



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 04/02/2013 to 04/02/2013

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
2013/02/04	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	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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2013/02/04	2025	07/02/2013			Bond Future	113.0461	113.0461	113.0420	113.0420	(0.004)	0.0000	0.0000	0
2013/02/04	2025	07/02/2013	110.99	Call	Bond Future	2,056.1500	2.0562	2,052.0400	2.0520	(0.200)	0	0	0
2013/02/04	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	2025	07/02/2013	111.00	Call	Bond Future	2,046.1500	2.0462	2,042.0400	2.0420	(0.201)	0	0	0
2013/02/04	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	2025	07/02/2013	111.01	Call	Bond Future	2,036.1500	2.0362	2,032.0400	2.0320	(0.202)	0	0	0
2013/02/04	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	2025	02/05/2013			Bond Future	114.4731	114.4731	114.4153	114.4153	(0.050)	0.0000	0.0000	0
2013/02/04	2025	02/05/2013	113.41	Call	Bond Future	1,059.4000	1.0594	1,001.6200	1.0016	(5.454)	0	0	0
2013/02/04	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	2038	07/02/2013			Bond Future	111.4135	111.4135	111.4115	111.4115	(0.002)	0.0000	0.0000	0
2013/02/04	2038	07/02/2013	105.99	Call	Bond Future	5,423.4800	5.4235	5,421.5400	5.4215	(0.036)	0	0	0
2013/02/04	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	2038	07/02/2013	106.00	Call	Bond Future	5,413.4800	5.4135	5,411.5400	5.4115	(0.036)	0	0	0
2013/02/04	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	2038	07/02/2013	106.01	Call	Bond Future	5,403.4800	5.4035	5,401.5400	5.4015	(0.036)	0	0	0
2013/02/04	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	2038	02/05/2013			Bond Future	112.8197	112.8197	112.7651	112.7651	(0.048)	0.0000	0.0000	0
2013/02/04	2038	02/05/2013	111.60	Call	Bond Future	1,215.2100	1.2152	1,160.5900	1.1606	(4.495)	0	0	0
2013/02/04	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	2050	07/02/2013			Bond Future	117.6270	117.6270	117.6252	117.6252	(0.002)	0.0000	0.0000	0
2013/02/04	2050	07/02/2013	112.99	Call	Bond Future	4,637.0000	4.6370	4,635.2100	4.6352	(0.039)	0	0	0
2013/02/04	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	2050	07/02/2013	113.00	Call	Bond Future	4,627.0000	4.6270	4,625.2100	4.6252	(0.039)	0	0	0
2013/02/04	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	2050	07/02/2013	113.01	Call	Bond Future	4,617.0000	4.6170	4,615.2100	4.6152	(0.039)	0	0	0
2013/02/04	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	2050	02/05/2013			Bond Future	119.1115	119.1115	119.0542	119.0542	(0.048)	0.0000	0.0000	122
2013/02/04	2050	02/05/2013	117.60	Call	Bond Future	1,513.6400	1.5136	1,456.3500	1.4563	(3.785)	0	0	0
2013/02/04	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	AL7T	07/02/2013			Index Future	487.7090	487.7090	487.3540	487.3540	(0.073)	0.0000	0.0000	0
2013/02/04	AL7T	02/05/2013			Index Future	493.8740	493.8740	493.2170	493.2170	(0.133)	0.0000	0.0000	12

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2013/02/04	AL7T	01/08/2013			Index Future	500.8310	500.8310	499.6820	499.6820	(0.229)	0.0000	0.0000	0
2013/02/04	ALBI	07/02/2013			Index Future	435.8510	435.8510	434.6290	434.6290	(0.280)	0.0000	0.0000	289
