



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 01/02/2013 to 01/02/2013

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
2013/02/01	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	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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2013/02/01	2025	07/02/2013			Bond Future	113.0483	113.0483	113.0461	113.0461	(0.002)	0.0000	0.0000	0
2013/02/01	2025	07/02/2013	110.99	Call	Bond Future	2,058.3300	2.0583	2,056.1500	2.0562	(0.106)	0	0	0
2013/02/01	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	2025	07/02/2013	111.00	Call	Bond Future	2,048.3300	2.0483	2,046.1500	2.0462	(0.106)	0	0	0
2013/02/01	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	2025	07/02/2013	111.01	Call	Bond Future	2,038.3300	2.0383	2,036.1500	2.0362	(0.107)	0	0	0
2013/02/01	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	2025	02/05/2013			Bond Future	114.4757	114.4757	114.4731	114.4731	(0.002)	0.0000	0.0000	0
2013/02/01	2025	02/05/2013	113.41	Call	Bond Future	1,062.0400	1.0620	1,059.4000	1.0594	(0.249)	0	0	0
2013/02/01	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	2038	07/02/2013			Bond Future	111.6291	111.6291	111.4135	111.4135	(0.193)	0.0000	0.0000	0
2013/02/01	2038	07/02/2013	105.99	Call	Bond Future	5,639.0500	5.6390	5,423.4800	5.4235	(3.823)	0	0	0
2013/02/01	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	2038	07/02/2013	106.00	Call	Bond Future	5,629.0500	5.6290	5,413.4800	5.4135	(3.830)	0	0	0
2013/02/01	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	2038	07/02/2013	106.01	Call	Bond Future	5,619.0500	5.6190	5,403.4800	5.4035	(3.836)	0	0	0
2013/02/01	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	2038	02/05/2013			Bond Future	113.0385	113.0385	112.8197	112.8197	(0.194)	0.0000	0.0000	0
2013/02/01	2038	02/05/2013	111.60	Call	Bond Future	1,433.9900	1.4340	1,215.2100	1.2152	(15.257)	0	0	0
2013/02/01	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	2050	07/02/2013			Bond Future	118.2245	118.2245	117.6270	117.6270	(0.505)	0.0000	0.0000	0
2013/02/01	2050	07/02/2013	112.99	Call	Bond Future	5,234.5300	5.2345	4,637.0000	4.6370	(11.415)	0	0	0
2013/02/01	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	2050	07/02/2013	113.00	Call	Bond Future	5,224.5300	5.2245	4,627.0000	4.6270	(11.437)	0	0	0
2013/02/01	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	2050	07/02/2013	113.01	Call	Bond Future	5,214.5300	5.2145	4,617.0000	4.6170	(11.459)	0	0	0
2013/02/01	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	2050	02/05/2013			Bond Future	119.7170	119.7170	119.1115	119.1115	(0.506)	0.0000	0.0000	122
2013/02/01	2050	02/05/2013	117.60	Call	Bond Future	2,119.1700	2.1192	1,513.6400	1.5136	(28.574)	0	0	0
2013/02/01	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	AL7T	07/02/2013			Index Future	486.3420	486.3420	487.7090	487.7090	0.281	0.0000	0.0000	0
2013/02/01	AL7T	02/05/2013			Index Future	492.4910	492.4910	493.8740	493.8740	0.281	0.0000	0.0000	12

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2013/02/01	AL7T	01/08/2013			Index Future	499.4290	499.4290	500.8310	500.8310	0.281	0.0000	0.0000	0
2013/02/01	ALBI	07/02/2013			Index Future	434.6260	434.6260	435.8510	435.8510	0.282	0.0000	0.0000	289
2013/02/01	ALBI	02/05/2013			Index Future	440.1210	440.1210	441.3600	441.3600	0.282	0.0000	0.0000	775
2013/02/01	ALBI	01/08/2013			Index Future	446.3210	446.3210	447.5780	447.5780	0.282	0.0000	0.0000	0
2013/02/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	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
2013/02/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/01	EL28	07/02/2013			Bond Future	113.6304	113.6304	113.3442	113.3442	(0.252)	0.0000	0.0000	0
2013/02/01	EL28	07/02/2013	113.01	Call	Bond Future	620.4400	0.6204	334.1900	0.3342	(46.137)	0	0	0
2013/02/01	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	EL28	07/02/2013	112.99	Call	Bond Future	640.4400	0.6404	354.1900	0.3542	(44.696)	0	0	0
2013/02/01	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	EL28	07/02/2013	113.00	Call	Bond Future	630.4400	0.6304	344.1900	0.3442	(45.405)	0	0	0
2013/02/01	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	EL28	02/05/2013			Bond Future	113.7155	113.7155	113.4253	113.4253	(0.255)	0.0000	0.0000	0
2013/02/01	EL28	02/05/2013	113.32	Call	Bond Future	399.3400	0.3993	109.0900	0.1091	(72.682)	0	0	0
2013/02/01	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	ES33	07/02/2013			Bond Future	8.7922	90.8991	8.7311	91.4241	(0.696)	0.0000	0.0000	0
2013/02/01	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	ES33	07/02/2013	8.54	Put	Bond Future	2,196.8600	2.1969	1,671.8800	1.6719	(23.897)	0	0	0
2013/02/01	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	ES33	07/02/2013	8.55	Put	Bond Future	2,108.1700	2.1082	1,583.1900	1.5832	(24.902)	0	0	0
2013/02/01	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	ES33	07/02/2013	8.56	Put	Bond Future	2,019.6100	2.0196	1,494.6300	1.4946	(25.994)	0	0	0
2013/02/01	ES33	02/05/2013			Bond Future	8.8745	88.2198	8.8117	88.7511	(0.708)	0.0000	0.0000	1,383
2013/02/01	ES33	02/05/2013	91.02	Call	Bond Future	79,039.5800	79.0396	79,570.8000	79.5708	0.672	0	0	0
2013/02/01	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	ES33	01/08/2013			Bond Future	8.9650	89.3813	8.9002	89.9195	(0.722)	0.0000	0.0000	0
2013/02/01	ES33	01/08/2013	9.00	Call	Bond Future	289.0500	0.2891	827.3400	0.8273	186.227	0	0	0
2013/02/01	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	ES33	01/08/2013	91.02	Call	Bond Future	78,329.9200	78.3299	78,868.2100	78.8682	0.687	0	0	0
2013/02/01	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	GOVI	07/02/2013			GOVI	434.7400	434.7400	435.9220	435.9220	0.272	0.0000	0.0000	271
2013/02/01	GOVI	07/02/2013	432.99	Call	GOVI	17,500.0000	1.7500	29,320.0000	2.9320	67.543	0	0	0
2013/02/01	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	GOVI	07/02/2013	433.00	Call	GOVI	17,400.0000	1.7400	29,220.0000	2.9220	67.931	0	0	0
