	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R211	07/02/2013	123.01	Call	Bond Future	3,541.7200	3.5417	3,534.7700	3.5348	(0.196)	0	0	0
2013/01/31	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R211	02/05/2013			Bond Future	128.1500	128.1500	128.1425	128.1425	(0.006)	0.0000	0.0000	7
2013/01/31	R211	02/05/2013	125.69	Call	Bond Future	2,459.9700	2.4600	2,452.4700	2.4525	(0.305)	0	0	0
2013/01/31	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R211	02/05/2013	125.70	Call	Bond Future	2,449.9700	2.4500	2,442.4700	2.4425	(0.306)	0	0	0
2013/01/31	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R211	02/05/2013	125.71	Call	Bond Future	2,439.9700	2.4400	2,432.4700	2.4325	(0.307)	0	0	0
2013/01/31	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R212	07/02/2013			Bond Future	132.9602	132.9602	133.3867	133.3867	0.321	0.0000	0.0000	2,405
2013/01/31	R212	07/02/2013	128.99	Call	Bond Future	3,970.2300	3.9702	4,396.6700	4.3967	10.741	0	0	0
2013/01/31	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R212	07/02/2013	129.00	Call	Bond Future	3,960.2300	3.9602	4,386.6700	4.3867	10.768	0	0	0
2013/01/31	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R212	07/02/2013	129.01	Call	Bond Future	3,950.2300	3.9502	4,376.6700	4.3767	10.795	0	0	0
2013/01/31	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R212	02/05/2013			Bond Future	134.6394	134.6394	135.0708	135.0708	0.320	0.0000	0.0000	18,170
2013/01/31	R212	02/05/2013	131.09	Call	Bond Future	3,549.3700	3.5494	3,980.7800	3.9808	12.155	0	0	0
2013/01/31	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R212	02/05/2013	131.10	Call	Bond Future	3,539.3700	3.5394	3,970.7800	3.9708	12.189	0	0	0
2013/01/31	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R212	02/05/2013	131.11	Call	Bond Future	3,529.3700	3.5294	3,960.7800	3.9608	12.223	0	0	0
2013/01/31	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R213	07/02/2013			Bond Future	8.0416	93.3551	7.8954	94.6483	(1.817)	0.0000	0.0000	10,414
2013/01/31	R213	07/02/2013	8.90	Call	Bond Future	7,083.0400	7.0830	8,376.1700	8.3762	18.257	0	0	0
2013/01/31	R213	07/02/2013	8.90	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/01/31	R213	07/02/2013	8.95	Call	Bond Future	7,470.0700	7.4701	8,763.2300	8.7632	17.311	0	0	0
2013/01/31	R213	07/02/2013	8.95	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/31	R213	07/02/2013	9.00	Call	Bond Future	7,854.4500	7.8545	9,147.6200	9.1476	16.464	0	0	0
2013/01/31	R213	07/02/2013	9.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/31	R213	07/02/2013	9.05	Call	Bond Future	8,236.1900	8.2362	9,529.3700	9.5294	15.701	0	0	0
2013/01/31	R213	07/02/2013	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R213	02/05/2013			Bond Future	8.1055	90.9501	7.9555	92.2587	(1.850)	0.0000	0.0000	805
2013/01/31	R213	02/05/2013	7.86	Call	Bond Future	1,859.5800	1.8596	2,408.0400	2.4080	29.494	0	0	0
2013/01/31	R213	02/05/2013	7.86	Put	Bond Future	4,016.4800	4.0165	3,256.3100	3.2563	(18.926)	0	0	0
2013/01/31	R213	02/05/2013	7.84	Call	Bond Future	1,793.6500	1.7937	2,329.2200	2.3292	29.859	0	0	0
2013/01/31	R213	02/05/2013	7.84	Put	Bond Future	4,129.5700	4.1296	3,356.5100	3.3565	(18.720)	0	0	0
2013/01/31	R213	02/05/2013	7.85	Call	Bond Future	1,826.4200	1.8264	2,368.4300	2.3684	29.676	0	0	0
2013/01/31	R213	02/05/2013	7.85	Put	Bond Future	4,072.7700	4.0728	3,306.1500	3.3062	(18.823)	0	0	0
2013/01/31	R213	01/08/2013			Bond Future	8.1752	92.1588	8.0223	93.4734	(1.871)	0.0000	0.0000	0
2013/01/31	R213	01/08/2013	91.25	Call	Bond Future	81,543.7300	81.5437	82,858.3600	82.8584	1.612	0	0	0
2013/01/31	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R213	07/11/2013			Bond Future	8.2596	89.9046	8.0984	91.2666	(1.952)	0.0000	0.0000	0
2013/01/31	R213	07/11/2013	8.61	Call	Bond Future	6,642.2100	6.6422	7,500.1400	7.5001	12.916	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
2013/01/31	R213	07/11/2013	8.61	Put	Bond Future	3,782.6600	3.7827	3,278.5600	3.2786	(13.327)	0	0	0
2013/01/31	R213	07/11/2013	8.59	Call	Bond Future	6,548.9400	6.5489	7,400.4000	7.4004	13.001	0	0	0
2013/01/31	R213	07/11/2013	8.59	Put	Bond Future	3,848.9900	3.8490	3,338.4200	3.3384	(13.265)	0	0	0
2013/01/31	R213	07/11/2013	8.60	Call	Bond Future	6,595.5100	6.5955	7,450.2100	7.4502	12.959	0	0	0
2013/01/31	R213	07/11/2013	8.60	Put	Bond Future	3,815.7000	3.8157	3,308.3700	3.3084	(13.296)	0	0	0
2013/01/31	R214	07/02/2013			Bond Future	8.3764	82.7996	8.2303	84.1237	(1.744)	0.0000	0.0000	1,714
2013/01/31	R214	07/02/2013	8.59	Call	Bond Future	2,030.9400	2.0309	3,222.0700	3.2221	58.649	0	0	0
2013/01/31	R214	07/02/2013	8.59	Put	Bond Future	158.2000	0.1582	25.2100	0.0252	(84.064)	0	0	0
2013/01/31	R214	07/02/2013	8.60	Call	Bond Future	2,103.4700	2.1035	3,305.0100	3.3050	57.122	0	0	0
2013/01/31	R214	07/02/2013	8.60	Put	Bond Future	144.8500	0.1448	22.2700	0.0223	(84.625)	0	0	0
2013/01/31	R214	07/02/2013	8.61	Call	Bond Future	2,176.7800	2.1768	3,388.0900	3.3881	55.647	0	0	0
2013/01/31	R214	07/02/2013	8.61	Put	Bond Future	132.4500	0.1324	19.6400	0.0196	(85.172)	0	0	0
2013/01/31	R214	02/05/2013			Bond Future	8.4384	80.5193	8.2888	81.8594	(1.774)	0.0000	0.0000	0
2013/01/31	R214	02/05/2013	84.31	Call	Bond Future	71,739.7000	71.7397	73,079.7600	73.0798	1.868	0	0	0
2013/01/31	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/31	R214	01/08/2013			Bond Future	8.5061	81.5894	8.3535	82.9372	(1.794)	0.0000	0.0000	0
2013/01/31	R214	01/08/2013	84.31	Call	Bond Future	71,141.4600	71.1415	72,489.2500	72.4893	1.895	0	0	0
2013/01/31	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													376096