2013/02/04	ALBI	02/05/2013			Index Future	441.3600	441.3600	439.8580	439.8580	(0.340)	0.0000	0.0000	775
2013/02/04	ALBI	01/08/2013			Index Future	447.5780	447.5780	445.6230	445.6230	(0.437)	0.0000	0.0000	0
2013/02/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/02/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/04	EL28	07/02/2013			Bond Future	113.3442	113.3442	113.3426	113.3426	(0.001)	0.0000	0.0000	0
2013/02/04	EL28	07/02/2013	113.01	Call	Bond Future	334.1900	0.3342	332.6200	0.3326	(0.470)	0	0	0
2013/02/04	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	EL28	07/02/2013	112.99	Call	Bond Future	354.1900	0.3542	352.6200	0.3526	(0.443)	0	0	0
2013/02/04	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	EL28	07/02/2013	113.00	Call	Bond Future	344.1900	0.3442	342.6200	0.3426	(0.456)	0	0	0
2013/02/04	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	EL28	02/05/2013			Bond Future	113.4253	113.4253	113.3700	113.3700	(0.049)	0.0000	0.0000	0
2013/02/04	EL28	02/05/2013	113.32	Call	Bond Future	109.0900	0.1091	53.8700	0.0539	(50.619)	0	0	0
2013/02/04	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	ES33	07/02/2013			Bond Future	8.7311	91.4241	8.8002	90.8308	0.792	0.0000	0.0000	0
2013/02/04	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	ES33	07/02/2013	8.54	Put	Bond Future	1,671.8800	1.6719	2,265.1000	2.2651	35.482	0	0	0
2013/02/04	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	ES33	07/02/2013	8.55	Put	Bond Future	1,583.1900	1.5832	2,176.4100	2.1764	37.470	0	0	0
2013/02/04	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	ES33	07/02/2013	8.56	Put	Bond Future	1,494.6300	1.4946	2,087.8500	2.0878	39.690	0	0	0
2013/02/04	ES33	02/05/2013			Bond Future	8.8117	88.7511	8.8834	88.1454	0.814	0.0000	0.0000	1,383
2013/02/04	ES33	02/05/2013	91.02	Call	Bond Future	79,570.8000	79.5708	78,965.1600	78.9652	(0.761)	0	0	0
2013/02/04	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	ES33	01/08/2013			Bond Future	8.9002	89.9195	8.9747	89.3006	0.837	0.0000	0.0000	0
2013/02/04	ES33	01/08/2013	9.00	Call	Bond Future	827.3400	0.8273	208.3700	0.2084	(74.814)	0	0	0
2013/02/04	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	ES33	01/08/2013	91.02	Call	Bond Future	78,868.2100	78.8682	78,249.2400	78.2492	(0.785)	0	0	0
2013/02/04	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	GOVI	07/02/2013			GOVI	435.9220	435.9220	434.6620	434.6620	(0.289)	0.0000	0.0000	220
2013/02/04	GOVI	07/02/2013	432.99	Call	GOVI	29,320.0000	2.9320	16,720.0000	1.6720	(42.974)	0	0	0
2013/02/04	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	GOVI	07/02/2013	433.00	Call	GOVI	29,220.0000	2.9220	16,620.0000	1.6620	(43.121)	0	0	0
2013/02/04	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	GOVI	07/02/2013	433.01	Call	GOVI	29,120.0000	2.9120	16,520.0000	1.6520	(43.269)	0	0	0
2013/02/04	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	GOVI	02/05/2013			GOVI	441.4320	441.4320	439.8910	439.8910	(0.349)	0.0000	0.0000	91

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2013/02/04	GOVI	02/05/2013	432.99	Call	GOVI	84,420.0000		8.4420	69,010.0000	6.9010	(18.254)	0	0	0