2013/02/01	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	GOVI	07/02/2013	433.01	Call	GOVI	17,300.0000	1.7300	29,120.0000	2.9120	68.324	0	0	0
2013/02/01	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	GOVI	02/05/2013			GOVI	440.2370	440.2370	441.4320	441.4320	0.271	0.0000	0.0000	40

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2013/02/01	GOVI	02/05/2013	432.99	Call	GOVI	72,470.0000	7.2470	84,420.0000	8.4420	16.490	0	0	0
2013/02/01	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	GOVI	02/05/2013	433.00	Call	GOVI	72,370.0000	7.2370	84,320.0000	8.4320	16.512	0	0	0
2013/02/01	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	GOVI	02/05/2013	433.01	Call	GOVI	72,270.0000	7.2270	84,220.0000	8.4220	16.535	0	0	0
2013/02/01	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	GOVI	01/08/2013			GOVI	446.4390	446.4390	447.6510	447.6510	0.271	0.0000	0.0000	280
2013/02/01	GOVI	01/08/2013	445.99	Call	GOVI	4,490.0000	0.4490	16,610.0000	1.6610	269.933	0	0	0
2013/02/01	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	GOVI	01/08/2013	446.00	Call	GOVI	4,390.0000	0.4390	16,510.0000	1.6510	276.082	0	0	0
2013/02/01	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	GOVI	01/08/2013	446.01	Call	GOVI	4,290.0000	0.4290	16,410.0000	1.6410	282.517	0	0	0
2013/02/01	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/01	IGOV	07/02/2013			Index Future	198.6610	198.6610	198.5210	198.5210	(0.070)	0.0000	0.0000	14
2013/02/01	IGOV	02/05/2013			Index Future	201.1720	201.1720	201.0310	201.0310	(0.070)	0.0000	0.0000	459
2013/02/01	IGOV	01/08/2013			Index Future	204.0060	204.0060	203.8630	203.8630	(0.070)	0.0000	0.0000	140
2013/02/01	ILBI	07/02/2013			Index Future	537.6090	537.6090	537.7700	537.7700	0.030	0.0000	0.0000	183
2013/02/01	ILBI	02/05/2013			Index Future	544.1600	544.1600	544.3240	544.3240	0.030	0.0000	0.0000	0
2013/02/01	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/01	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/01	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/02/01	JBAF	20/03/2013			Jibar Tradeable Future	5.0500	94.9500	5.0700	94.9300	0.396	0.0000	0.0000	1,000
2013/02/01	JBAF	17/04/2013			Jibar Tradeable Future	5.0300	94.9700	5.0500	94.9500	0.398	0.0000	0.0000	0
2013/02/01	JBAF	15/05/2013			Jibar Tradeable Future	5.0200	94.9800	5.0300	94.9700	0.199	0.0000	0.0000	0
2013/02/01	JBAF	19/06/2013			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	500
2013/02/01	JBAF	17/07/2013			Jibar Tradeable Future	4.9900	95.0100	5.0200	94.9800	0.601	0.0000	0.0000	0
2013/02/01	JBAF	18/09/2013			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	2,200
2013/02/01	JBAF	18/12/2013			Jibar Tradeable Future	5.0500	94.9500	5.0700	94.9300	0.396	0.0000	0.0000	2,000
2013/02/01	JBAF	19/03/2014			Jibar Tradeable Future	5.1400	94.8600	5.1700	94.8300	0.584	0.0000	0.0000	400
2013/02/01	JBAF	18/06/2014			Jibar Tradeable Future	5.2800	94.7200	5.3000	94.7000	0.379	0.0000	0.0000	800
2013/02/01	JBAF	17/09/2014			Jibar Tradeable Future	5.4200	94.5800	5.4400	94.5600	0.369	0.0000	0.0000	0
2013/02/01	JBAF	17/12/2014			Jibar Tradeable Future	5.5700	94.4300	5.6100	94.3900	0.718	0.0000	0.0000	0

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2013/02/01	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/01	R023	07/02/2013			Bond Future	6.8647	109.8762	6.8089	110.2937	(0.813)	0.0000	0.0000	789
2013/02/01	R023	07/02/2013	7.04	Call	Bond Future	1,297.5000	1.2975	1,714.9900	1.7150	32.176	0	0	0
2013/02/01	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R023	07/02/2013	7.05	Call	Bond Future	1,370.9200	1.3709	1,788.4100	1.7884	30.453	0	0	0
2013/02/01	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R023	07/02/2013	7.06	Call	Bond Future	1,444.2700	1.4443	1,861.7600	1.8618	28.907	0	0	0
2013/02/01	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R023	02/05/2013			Bond Future	6.9155	107.2922	6.8578	107.7146	(0.834)	0.0000	0.0000	3,002
2013/02/01	R023	02/05/2013	7.05	Call	Bond Future	976.6600	0.9767	1,399.0300	1.3990	43.246	0	0	0
2013/02/01	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R023	02/05/2013	7.06	Call	Bond Future	1,048.8200	1.0488	1,471.1900	1.4712	40.271	0	0	0
2013/02/01	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R023	02/05/2013	7.04	Call	Bond Future	904.4400	0.9044	1,326.8100	1.3268	46.700	0	0	0
2013/02/01	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R023	01/08/2013			Bond Future	6.9724	108.7048	6.9125	109.1328	(0.858)	0.0000	0.0000	0
2013/02/01	R023	01/08/2013	7.29	Call	Bond Future	2,234.9300	2.2349	2,662.9500	2.6630	19.151	0	0	0
2013/02/01	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R023	01/08/2013	7.30	Call	Bond Future	2,304.3000	2.3043	2,732.3200	2.7323	18.575	0	0	0
2013/02/01	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R023	01/08/2013	7.31	Call	Bond Future	2,373.6100	2.3736	2,801.6300	2.8016	18.032	0	0	0
2013/02/01	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R157	07/02/2013			Bond Future	5.3518	125.0154	5.3163	125.1105	(0.664)	0.0000	0.0000	5,382
2013/02/01	R157	07/02/2013	6.28	Call	Bond Future	2,449.2800	2.4493	2,544.3400	2.5443	3.881	0	0	0
2013/02/01	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R157	07/02/2013	6.50	Call	Bond Future	3,020.3000	3.0203	3,115.3600	3.1154	3.147	0	0	0
2013/02/01	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R157	07/02/2013	6.70	Call	Bond Future	3,536.3100	3.5363	3,631.3700	3.6314	2.688	0	0	0
2013/02/01	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R157	07/02/2013	6.75	Call	Bond Future	3,664.8500	3.6649	3,759.9100	3.7599	2.594	0	0	0
2013/02/01	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R157	07/02/2013	6.80	Call	Bond Future	3,793.2100	3.7932	3,888.2700	3.8883	2.506	0	0	0
2013/02/01	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R157	02/05/2013			Bond Future	5.3574	119.7259	5.3179	119.8219	(0.736)	0.0000	0.0000	14,842
2013/02/01	R157	02/05/2013	5.35	Call	Bond Future	405.6400	0.4056	452.6200	0.4526	11.582	0	0	0