2013/02/04	GOVI	02/05/2013	432.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	GOVI	02/05/2013	433.00	Call	GOVI	84,320.0000		8.4320	68,910.0000	6.8910	(18.276)	0	0	0
2013/02/04	GOVI	02/05/2013	433.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	GOVI	02/05/2013	433.01	Call	GOVI	84,220.0000		8.4220	68,810.0000	6.8810	(18.297)	0	0	0
2013/02/04	GOVI	02/05/2013	433.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	GOVI	01/08/2013			GOVI	447.6510		447.6510	445.6570	445.6570	(0.445)	0.0000	0.0000	280
2013/02/04	GOVI	01/08/2013	445.99	Call	GOVI	16,610.0000		1.6610	0.0000	0.0000	(100.000)	0	0	0
2013/02/04	GOVI	01/08/2013	445.99	Put	GOVI	0.0000		0.0000	3,330.0000	0.3330	100.000	0	0	0
2013/02/04	GOVI	01/08/2013	446.00	Call	GOVI	16,510.0000		1.6510	0.0000	0.0000	(100.000)	0	0	0
2013/02/04	GOVI	01/08/2013	446.00	Put	GOVI	0.0000		0.0000	3,430.0000	0.3430	100.000	0	0	0
2013/02/04	GOVI	01/08/2013	446.01	Call	GOVI	16,410.0000		1.6410	0.0000	0.0000	(100.000)	0	0	0
2013/02/04	GOVI	01/08/2013	446.01	Put	GOVI	0.0000		0.0000	3,530.0000	0.3530	100.000	0	0	0
2013/02/04	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/04	IGOV	07/02/2013			Index Future	198.5210		198.5210	198.4840	198.4840	(0.019)	0.0000	0.0000	14
2013/02/04	IGOV	02/05/2013			Index Future	201.0310		201.0310	200.8940	200.8940	(0.068)	0.0000	0.0000	459
2013/02/04	IGOV	01/08/2013			Index Future	203.8630		203.8630	203.5520	203.5520	(0.153)	0.0000	0.0000	140
2013/02/04	ILBI	07/02/2013			Index Future	537.7700		537.7700	537.3170	537.3170	(0.084)	0.0000	0.0000	183
2013/02/04	ILBI	02/05/2013			Index Future	544.3240		544.3240	543.8660	543.8660	(0.084)	0.0000	0.0000	0
2013/02/04	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/04	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/04	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/04	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/04	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/04	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/04	JBAF	20/02/2013			Jibar Tradeable Future	5.0800		94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/02/04	JBAF	20/03/2013			Jibar Tradeable Future	5.0700		94.9300	5.0700	94.9300	0.000	0.0000	0.0000	1,000
2013/02/04	JBAF	17/04/2013			Jibar Tradeable Future	5.0500		94.9500	5.0500	94.9500	0.000	0.0000	0.0000	0
2013/02/04	JBAF	15/05/2013			Jibar Tradeable Future	5.0300		94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2013/02/04	JBAF	19/06/2013			Jibar Tradeable Future	5.0200		94.9800	5.0200	94.9800	0.000	0.0000	0.0000	500
2013/02/04	JBAF	17/07/2013			Jibar Tradeable Future	5.0200		94.9800	5.0100	94.9900	(0.199)	0.0000	0.0000	0
2013/02/04	JBAF	18/09/2013			Jibar Tradeable Future	5.0200		94.9800	5.0100	94.9900	(0.199)	0.0000	0.0000	2,200
2013/02/04	JBAF	18/12/2013			Jibar Tradeable Future	5.0700		94.9300	5.0700	94.9300	0.000	0.0000	0.0000	2,000
2013/02/04	JBAF	19/03/2014			Jibar Tradeable Future	5.1700		94.8300	5.1700	94.8300	0.000	0.0000	0.0000	400
2013/02/04	JBAF	18/06/2014			Jibar Tradeable Future	5.3000		94.7000	5.2900	94.7100	(0.189)	0.0000	0.0000	800
2013/02/04	JBAF	17/09/2014			Jibar Tradeable Future	5.4400		94.5600	5.4300	94.5700	(0.184)	0.0000	0.0000	0
2013/02/04	JBAF	17/12/2014			Jibar Tradeable Future	5.6100		94.3900	5.5800	94.4200	(0.535)	0.0000	0.0000	0

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2013/02/04	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/04	R023	07/02/2013			Bond Future	6.8089	110.2937	6.8234	110.1857	0.212	0.0000	0.0000	784
2013/02/04	R023	07/02/2013	7.04	Call	Bond Future	1,714.9900	1.7150	1,606.9200	1.6069	(6.301)	0	0	0
2013/02/04	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R023	07/02/2013	7.05	Call	Bond Future	1,788.4100	1.7884	1,680.3400	1.6803	(6.043)	0	0	0
2013/02/04	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R023	07/02/2013	7.06	Call	Bond Future	1,861.7600	1.8618	1,753.6900	1.7537	(5.805)	0	0	0
2013/02/04	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R023	02/05/2013			Bond Future	6.8578	107.7146	6.8736	107.5988	0.230	0.0000	0.0000	3,007
2013/02/04	R023	02/05/2013	7.05	Call	Bond Future	1,399.0300	1.3990	1,283.2400	1.2832	(8.276)	0	0	0
2013/02/04	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R023	02/05/2013	7.06	Call	Bond Future	1,471.1900	1.4712	1,355.4000	1.3554	(7.870)	0	0	0
2013/02/04	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R023	02/05/2013	7.04	Call	Bond Future	1,326.8100	1.3268	1,211.0200	1.2110	(8.727)	0	0	0
2013/02/04	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R023	01/08/2013			Bond Future	6.9125	109.1328	6.9298	109.0090	0.250	0.0000	0.0000	0
2013/02/04	R023	01/08/2013	7.29	Call	Bond Future	2,662.9500	2.6630	2,539.2200	2.5392	(4.646)	0	0	0
2013/02/04	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R023	01/08/2013	7.30	Call	Bond Future	2,732.3200	2.7323	2,608.5900	2.6086	(4.528)	0	0	0
2013/02/04	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R023	01/08/2013	7.31	Call	Bond Future	2,801.6300	2.8016	2,677.9000	2.6779	(4.416)	0	0	0
2013/02/04	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R157	07/02/2013			Bond Future	5.3163	125.1105	5.3414	125.0433	0.472	0.0000	0.0000	5,367
2013/02/04	R157	07/02/2013	6.28	Call	Bond Future	2,544.3400	2.5443	2,477.1500	2.4772	(2.641)	0	0	0
2013/02/04	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R157	07/02/2013	6.50	Call	Bond Future	3,115.3600	3.1154	3,048.1700	3.0482	(2.157)	0	0	0
2013/02/04	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R157	07/02/2013	6.70	Call	Bond Future	3,631.3700	3.6314	3,564.1800	3.5642	(1.850)	0	0	0
2013/02/04	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R157	07/02/2013	6.75	Call	Bond Future	3,759.9100	3.7599	3,692.7200	3.6927	(1.787)	0	0	0
2013/02/04	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R157	07/02/2013	6.80	Call	Bond Future	3,888.2700	3.8883	3,821.0800	3.8211	(1.728)	0	0	0
2013/02/04	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R157	02/05/2013			Bond Future	5.3179	119.8219	5.3488	119.7467	0.580	0.0000	0.0000	14,863
2013/02/04	R157	02/05/2013	5.35	Call	Bond Future	452.6200	0.4526	406.8100	0.4068	(10.121)	0	0	0
2013/02/04	R157	02/05/2013	5.35	Put	Bond Future	374.5500	0.3745	403.8900	0.4039	7.833	0	0	0
2013/02/04	R157	02/05/2013	5.36	Call	Bond Future	465.8200	0.4658	419.3100	0.4193	(9.985)	0	0	0
2013/02/04	R157	02/05/2013	5.36	Put	Bond Future	363.4200	0.3634	392.0600	0.3921	7.881	0	0	0
2013/02/04	R157	02/05/2013	5.34	Call	Bond Future	439.6400	0.4396	394.5400	0.3945	(10.258)	0	0	0