2013/02/01	R157	02/05/2013	5.35	Put	Bond Future	423.5500	0.4235	374.5500	0.3745	(11.569)	0	0	0
2013/02/01	R157	02/05/2013	5.36	Call	Bond Future	417.9400	0.4179	465.8200	0.4658	11.456	0	0	0
2013/02/01	R157	02/05/2013	5.36	Put	Bond Future	411.5200	0.4115	363.4200	0.3634	(11.688)	0	0	0
2013/02/01	R157	02/05/2013	5.34	Call	Bond Future	393.5500	0.3935	439.6400	0.4396	11.711	0	0	0
2013/02/01	R157	02/05/2013	5.34	Put	Bond Future	435.8000	0.4358	385.9100	0.3859	(11.448)	0	0	0
2013/02/01	R157	01/08/2013			Bond Future	5.3571	121.3021	5.3123	121.3994	(0.836)	0.0000	0.0000	0
2013/02/01	R157	01/08/2013	116.11	Call	Bond Future	91,846.4700	91.8465	91,943.7800	91.9438	0.106	0	0	0
2013/02/01	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R157	07/11/2013			Bond Future	5.3623	116.2216	5.3101	116.3204	(0.973)	0.0000	0.0000	0
2013/02/01	R157	07/11/2013	5.61	Call	Bond Future	878.8800	0.8789	940.4100	0.9404	7.001	0	0	0

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2013/02/01	R157	07/11/2013	5.61	Put	Bond Future	411.4900	0.4115	374.2300	0.3742	(9.055)	0	0	0
2013/02/01	R157	07/11/2013	5.59	Call	Bond Future	855.0900	0.8551	915.7100	0.9157	7.089	0	0	0
2013/02/01	R157	07/11/2013	5.59	Put	Bond Future	425.3400	0.4253	387.1700	0.3872	(8.974)	0	0	0
2013/02/01	R157	07/11/2013	5.60	Call	Bond Future	866.9400	0.8669	928.0200	0.9280	7.045	0	0	0
2013/02/01	R157	07/11/2013	5.60	Put	Bond Future	418.3700	0.4184	380.6600	0.3807	(9.014)	0	0	0
2013/02/01	R186	07/02/2013			Bond Future	7.3351	128.7529	7.2842	129.2728	(0.693)	0.0000	0.0000	38,022
2013/02/01	R186	07/02/2013	7.00	Call	Bond Future	26.4000	0.0264	35.5100	0.0355	34.508	0	0	10,300
2013/02/01	R186	07/02/2013	7.00	Put	Bond Future	3,508.9200	3.5089	2,998.1300	2.9981	(14.557)	0	0	0
2013/02/01	R186	07/02/2013	7.25	Call	Bond Future	406.2900	0.4063	547.0300	0.5470	34.640	0	0	670
2013/02/01	R186	07/02/2013	7.25	Put	Bond Future	1,278.0800	1.2781	898.9200	0.8989	(29.666)	0	0	0
2013/02/01	R186	07/02/2013	7.29	Call	Bond Future	555.9100	0.5559	738.9800	0.7390	32.932	0	0	0
2013/02/01	R186	07/02/2013	7.29	Put	Bond Future	1,016.7500	1.0167	679.9200	0.6799	(33.128)	0	0	0
2013/02/01	R186	07/02/2013	7.75	Call	Bond Future	4,146.0100	4.1460	4,657.6900	4.6577	12.342	0	0	1,000
2013/02/01	R186	07/02/2013	7.75	Put	Bond Future	10.7300	0.0107	2.5100	0.0025	(76.608)	0	0	0
2013/02/01	R186	07/02/2013	8.00	Call	Bond Future	6,536.2800	6.5363	7,056.0300	7.0560	7.952	0	0	0
2013/02/01	R186	07/02/2013	8.00	Put	Bond Future	0.1700	0.0002	0.0200	0.0000	(88.235)	0	0	150
2013/02/01	R186	07/02/2013	8.45	Call	Bond Future	10,693.6100	10.6936	11,213.5100	11.2135	4.862	0	0	0
2013/02/01	R186	07/02/2013	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R186	07/02/2013	8.47	Call	Bond Future	10,873.6400	10.8736	11,393.5400	11.3935	4.781	0	0	0
2013/02/01	R186	07/02/2013	8.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R186	07/02/2013	7.50	Call	Bond Future	1,869.7000	1.8697	2,280.1300	2.2801	21.952	0	0	540
2013/02/01	R186	07/02/2013	7.50	Put	Bond Future	202.9900	0.2030	93.5200	0.0935	(53.929)	0	0	0
2013/02/01	R186	07/02/2013	8.50	Call	Bond Future	11,142.9500	11.1430	11,662.8500	11.6629	4.666	0	0	0
2013/02/01	R186	07/02/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R186	07/02/2013	8.55	Call	Bond Future	11,589.8200	11.5898	12,109.7200	12.1097	4.486	0	0	0
2013/02/01	R186	07/02/2013	8.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R186	07/02/2013	8.32	Call	Bond Future	9,513.6900	9.5137	10,033.5900	10.0336	5.465	0	0	0
2013/02/01	R186	07/02/2013	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2013/02/01	R186	02/05/2013			Bond Future	7.3949	130.3101	7.3425	130.8360	(0.708)	0.0000	0.0000	34,073
2013/02/01	R186	02/05/2013	7.75	Call	Bond Future	5,051.6700	5.0517	5,406.3200	5.4063	7.020	0	0	0
2013/02/01	R186	02/05/2013	7.75	Put	Bond Future	1,565.1500	1.5651	1,393.8400	1.3938	(10.945)	0	0	100
2013/02/01	R186	02/05/2013	7.39	Call	Bond Future	2,965.6900	2.9657	3,224.1800	3.2242	8.716	0	0	0
2013/02/01	R186	02/05/2013	7.39	Put	Bond Future	3,014.8600	3.0149	2,747.3900	2.7474	(8.872)	0	0	0
2013/02/01	R186	02/05/2013	7.40	Call	Bond Future	3,015.3800	3.0154	3,276.6900	3.2767	8.666	0	0	0
2013/02/01	R186	02/05/2013	7.40	Put	Bond Future	2,964.4300	2.9644	2,699.7800	2.6998	(8.928)	0	0	150
2013/02/01	R186	02/05/2013	7.41	Call	Bond Future	3,065.5500	3.0656	3,329.6700	3.3297	8.616	0	0	0
2013/02/01	R186	02/05/2013	7.41	Put	Bond Future	2,914.5900	2.9146	2,652.7500	2.6527	(8.984)	0	0	0
2013/02/01	R186	02/05/2013	6.75	Call	Bond Future	777.6600	0.7777	873.8400	0.8738	12.368	0	0	350
2013/02/01	R186	02/05/2013	6.75	Put	Bond Future	7,471.1700	7.4712	7,041.3900	7.0414	(5.753)	0	0	0
2013/02/01	R186	01/08/2013			Bond Future	7.4611	126.7406	7.4070	127.2736	(0.726)	0.0000	0.0000	0
2013/02/01	R186	01/08/2013	128.26	Call	Bond Future	117,468.2000	117.4682	118,001.1600	118.0012	0.454	0	0	0
2013/02/01	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R186	07/11/2013			Bond Future	7.5344	128.5446	7.4783	129.0852	(0.746)	0.0000	0.0000	0
2013/02/01	R186	07/11/2013	8.14	Call	Bond Future	8,651.0100	8.6510	9,014.4100	9.0144	4.201	0	0	0
2013/02/01	R186	07/11/2013	8.14	Put	Bond Future	3,023.6000	3.0236	2,846.3300	2.8463	(5.863)	0	0	0
2013/02/01	R186	07/11/2013	8.15	Call	Bond Future	8,710.8600	8.7109	9,075.5600	9.0756	4.187	0	0	0
2013/02/01	R186	07/11/2013	8.15	Put	Bond Future	2,993.5300	2.9935	2,817.5600	2.8176	(5.878)	0	0	0

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2013/02/01	R186	07/11/2013	8.16	Call	Bond Future	8,770.8600	8.7709	9,136.8500	9.1368	4.173	0	0	0
2013/02/01	R186	07/11/2013	8.16	Put	Bond Future	2,963.7100	2.9637	2,789.0300	2.7890	(5.894)	0	0	0
2013/02/01	R186	07/11/2013	8.75	Call	Bond Future	12,544.7200	12.5447	12,976.5300	12.9765	3.442	0	0	0
2013/02/01	R186	07/11/2013	8.75	Put	Bond Future	1,602.7100	1.6027	1,493.8500	1.4938	(6.792)	0	0	130
2013/02/01	R189	07/02/2013			Bond Future	217.4305	217.4305	217.4255	217.4255	(0.002)	0.0000	0.0000	154