2013/02/04	R157	02/05/2013	5.34	Put	Bond Future	385.9100	0.3859	415.9600	0.4160	7.787	0	0	0
2013/02/04	R157	01/08/2013			Bond Future	5.3123	121.3994	5.3506	121.3161	0.722	0.0000	0.0000	0
2013/02/04	R157	01/08/2013	116.11	Call	Bond Future	91,943.7800	91.9438	91,860.4500	91.8605	(0.091)	0	0	0
2013/02/04	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R157	07/11/2013			Bond Future	5.3101	116.3204	5.3587	116.2285	0.914	0.0000	0.0000	0
2013/02/04	R157	07/11/2013	5.61	Call	Bond Future	940.4100	0.9404	878.9500	0.8789	(6.535)	0	0	0

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2013/02/04	R157	07/11/2013	5.61	Put	Bond Future	374.2300	0.3742	404.6700	0.4047	8.134	0	0	0
2013/02/04	R157	07/11/2013	5.59	Call	Bond Future	915.7100	0.9157	855.0600	0.8551	(6.623)	0	0	0
2013/02/04	R157	07/11/2013	5.59	Put	Bond Future	387.1700	0.3872	418.4200	0.4184	8.071	0	0	0
2013/02/04	R157	07/11/2013	5.60	Call	Bond Future	928.0200	0.9280	866.9600	0.8670	(6.580)	0	0	0
2013/02/04	R157	07/11/2013	5.60	Put	Bond Future	380.6600	0.3807	411.5000	0.4115	8.102	0	0	0
2013/02/04	R186	07/02/2013			Bond Future	7.2842	129.2728	7.3537	128.5631	0.954	0.0000	0.0000	37,208
2013/02/04	R186	07/02/2013	7.00	Call	Bond Future	35.5100	0.0355	0.6200	0.0006	(98.254)	0	0	10,300
2013/02/04	R186	07/02/2013	7.00	Put	Bond Future	2,998.1300	2.9981	3,672.9500	3.6730	22.508	0	0	0
2013/02/04	R186	07/02/2013	7.25	Call	Bond Future	547.0300	0.5470	138.6000	0.1386	(74.663)	0	0	670
2013/02/04	R186	07/02/2013	7.25	Put	Bond Future	898.9200	0.8989	1,200.2000	1.2002	33.516	0	0	0
2013/02/04	R186	07/02/2013	7.29	Call	Bond Future	738.9800	0.7390	240.5800	0.2406	(67.444)	0	0	0
2013/02/04	R186	07/02/2013	7.29	Put	Bond Future	679.9200	0.6799	891.2300	0.8912	31.079	0	0	0
2013/02/04	R186	07/02/2013	7.75	Call	Bond Future	4,657.6900	4.6577	3,945.7600	3.9458	(15.285)	0	0	1,000
2013/02/04	R186	07/02/2013	7.75	Put	Bond Future	2.5100	0.0025	0.2900	0.0003	(88.446)	0	0	0
2013/02/04	R186	07/02/2013	8.00	Call	Bond Future	7,056.0300	7.0560	6,346.3000	6.3463	(10.058)	0	0	0
2013/02/04	R186	07/02/2013	8.00	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	150
2013/02/04	R186	07/02/2013	8.45	Call	Bond Future	11,213.5100	11.2135	10,503.8000	10.5038	(6.329)	0	0	0
2013/02/04	R186	07/02/2013	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R186	07/02/2013	8.47	Call	Bond Future	11,393.5400	11.3935	10,683.8300	10.6838	(6.229)	0	0	0
2013/02/04	R186	07/02/2013	8.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R186	07/02/2013	7.50	Call	Bond Future	2,280.1300	2.2801	1,550.2600	1.5503	(32.010)	0	0	540
2013/02/04	R186	07/02/2013	7.50	Put	Bond Future	93.5200	0.0935	73.3600	0.0734	(21.557)	0	0	0
2013/02/04	R186	07/02/2013	8.50	Call	Bond Future	11,662.8500	11.6629	10,953.1400	10.9531	(6.085)	0	0	0
2013/02/04	R186	07/02/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R186	07/02/2013	8.55	Call	Bond Future	12,109.7200	12.1097	11,400.0100	11.4000	(5.861)	0	0	0
2013/02/04	R186	07/02/2013	8.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R186	07/02/2013	8.32	Call	Bond Future	10,033.5900	10.0336	9,323.8800	9.3239	(7.073)	0	0	0
2013/02/04	R186	07/02/2013	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2013/02/04	R186	02/05/2013			Bond Future	7.3425	130.8360	7.4149	130.1101	0.986	0.0000	0.0000	34,887