2013/02/01	R189	07/02/2013	212.99	Call	Bond Future	4,440.5100	4.4405	4,435.4700	4.4355	(0.114)	0	0	0
2013/02/01	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R189	07/02/2013	213.00	Call	Bond Future	4,430.5100	4.4305	4,425.4700	4.4255	(0.114)	0	0	0
2013/02/01	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R189	07/02/2013	213.01	Call	Bond Future	4,420.5100	4.4205	4,415.4700	4.4155	(0.114)	0	0	0
2013/02/01	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R197	07/02/2013			Bond Future	285.7384	285.7384	285.7317	285.7317	(0.002)	0.0000	0.0000	635
2013/02/01	R197	07/02/2013	278.99	Call	Bond Future	6,748.3900	6.7484	6,741.6800	6.7417	(0.099)	0	0	0
2013/02/01	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R197	07/02/2013	279.00	Call	Bond Future	6,738.3900	6.7384	6,731.6800	6.7317	(0.100)	0	0	0
2013/02/01	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R197	07/02/2013	279.01	Call	Bond Future	6,728.3900	6.7284	6,721.6800	6.7217	(0.100)	0	0	0
2013/02/01	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R197	02/05/2013			Bond Future	289.3460	289.3460	289.3381	289.3381	(0.003)	0.0000	0.0000	2,184
2013/02/01	R197	02/05/2013	282.39	Call	Bond Future	6,955.9800	6.9560	6,948.1400	6.9481	(0.113)	0	0	0
2013/02/01	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R197	02/05/2013	282.40	Call	Bond Future	6,945.9800	6.9460	6,938.1400	6.9381	(0.113)	0	0	0
2013/02/01	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R197	02/05/2013	282.41	Call	Bond Future	6,935.9800	6.9360	6,928.1400	6.9281	(0.113)	0	0	0
2013/02/01	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R201	07/02/2013			Bond Future	5.0992	107.6453	5.1094	107.6267	0.200	0.0000	0.0000	0
2013/02/01	R201	07/02/2013	4.98	Call	Bond Future	9.6900	0.0097	5.7200	0.0057	(40.970)	0	0	0
2013/02/01	R201	07/02/2013	4.98	Put	Bond Future	227.2400	0.2272	241.8800	0.2419	6.443	0	0	0
2013/02/01	R201	07/02/2013	5.60	Call	Bond Future	907.8100	0.9078	889.2000	0.8892	(2.050)	0	0	0
2013/02/01	R201	07/02/2013	5.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R201	07/02/2013	6.20	Call	Bond Future	1,982.0600	1.9821	1,963.4500	1.9634	(0.939)	0	0	0
2013/02/01	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R201	07/02/2013	6.25	Call	Bond Future	2,070.9300	2.0709	2,052.3200	2.0523	(0.899)	0	0	0
2013/02/01	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R201	07/02/2013	6.30	Call	Bond Future	2,159.7000	2.1597	2,141.0900	2.1411	(0.862)	0	0	0
2013/02/01	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R201	02/05/2013			Bond Future	5.0718	108.9472	5.0837	108.9282	0.234	0.0000	0.0000	4
2013/02/01	R201	02/05/2013	4.05	Call	Bond Future	0.1400	0.0001	0.1200	0.0001	(14.286)	0	0	0
2013/02/01	R201	02/05/2013	4.05	Put	Bond Future	1,652.2200	1.6522	1,671.2200	1.6712	1.150	0	0	0
2013/02/01	R201	02/05/2013	4.06	Call	Bond Future	0.1600	0.0002	0.1300	0.0001	(18.750)	0	0	0
2013/02/01	R201	02/05/2013	4.06	Put	Bond Future	1,635.9000	1.6359	1,654.8900	1.6549	1.161	0	0	0
2013/02/01	R201	02/05/2013	4.04	Call	Bond Future	0.1300	0.0001	0.1000	0.0001	(23.077)	0	0	0
2013/02/01	R201	02/05/2013	4.04	Put	Bond Future	1,668.5400	1.6685	1,687.5300	1.6875	1.138	0	0	0
2013/02/01	R201	01/08/2013			Bond Future	5.0248	105.9774	5.0389	105.9581	0.282	0.0000	0.0000	0
2013/02/01	R201	01/08/2013	107.45	Call	Bond Future	68,731.6700	68.7317	68,712.4500	68.7124	(0.028)	0	0	0



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2013/02/01	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R201	07/11/2013			Bond Future	4.9420	107.4858	4.9597	107.4664	0.358	0.0000	0.0000	0
2013/02/01	R201	07/11/2013	4.80	Call	Bond Future	244.5600	0.2446	235.8800	0.2359	(3.549)	0	0	0
2013/02/01	R201	07/11/2013	4.80	Put	Bond Future	400.5700	0.4006	411.3000	0.4113	2.679	0	0	0
2013/02/01	R201	07/11/2013	4.81	Call	Bond Future	249.2100	0.2492	240.4300	0.2404	(3.523)	0	0	0
2013/02/01	R201	07/11/2013	4.81	Put	Bond Future	394.2200	0.3942	404.8500	0.4048	2.696	0	0	0
2013/02/01	R201	07/11/2013	4.79	Call	Bond Future	239.9600	0.2400	231.3900	0.2314	(3.571)	0	0	0
2013/02/01	R201	07/11/2013	4.79	Put	Bond Future	406.9700	0.4070	417.8100	0.4178	2.664	0	0	0
2013/02/01	R202	07/02/2013			Bond Future	212.2512	212.2512	211.7551	211.7551	(0.234)	0.0000	0.0000	2,454
2013/02/01	R202	07/02/2013	204.99	Call	Bond Future	7,261.1800	7.2612	6,765.0800	6.7651	(6.832)	0	0	0
2013/02/01	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R202	07/02/2013	205.00	Call	Bond Future	7,251.1800	7.2512	6,755.0800	6.7551	(6.842)	0	0	0
2013/02/01	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R202	07/02/2013	205.01	Call	Bond Future	7,241.1800	7.2412	6,745.0800	6.7451	(6.851)	0	0	0
2013/02/01	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R202	02/05/2013			Bond Future	214.9309	214.9309	214.4277	214.4277	(0.234)	0.0000	0.0000	48,202
2013/02/01	R202	02/05/2013	211.04	Call	Bond Future	3,890.9200	3.8909	3,387.7400	3.3877	(12.932)	0	0	0
2013/02/01	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R202	02/05/2013	211.05	Call	Bond Future	3,880.9200	3.8809	3,377.7400	3.3777	(12.965)	0	0	0
2013/02/01	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R202	02/05/2013	211.06	Call	Bond Future	3,870.9200	3.8709	3,367.7400	3.3677	(12.999)	0	0	0
2013/02/01	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R203	07/02/2013			Bond Future	5.7631	113.3076	5.7275	113.4579	(0.618)	0.0000	0.0000	16,069
2013/02/01	R203	07/02/2013	5.54	Call	Bond Future	17.6100	0.0176	22.3000	0.0223	26.633	0	0	10,000
2013/02/01	R203	07/02/2013	5.54	Put	Bond Future	963.2800	0.9633	817.7300	0.8177	(15.110)	0	0	0
2013/02/01	R203	07/02/2013	6.11	Call	Bond Future	1,453.3800	1.4534	1,601.6900	1.6017	10.204	0	0	12,600
2013/02/01	R203	07/02/2013	6.11	Put	Bond Future	2.5400	0.0025	0.6100	0.0006	(75.984)	0	0	3,254
2013/02/01	R203	07/02/2013	6.45	Call	Bond Future	2,850.2200	2.8502	3,000.4600	3.0005	5.271	0	0	0