2013/02/04	R186	02/05/2013	7.75	Call	Bond Future	5,406.3200	5.4063	4,854.6000	4.8546	(10.205)	0	0	0
2013/02/04	R186	02/05/2013	7.75	Put	Bond Future	1,393.8400	1.3938	1,568.0000	1.5680	12.495	0	0	100
2013/02/04	R186	02/05/2013	7.39	Call	Bond Future	3,224.1800	3.2242	2,798.6600	2.7987	(13.198)	0	0	0
2013/02/04	R186	02/05/2013	7.39	Put	Bond Future	2,747.3900	2.7474	3,047.7500	3.0477	10.933	0	0	0
2013/02/04	R186	02/05/2013	7.40	Call	Bond Future	3,276.6900	3.2767	2,847.2800	2.8473	(13.105)	0	0	0
2013/02/04	R186	02/05/2013	7.40	Put	Bond Future	2,699.7800	2.6998	2,996.2500	2.9963	10.981	0	0	150
2013/02/04	R186	02/05/2013	7.41	Call	Bond Future	3,329.6700	3.3297	2,896.3800	2.8964	(13.013)	0	0	0
2013/02/04	R186	02/05/2013	7.41	Put	Bond Future	2,652.7500	2.6527	2,945.3400	2.9453	11.030	0	0	0
2013/02/04	R186	02/05/2013	6.75	Call	Bond Future	873.8400	0.8738	695.6700	0.6957	(20.389)	0	0	350
2013/02/04	R186	02/05/2013	6.75	Put	Bond Future	7,041.3900	7.0414	7,589.1000	7.5891	7.778	0	0	0
2013/02/04	R186	01/08/2013			Bond Future	7.4070	127.2736	7.4825	126.5305	1.021	0.0000	0.0000	0
2013/02/04	R186	01/08/2013	128.26	Call	Bond Future	118,001.1600	118.0012	117,258.0900	117.2581	(0.630)	0	0	0
2013/02/04	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R186	07/11/2013			Bond Future	7.4783	129.0852	7.5575	128.3236	1.059	0.0000	0.0000	0
2013/02/04	R186	07/11/2013	8.14	Call	Bond Future	9,014.4100	9.0144	8,465.6200	8.4656	(6.088)	0	0	0
2013/02/04	R186	07/11/2013	8.14	Put	Bond Future	2,846.3300	2.8463	3,059.2300	3.0592	7.480	0	0	0
2013/02/04	R186	07/11/2013	8.15	Call	Bond Future	9,075.5600	9.0756	8,525.0400	8.5250	(6.066)	0	0	0
2013/02/04	R186	07/11/2013	8.15	Put	Bond Future	2,817.5600	2.8176	3,028.7300	3.0287	7.495	0	0	0

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2013/02/04	R186	07/11/2013	8.16	Call	Bond Future	9,136.8500	9.1368	8,584.6000	8.5846	(6.044)	0	0	0
2013/02/04	R186	07/11/2013	8.16	Put	Bond Future	2,789.0300	2.7890	2,998.4700	2.9985	7.509	0	0	0
2013/02/04	R186	07/11/2013	8.75	Call	Bond Future	12,976.5300	12.9765	12,338.9100	12.3389	(4.914)	0	0	0
2013/02/04	R186	07/11/2013	8.75	Put	Bond Future	1,493.8500	1.4938	1,617.9200	1.6179	8.305	0	0	130
2013/02/04	R189	07/02/2013			Bond Future	217.4255	217.4255	216.8922	216.8922	(0.245)	0.0000	0.0000	154
2013/02/04	R189	07/02/2013	212.99	Call	Bond Future	4,435.4700	4.4355	3,902.1500	3.9021	(12.024)	0	0	0
2013/02/04	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R189	07/02/2013	213.00	Call	Bond Future	4,425.4700	4.4255	3,892.1500	3.8921	(12.051)	0	0	0
2013/02/04	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R189	07/02/2013	213.01	Call	Bond Future	4,415.4700	4.4155	3,882.1500	3.8821	(12.078)	0	0	0
2013/02/04	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R197	07/02/2013			Bond Future	285.7317	285.7317	285.7200	285.7200	(0.004)	0.0000	0.0000	635
2013/02/04	R197	07/02/2013	278.99	Call	Bond Future	6,741.6800	6.7417	6,730.0100	6.7300	(0.173)	0	0	0
2013/02/04	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R197	07/02/2013	279.00	Call	Bond Future	6,731.6800	6.7317	6,720.0100	6.7200	(0.173)	0	0	0