2013/02/01	R203	07/02/2013	6.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R203	07/02/2013	6.55	Call	Bond Future	3,257.5900	3.2576	3,407.8300	3.4078	4.612	0	0	0
2013/02/01	R203	07/02/2013	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R203	07/02/2013	6.65	Call	Bond Future	3,663.0700	3.6631	3,813.3100	3.8133	4.101	0	0	0
2013/02/01	R203	07/02/2013	6.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	30,250
2013/02/01	R203	07/02/2013	6.94	Call	Bond Future	4,828.3400	4.8283	4,978.5800	4.9786	3.112	0	0	0
2013/02/01	R203	07/02/2013	6.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R203	07/02/2013	7.15	Call	Bond Future	5,662.4000	5.6624	5,812.6400	5.8126	2.653	0	0	0
2013/02/01	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R203	07/02/2013	6.50	Call	Bond Future	3,054.1400	3.0541	3,204.3800	3.2044	4.919	0	0	0
2013/02/01	R203	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R203	02/05/2013			Bond Future	5.7918	110.5216	5.7540	110.6734	(0.652)	0.0000	0.0000	5,789
2013/02/01	R203	02/05/2013	5.90	Call	Bond Future	1,109.1200	1.1091	1,194.9200	1.1949	7.736	0	0	0
2013/02/01	R203	02/05/2013	5.90	Put	Bond Future	675.6600	0.6757	609.5900	0.6096	(9.779)	0	0	0
2013/02/01	R203	02/05/2013	5.91	Call	Bond Future	1,132.6500	1.1327	1,219.5300	1.2195	7.671	0	0	0
2013/02/01	R203	02/05/2013	5.91	Put	Bond Future	659.2300	0.6592	594.2400	0.5942	(9.858)	0	0	0
2013/02/01	R203	02/05/2013	5.89	Call	Bond Future	1,085.8700	1.0859	1,170.5700	1.1706	7.800	0	0	0
2013/02/01	R203	02/05/2013	5.89	Put	Bond Future	692.3900	0.6924	625.2200	0.6252	(9.701)	0	0	0

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2013/02/01	R203	01/08/2013			Bond Future	5.8224	111.9766	5.7820	112.1305	(0.695)	0.0000	0.0000	0
2013/02/01	R203	01/08/2013	109.11	Call	Bond Future	98,763.4200	98.7634	98,917.3400	98.9173	0.156	0	0	0
2013/02/01	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R203	07/11/2013			Bond Future	5.8630	109.4107	5.8191	109.5669	(0.747)	0.0000	0.0000	0
2013/02/01	R203	07/11/2013	571.00	Call	Bond Future	107,181.2100	107.1812	107,337.3800	107.3374	0.146	0	0	0
2013/02/01	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R203	07/11/2013	5.99	Call	Bond Future	1,674.7500	1.6747	1,760.4300	1.7604	5.116	0	0	0
2013/02/01	R203	07/11/2013	5.99	Put	Bond Future	1,223.4500	1.2234	1,152.9600	1.1530	(5.762)	0	0	0
2013/02/01	R203	07/11/2013	6.00	Call	Bond Future	1,694.4400	1.6944	1,780.7300	1.7807	5.093	0	0	0
2013/02/01	R203	07/11/2013	6.00	Put	Bond Future	1,207.7100	1.2077	1,137.8300	1.1378	(5.786)	0	0	0
2013/02/01	R203	07/11/2013	6.01	Call	Bond Future	1,714.6400	1.7146	1,801.5300	1.8015	5.068	0	0	0
2013/02/01	R203	07/11/2013	6.01	Put	Bond Future	1,192.5000	1.1925	1,123.2200	1.1232	(5.810)	0	0	0
2013/02/01	R203	07/11/2013	5.71	Call	Bond Future	1,174.7200	1.1747	1,243.1600	1.2432	5.826	0	0	15
2013/02/01	R203	07/11/2013	5.71	Put	Bond Future	1,721.1900	1.7212	1,633.4600	1.6335	(5.097)	0	0	0
2013/02/01	R204	07/02/2013			Bond Future	6.0234	110.7838	5.9878	110.9676	(0.591)	0.0000	0.0000	10,195
2013/02/01	R204	07/02/2013	7.29	Call	Bond Future	6,298.7500	6.2988	6,482.5500	6.4825	2.918	0	0	0
2013/02/01	R204	07/02/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R204	07/02/2013	7.45	Call	Bond Future	7,062.4300	7.0624	7,246.2300	7.2462	2.603	0	0	0
2013/02/01	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R204	07/02/2013	7.95	Call	Bond Future	9,404.5600	9.4046	9,588.3600	9.5884	1.954	0	0	0
2013/02/01	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R204	07/02/2013	8.00	Call	Bond Future	9,635.1200	9.6351	9,818.9200	9.8189	1.908	0	0	0
2013/02/01	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R204	07/02/2013	8.05	Call	Bond Future	9,865.0400	9.8650	10,048.8400	10.0488	1.863	0	0	0
2013/02/01	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R204	02/05/2013			Bond Future	6.0612	112.1237	6.0238	112.3095	(0.617)	0.0000	0.0000	2,785
2013/02/01	R204	02/05/2013	6.30	Call	Bond Future	1,888.5800	1.8886	2,006.5700	2.0066	6.248	0	0	0
2013/02/01	R204	02/05/2013	6.30	Put	Bond Future	710.6700	0.7107	642.8300	0.6428	(9.546)	0	0	0
2013/02/01	R204	02/05/2013	6.31	Call	Bond Future	1,920.9900	1.9210	2,040.1000	2.0401	6.200	0	0	0
2013/02/01	R204	02/05/2013	6.31	Put	Bond Future	694.1000	0.6941	627.3800	0.6274	(9.612)	0	0	0
2013/02/01	R204	02/05/2013	6.29	Call	Bond Future	1,856.4400	1.8564	1,973.3000	1.9733	6.295	0	0	0
2013/02/01	R204	02/05/2013	6.29	Put	Bond Future	727.5400	0.7275	658.5700	0.6586	(9.480)	0	0	0
2013/02/01	R204	01/08/2013			Bond Future	6.1036	109.5732	6.0640	109.7615	(0.648)	0.0000	0.0000	0
2013/02/01	R204	01/08/2013	110.75	Call	Bond Future	100,689.6800	100.6897	100,877.9700	100.8780	0.187	0	0	0
2013/02/01	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R204	07/11/2013			Bond Future	6.1517	111.1328	6.1096	111.3239	(0.684)	0.0000	0.0000	0
2013/02/01	R204	07/11/2013	6.30	Call	Bond Future	2,398.6300	2.3986	2,503.6300	2.5036	4.377	0	0	0
2013/02/01	R204	07/11/2013	6.30	Put	Bond Future	1,728.7400	1.7287	1,642.6600	1.6427	(4.979)	0	0	0
2013/02/01	R204	07/11/2013	6.31	Call	Bond Future	2,424.2800	2.4243	2,529.9400	2.5299	4.358	0	0	0
2013/02/01	R204	07/11/2013	6.31	Put	Bond Future	1,709.3900	1.7094	1,623.9700	1.6240	(4.997)	0	0	0
2013/02/01	R204	07/11/2013	7.00	Call	Bond Future	4,496.9200	4.4969	4,642.2800	4.6423	3.232	0	0	0
2013/02/01	R204	07/11/2013	7.00	Put	Bond Future	732.3200	0.7323	686.6000	0.6866	(6.243)	0	0	180
2013/02/01	R204	07/11/2013	6.29	Call	Bond Future	2,373.1200	2.3731	2,477.4600	2.4775	4.397	0	0	0
2013/02/01	R204	07/11/2013	6.29	Put	Bond Future	1,748.2500	1.7482	1,661.5100	1.6615	(4.962)	0	0	0
2013/02/01	R206	07/02/2013			Bond Future	5.1092	102.7022	5.1093	102.7021	0.002	0.0000	0.0000	0
2013/02/01	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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2013/02/01	R206	07/02/2013	4.76	Put	Bond Future	317.1900	0.3172	317.2900	0.3173	0.032	0	0	0
2013/02/01	R206	07/02/2013	5.00	Call	Bond Future	2.6500	0.0027	1.9100	0.0019	(27.925)	0	0	0
2013/02/01	R206	07/02/2013	5.00	Put	Bond Future	101.6900	0.1017	101.0500	0.1011	(0.629)	0	0	0
2013/02/01	R206	07/02/2013	5.95	Call	Bond Future	757.4200	0.7574	757.3200	0.7573	(0.013)	0	0	0
2013/02/01	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R206	07/02/2013	6.00	Call	Bond Future	802.1800	0.8022	802.0800	0.8021	(0.012)	0	0	0
2013/02/01	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R206	07/02/2013	6.05	Call	Bond Future	846.9200	0.8469	846.8200	0.8468	(0.012)	0	0	0
2013/02/01	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R206	02/05/2013			Bond Future	5.0612	103.9443	5.0616	103.9440	0.008	0.0000	0.0000	23
2013/02/01	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R206	02/05/2013	3.40	Put	Bond Future	1,143.9600	1.1440	1,144.2400	1.1442	0.024	0	0	0
2013/02/01	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R206	02/05/2013	3.41	Put	Bond Future	1,137.0100	1.1370	1,137.2900	1.1373	0.025	0	0	0
2013/02/01	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R206	02/05/2013	3.39	Put	Bond Future	1,150.9100	1.1509	1,151.1900	1.1512	0.024	0	0	0
2013/02/01	R206	01/08/2013			Bond Future	4.8793	101.5508	4.8798	101.5506	0.011	0.0000	0.0000	0
2013/02/01	R206	01/08/2013	103.94	Call	Bond Future	30,552.7200	30.5527	30,552.4900	30.5525	(0.001)	0	0	0
2013/02/01	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R206	07/11/2013			Bond Future	4.1737	102.9962	4.1747	102.9961	0.023	0.0000	0.0000	0
2013/02/01	R206	07/11/2013	4.30	Call	Bond Future	56.1500	0.0562	55.9700	0.0560	(0.321)	0	0	0
2013/02/01	R206	07/11/2013	4.30	Put	Bond Future	33.5100	0.0335	33.5100	0.0335	0.000	0	0	0
2013/02/01	R206	07/11/2013	4.31	Call	Bond Future	57.1900	0.0572	57.0100	0.0570	(0.315)	0	0	0
2013/02/01	R206	07/11/2013	4.31	Put	Bond Future	32.7600	0.0328	32.7600	0.0328	0.000	0	0	0
2013/02/01	R206	07/11/2013	4.29	Call	Bond Future	55.1100	0.0551	54.9300	0.0549	(0.327)	0	0	0
2013/02/01	R206	07/11/2013	4.29	Put	Bond Future	34.2700	0.0343	34.2700	0.0343	0.000	0	0	0
2013/02/01	R207	07/02/2013			Bond Future	6.3391	105.5941	6.2984	105.8267	(0.642)	0.0000	0.0000	4,065
2013/02/01	R207	07/02/2013	7.66	Call	Bond Future	7,213.7000	7.2137	7,446.3000	7.4463	3.224	0	0	0
2013/02/01	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R207	07/02/2013	7.80	Call	Bond Future	7,941.9800	7.9420	8,174.5800	8.1746	2.929	0	0	0
2013/02/01	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R207	07/02/2013	8.20	Call	Bond Future	9,986.1600	9.9862	10,218.7600	10,2188	2.329	0	0	0
2013/02/01	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R207	07/02/2013	8.25	Call	Bond Future	10,237.9200	10.2379	10,470.5200	10.4705	2.272	0	0	0
2013/02/01	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R207	07/02/2013	8.30	Call	Bond Future	10,488.8600	10.4889	10,721.4600	10.7215	2.218	0	0	0
2013/02/01	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R207	02/05/2013			Bond Future	6.3867	106.8712	6.3442	107.1064	(0.665)	0.0000	0.0000	841
2013/02/01	R207	02/05/2013	6.45	Call	Bond Future	1,613.9700	1.6140	1,737.4800	1.7375	7.653	0	0	0
2013/02/01	R207	02/05/2013	6.45	Put	Bond Future	1,264.4400	1.2644	1,152.7900	1.1528	(8.830)	0	0	0
2013/02/01	R207	02/05/2013	6.46	Call	Bond Future	1,643.8600	1.6439	1,768.8000	1.7688	7.600	0	0	0
2013/02/01	R207	02/05/2013	6.46	Put	Bond Future	1,239.2800	1.2393	1,129.0600	1.1291	(8.894)	0	0	0
2013/02/01	R207	02/05/2013	6.44	Call	Bond Future	1,584.4100	1.5844	1,706.4700	1.7065	7.704	0	0	0
2013/02/01	R207	02/05/2013	6.44	Put	Bond Future	1,289.9700	1.2900	1,176.8700	1.1769	(8.768)	0	0	0
2013/02/01	R207	01/08/2013			Bond Future	6.4402	104.6417	6.3957	104.8800	(0.692)	0.0000	0.0000	0
2013/02/01	R207	01/08/2013	106.18	Call	Bond Future	97,070.4900	97.0705	97,308.8400	97.3088	0.246	0	0	0
2013/02/01	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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2013/02/01	R207	07/11/2013			Bond Future	6.4970	106.1311	6.4500	106.3729	(0.724)	0.0000	0.0000	0
2013/02/01	R207	07/11/2013	6.70	Call	Bond Future	3,076.5300	3.0765	3,213.3900	3.2134	4.449	0	0	0
2013/02/01	R207	07/11/2013	6.70	Put	Bond Future	2,040.0200	2.0400	1,935.0600	1.9351	(5.145)	0	0	0
2013/02/01	R207	07/11/2013	6.71	Call	Bond Future	3,106.1300	3.1061	3,243.7400	3.2437	4.430	0	0	0
2013/02/01	R207	07/11/2013	6.71	Put	Bond Future	2,018.9000	2.0189	1,914.6900	1.9147	(5.162)	0	0	0
2013/02/01	R207	07/11/2013	6.69	Call	Bond Future	3,047.0700	3.0471	3,183.1700	3.1832	4.467	0	0	0
2013/02/01	R207	07/11/2013	6.69	Put	Bond Future	2,061.3200	2.0613	1,955.6000	1.9556	(5.129)	0	0	0
2013/02/01	R208	07/02/2013			Bond Future	6.5141	103.9637	6.4734	104.2201	(0.625)	0.0000	0.0000	12,627
2013/02/01	R208	07/02/2013	8.00	Call	Bond Future	8,839.7100	8.8397	9,096.1600	9.0962	2.901	0	0	0
2013/02/01	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R208	07/02/2013	8.05	Call	Bond Future	9,120.1600	9.1202	9,376.6100	9.3766	2.812	0	0	0
2013/02/01	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R208	07/02/2013	8.83	Call	Bond Future	13,360.8500	13.3609	13,617.3000	13.6173	1.919	0	0	0
2013/02/01	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R208	07/02/2013	6.00	Call	Bond Future	0.2600	0.0003	0.2500	0.0003	(3.846)	0	0	12,250
2013/02/01	R208	07/02/2013	6.00	Put	Bond Future	3,300.0900	3.3001	3,043.6300	3.0436	(7.771)	0	0	0
2013/02/01	R208	07/02/2013	7.78	Call	Bond Future	7,593.0400	7.5930	7,849.4900	7.8495	3.377	0	0	0
2013/02/01	R208	07/02/2013	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R208	07/02/2013	7.85	Call	Bond Future	7,991.9600	7.9920	8,248.4100	8.2484	3.209	0	0	0
2013/02/01	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R208	07/02/2013	7.95	Call	Bond Future	8,558.2000	8.5582	8,814.6500	8.8147	2.997	0	0	0
2013/02/01	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R208	02/05/2013			Bond Future	6.5604	101.8281	6.5182	102.0875	(0.644)	0.0000	0.0000	8,529
2013/02/01	R208	02/05/2013	6.66	Call	Bond Future	1,955.8600	1.9559	2,097.3400	2.0973	7.234	0	0	0
2013/02/01	R208	02/05/2013	6.66	Put	Bond Future	1,347.2100	1.3472	1,229.2900	1.2293	(8.753)	0	0	0
2013/02/01	R208	02/05/2013	6.64	Call	Bond Future	1,888.6300	1.8886	2,027.0300	2.0270	7.328	0	0	0
2013/02/01	R208	02/05/2013	6.64	Put	Bond Future	1,401.8200	1.4018	1,280.8200	1.2808	(8.632)	0	0	0
2013/02/01	R208	02/05/2013	6.65	Call	Bond Future	1,922.0800	1.9221	2,062.0200	2.0620	7.281	0	0	0
2013/02/01	R208	02/05/2013	6.65	Put	Bond Future	1,374.3200	1.3743	1,254.8600	1.2549	(8.692)	0	0	0
2013/02/01	R208	01/08/2013			Bond Future	6.6118	103.1686	6.5677	103.4315	(0.666)	0.0000	0.0000	0
2013/02/01	R208	01/08/2013	101.40	Call	Bond Future	94,124.1700	94.1242	94,387.0500	94.3870	0.279	0	0	0
2013/02/01	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R208	07/11/2013			Bond Future	6.6712	101.2411	6.6250	101.5078	(0.691)	0.0000	0.0000	0
2013/02/01	R208	07/11/2013	6.81	Call	Bond Future	3,328.0700	3.3281	3,473.5800	3.4736	4.372	0	0	0
2013/02/01	R208	07/11/2013	6.81	Put	Bond Future	2,530.5500	2.5306	2,409.3800	2.4094	(4.788)	0	0	0
2013/02/01	R208	07/11/2013	7.50	Call	Bond Future	5,844.2700	5.8443	6,040.6500	6.0407	3.360	0	0	0
2013/02/01	R208	07/11/2013	7.50	Put	Bond Future	1,196.4200	1.1964	1,126.1200	1.1261	(5.876)	0	0	230
2013/02/01	R208	07/11/2013	6.79	Call	Bond Future	3,265.0900	3.2651	3,408.9500	3.4089	4.406	0	0	0
2013/02/01	R208	07/11/2013	6.79	Put	Bond Future	2,581.9800	2.5820	2,459.1600	2.4592	(4.757)	0	0	0
2013/02/01	R208	07/11/2013	6.80	Call	Bond Future	3,296.5000	3.2965	3,441.1900	3.4412	4.389	0	0	0
2013/02/01	R208	07/11/2013	6.80	Put	Bond Future	2,556.1600	2.5562	2,434.1700	2.4342	(4.772)	0	0	0
2013/02/01	R209	07/02/2013			Bond Future	8.1903	82.3162	8.1395	82.7597	(0.621)	0.0000	0.0000	5,998
2013/02/01	R209	07/02/2013	8.63	Call	Bond Future	3,690.3300	3.6903	4,127.3500	4.1274	11.842	0	0	0
2013/02/01	R209	07/02/2013	8.63	Put	Bond Future	8.5500	0.0086	2.0200	0.0020	(76.374)	0	0	11,000
2013/02/01	R209	07/02/2013	8.83	Call	Bond Future	5,269.8900	5.2699	5,713.1000	5.7131	8.410	0	0	0
2013/02/01	R209	07/02/2013	8.83	Put	Bond Future	0.3900	0.0004	0.0500	0.0001	(87.179)	0	0	14,000

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2013/02/01	R209	07/02/2013	8.95	Call	Bond Future	6,197.3300	6.1973	6,640.8400	6.6408	7.156	0	0	0
2013/02/01	R209	07/02/2013	8.95	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/02/01	R209	07/02/2013	9.06	Call	Bond Future	7,031.8600	7.0319	7,475.4100	7.4754	6.308	0	0	0
2013/02/01	R209	07/02/2013	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R209	07/02/2013	9.10	Call	Bond Future	7,331.6300	7.3316	7,775.1800	7.7752	6.050	0	0	0
2013/02/01	R209	07/02/2013	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R209	07/02/2013	9.00	Call	Bond Future	6,578.5300	6.5785	7,022.0600	7.0221	6.742	0	0	0
2013/02/01	R209	07/02/2013	9.00	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/02/01	R209	07/02/2013	9.05	Call	Bond Future	6,956.6200	6.9566	7,400.1600	7.4002	6.376	0	0	0
2013/02/01	R209	07/02/2013	9.05	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/02/01	R209	02/05/2013			Bond Future	8.2519	80.1702	8.1998	80.6188	(0.631)	0.0000	0.0000	2,458
2013/02/01	R209	02/05/2013	8.01	Call	Bond Future	1,786.6000	1.7866	1,954.5800	1.9546	9.402	0	0	0
2013/02/01	R209	02/05/2013	8.01	Put	Bond Future	3,903.6500	3.9037	3,622.9400	3.6229	(7.191)	0	0	0
2013/02/01	R209	02/05/2013	7.99	Call	Bond Future	1,721.4600	1.7215	1,885.0100	1.8850	9.501	0	0	0
2013/02/01	R209	02/05/2013	7.99	Put	Bond Future	4,017.4200	4.0174	3,732.2800	3.7323	(7.098)	0	0	0
2013/02/01	R209	02/05/2013	8.00	Call	Bond Future	1,753.8400	1.7538	1,919.6000	1.9196	9.451	0	0	0
2013/02/01	R209	02/05/2013	8.00	Put	Bond Future	3,960.2700	3.9603	3,677.3400	3.6773	(7.144)	0	0	0
2013/02/01	R209	01/08/2013			Bond Future	8.3192	81.2255	8.2657	81.6803	(0.643)	0.0000	0.0000	0
2013/02/01	R209	01/08/2013	79.36	Call	Bond Future	71,276.4300	71.2764	71,731.1600	71.7312	0.638	0	0	0
2013/02/01	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R209	07/11/2013			Bond Future	8.3943	79.2372	8.3392	79.6984	(0.656)	0.0000	0.0000	0
2013/02/01	R209	07/11/2013	8.81	Call	Bond Future	6,999.4600	6.9995	7,286.0400	7.2860	4.094	0	0	0
2013/02/01	R209	07/11/2013	8.81	Put	Bond Future	3,649.7600	3.6498	3,475.1400	3.4751	(4.784)	0	0	0
2013/02/01	R209	07/11/2013	9.50	Call	Bond Future	10,405.2300	10.4052	10,756.0100	10.7560	3.371	0	0	0
2013/02/01	R209	07/11/2013	9.50	Put	Bond Future	1,968.1700	1.9682	1,857.7500	1.8578	(5.610)	0	0	180
2013/02/01	R209	07/11/2013	8.79	Call	Bond Future	6,906.7400	6.9067	7,191.1900	7.1912	4.118	0	0	0
2013/02/01	R209	07/11/2013	8.79	Put	Bond Future	3,713.0800	3.7131	3,536.3300	3.5363	(4.760)	0	0	0
2013/02/01	R209	07/11/2013	8.80	Call	Bond Future	6,953.0400	6.9530	7,238.5600	7.2386	4.106	0	0	0
2013/02/01	R209	07/11/2013	8.80	Put	Bond Future	3,681.3000	3.6813	3,505.6200	3.5056	(4.772)	0	0	0
2013/02/01	R210	07/02/2013			Bond Future	164.8916	164.8916	164.8899	164.8899	(0.001)	0.0000	0.0000	1,237
2013/02/01	R210	07/02/2013	156.99	Call	Bond Future	7,901.6100	7.9016	7,899.9400	7.8999	(0.021)	0	0	0
2013/02/01	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R210	07/02/2013	157.00	Call	Bond Future	7,891.6100	7.8916	7,889.9400	7.8899	(0.021)	0	0	0
2013/02/01	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R210	07/02/2013	157.01	Call	Bond Future	7,881.6100	7.8816	7,879.9400	7.8799	(0.021)	0	0	0
2013/02/01	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R210	02/05/2013			Bond Future	165.1163	165.1163	165.1139	165.1139	(0.002)	0.0000	0.0000	1,244
2013/02/01	R210	02/05/2013	161.14	Call	Bond Future	3,976.3500	3.9763	3,973.8700	3.9739	(0.062)	0	0	0
2013/02/01	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R210	02/05/2013	161.15	Call	Bond Future	3,966.3500	3.9663	3,963.8700	3.9639	(0.063)	0	0	0
2013/02/01	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R210	02/05/2013	161.16	Call	Bond Future	3,956.3500	3.9563	3,953.8700	3.9539	(0.063)	0	0	0
2013/02/01	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R211	07/02/2013			Bond Future	126.5448	126.5448	126.5378	126.5378	(0.005)	0.0000	0.0000	522
2013/02/01	R211	07/02/2013	122.99	Call	Bond Future	3,554.7700	3.5548	3,547.8200	3.5478	(0.196)	0	0	0
2013/02/01	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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2013/02/01	R211	07/02/2013	123.00	Call	Bond Future	3,544.7700	3.5448	3,537.8200	3.5378	(0.196)	0	0	0
2013/02/01	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R211	07/02/2013	123.01	Call	Bond Future	3,534.7700	3.5348	3,527.8200	3.5278	(0.197)	0	0	0
2013/02/01	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R211	02/05/2013			Bond Future	128.1425	128.1425	128.1350	128.1350	(0.006)	0.0000	0.0000	7
2013/02/01	R211	02/05/2013	125.69	Call	Bond Future	2,452.4700	2.4525	2,444.9700	2.4450	(0.306)	0	0	0
2013/02/01	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R211	02/05/2013	125.70	Call	Bond Future	2,442.4700	2.4425	2,434.9700	2.4350	(0.307)	0	0	0
2013/02/01	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R211	02/05/2013	125.71	Call	Bond Future	2,432.4700	2.4325	2,424.9700	2.4250	(0.308)	0	0	0
2013/02/01	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R212	07/02/2013			Bond Future	133.3867	133.3867	133.3829	133.3829	(0.003)	0.0000	0.0000	2,405
2013/02/01	R212	07/02/2013	128.99	Call	Bond Future	4,396.6700	4.3967	4,392.9100	4.3929	(0.086)	0	0	0
2013/02/01	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R212	07/02/2013	129.00	Call	Bond Future	4,386.6700	4.3867	4,382.9100	4.3829	(0.086)	0	0	0
2013/02/01	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R212	07/02/2013	129.01	Call	Bond Future	4,376.6700	4.3767	4,372.9100	4.3729	(0.086)	0	0	0
2013/02/01	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R212	02/05/2013			Bond Future	135.0708	135.0708	135.0664	135.0664	(0.003)	0.0000	0.0000	18,170
2013/02/01	R212	02/05/2013	131.09	Call	Bond Future	3,980.7800	3.9808	3,976.4400	3.9764	(0.109)	0	0	0
2013/02/01	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R212	02/05/2013	131.10	Call	Bond Future	3,970.7800	3.9708	3,966.4400	3.9664	(0.109)	0	0	0
2013/02/01	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R212	02/05/2013	131.11	Call	Bond Future	3,960.7800	3.9608	3,956.4400	3.9564	(0.110)	0	0	0
2013/02/01	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R213	07/02/2013			Bond Future	7.8954	94.6483	7.8446	95.1047	(0.644)	0.0000	0.0000	10,518
2013/02/01	R213	07/02/2013	8.90	Call	Bond Future	8,376.1700	8.3762	8,832.5900	8.8326	5.449	0	0	0
2013/02/01	R213	07/02/2013	8.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R213	07/02/2013	8.95	Call	Bond Future	8,763.2300	8.7632	9,219.6500	9.2197	5.208	0	0	0
2013/02/01	R213	07/02/2013	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R213	07/02/2013	9.00	Call	Bond Future	9,147.6200	9.1476	9,604.0400	9.6040	4.989	0	0	0
2013/02/01	R213	07/02/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R213	07/02/2013	9.05	Call	Bond Future	9,529.3700	9.5294	9,985.7900	9.9858	4.790	0	0	0
2013/02/01	R213	07/02/2013	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R213	02/05/2013			Bond Future	7.9555	92.2587	7.9034	92.7205	(0.656)	0.0000	0.0000	882
2013/02/01	R213	02/05/2013	7.86	Call	Bond Future	2,408.0400	2.4080	2,614.3400	2.6143	8.567	0	0	0
2013/02/01	R213	02/05/2013	7.86	Put	Bond Future	3,256.3100	3.2563	3,000.8100	3.0008	(7.846)	0	0	0
2013/02/01	R213	02/05/2013	7.84	Call	Bond Future	2,329.2200	2.3292	2,530.8800	2.5309	8.658	0	0	0
2013/02/01	R213	02/05/2013	7.84	Put	Bond Future	3,356.5100	3.3565	3,096.3700	3.0964	(7.750)	0	0	0
2013/02/01	R213	02/05/2013	7.85	Call	Bond Future	2,368.4300	2.3684	2,572.4100	2.5724	8.612	0	0	0
2013/02/01	R213	02/05/2013	7.85	Put	Bond Future	3,306.1500	3.3062	3,048.3300	3.0483	(7.798)	0	0	0
2013/02/01	R213	01/08/2013			Bond Future	8.0223	93.4734	7.9686	93.9413	(0.669)	0.0000	0.0000	0
2013/02/01	R213	01/08/2013	91.25	Call	Bond Future	82,858.3600	82.8584	83,326.2300	83.3262	0.565	0	0	0
2013/02/01	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R213	07/11/2013			Bond Future	8.0984	91.2666	8.0431	91.7413	(0.683)	0.0000	0.0000	0
2013/02/01	R213	07/11/2013	8.61	Call	Bond Future	7,500.1400	7.5001	7,805.9800	7.8060	4.078	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
2013/02/01	R213	07/11/2013	8.61	Put	Bond Future	3,278.5600	3.2786	3,109.7500	3.1098	(5.149)	0	0	0
2013/02/01	R213	07/11/2013	8.59	Call	Bond Future	7,400.4000	7.4004	7,704.0400	7.7040	4.103	0	0	0
2013/02/01	R213	07/11/2013	8.59	Put	Bond Future	3,338.4200	3.3384	3,167.4100	3.1674	(5.122)	0	0	0
2013/02/01	R213	07/11/2013	8.60	Call	Bond Future	7,450.2100	7.4502	7,754.9600	7.7550	4.090	0	0	0
2013/02/01	R213	07/11/2013	8.60	Put	Bond Future	3,308.3700	3.3084	3,138.4700	3.1385	(5.135)	0	0	0
2013/02/01	R214	07/02/2013			Bond Future	8.2303	84.1237	8.1794	84.5931	(0.618)	0.0000	0.0000	1,850
2013/02/01	R214	07/02/2013	8.59	Call	Bond Future	3,222.0700	3.2221	3,673.7200	3.6737	14.017	0	0	0
2013/02/01	R214	07/02/2013	8.59	Put	Bond Future	25.2100	0.0252	7.4800	0.0075	(70.329)	0	0	0
2013/02/01	R214	07/02/2013	8.60	Call	Bond Future	3,305.0100	3.3050	3,758.5400	3.7585	13.723	0	0	0
2013/02/01	R214	07/02/2013	8.60	Put	Bond Future	22.2700	0.0223	6.4200	0.0064	(71.172)	0	0	0
2013/02/01	R214	07/02/2013	8.61	Call	Bond Future	3,388.0900	3.3881	3,843.3400	3.8433	13.437	0	0	0
2013/02/01	R214	07/02/2013	8.61	Put	Bond Future	19.6400	0.0196	5.5100	0.0055	(71.945)	0	0	0
2013/02/01	R214	02/05/2013			Bond Future	8.2888	81.8594	8.2367	82.3342	(0.628)	0.0000	0.0000	14
2013/02/01	R214	02/05/2013	84.31	Call	Bond Future	73,079.7600	73.0798	73,554.5800	73.5546	0.650	0	0	0
2013/02/01	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/01	R214	01/08/2013			Bond Future	8.3535	82.9372	8.3000	83.4183	(0.640)	0.0000	0.0000	0
2013/02/01	R214	01/08/2013	84.31	Call	Bond Future	72,489.2500	72.4893	72,970.3500	72.9703	0.664	0	0	0
2013/02/01	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>													<b>376188</b>