2013/02/04	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R197	07/02/2013	279.01	Call	Bond Future	6,721.6800	6.7217	6,710.0100	6.7100	(0.174)	0	0	0
2013/02/04	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R197	02/05/2013			Bond Future	289.3381	289.3381	289.1911	289.1911	(0.051)	0.0000	0.0000	2,184
2013/02/04	R197	02/05/2013	282.39	Call	Bond Future	6,948.1400	6.9481	6,801.0900	6.8011	(2.116)	0	0	0
2013/02/04	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R197	02/05/2013	282.40	Call	Bond Future	6,938.1400	6.9381	6,791.0900	6.7911	(2.119)	0	0	0
2013/02/04	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R197	02/05/2013	282.41	Call	Bond Future	6,928.1400	6.9281	6,781.0900	6.7811	(2.123)	0	0	0
2013/02/04	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R201	07/02/2013			Bond Future	5.1094	107.6267	5.1450	107.5619	0.696	0.0000	0.0000	0
2013/02/04	R201	07/02/2013	4.98	Call	Bond Future	5.7200	0.0057	0.1900	0.0002	(96.678)	0	0	0
2013/02/04	R201	07/02/2013	4.98	Put	Bond Future	241.8800	0.2419	301.1500	0.3011	24.504	0	0	0
2013/02/04	R201	07/02/2013	5.60	Call	Bond Future	889.2000	0.8892	824.4000	0.8244	(7.287)	0	0	0
2013/02/04	R201	07/02/2013	5.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R201	07/02/2013	6.20	Call	Bond Future	1,963.4500	1.9634	1,898.6500	1.8987	(3.300)	0	0	0
2013/02/04	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R201	07/02/2013	6.25	Call	Bond Future	2,052.3200	2.0523	1,987.5200	1.9875	(3.157)	0	0	0
2013/02/04	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R201	07/02/2013	6.30	Call	Bond Future	2,141.0900	2.1411	2,076.2900	2.0763	(3.026)	0	0	0
2013/02/04	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R201	02/05/2013			Bond Future	5.0837	108.9282	5.1287	108.8562	0.885	0.0000	0.0000	4
2013/02/04	R201	02/05/2013	4.05	Call	Bond Future	0.1200	0.0001	0.0600	0.0001	(50.000)	0	0	0
2013/02/04	R201	02/05/2013	4.05	Put	Bond Future	1,671.2200	1.6712	1,743.1100	1.7431	4.302	0	0	0
2013/02/04	R201	02/05/2013	4.06	Call	Bond Future	0.1300	0.0001	0.0600	0.0001	(53.846)	0	0	0
2013/02/04	R201	02/05/2013	4.06	Put	Bond Future	1,654.8900	1.6549	1,726.7700	1.7268	4.343	0	0	0
2013/02/04	R201	02/05/2013	4.04	Call	Bond Future	0.1000	0.0001	0.0500	0.0001	(50.000)	0	0	0
2013/02/04	R201	02/05/2013	4.04	Put	Bond Future	1,687.5300	1.6875	1,759.4300	1.7594	4.261	0	0	0
2013/02/04	R201	01/08/2013			Bond Future	5.0389	105.9581	5.0974	105.8788	1.160	0.0000	0.0000	0
2013/02/04	R201	01/08/2013	107.45	Call	Bond Future	68,712.4500	68.7124	68,633.1200	68.6331	(0.115)	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
2013/02/04	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R201	07/11/2013			Bond Future	4.9597	107.4664	5.0391	107.3792	1.602	0.0000	0.0000	0
2013/02/04	R201	07/11/2013	4.80	Call	Bond Future	235.8800	0.2359	200.0700	0.2001	(15.181)	0	0	0
2013/02/04	R201	07/11/2013	4.80	Put	Bond Future	411.3000	0.4113	462.6100	0.4626	12.475	0	0	0
2013/02/04	R201	07/11/2013	4.81	Call	Bond Future	240.4300	0.2404	204.1500	0.2041	(15.090)	0	0	0
2013/02/04	R201	07/11/2013	4.81	Put	Bond Future	404.8500	0.4048	455.6900	0.4557	12.558	0	0	0
2013/02/04	R201	07/11/2013	4.79	Call	Bond Future	231.3900	0.2314	196.0500	0.1961	(15.273)	0	0	0
2013/02/04	R201	07/11/2013	4.79	Put	Bond Future	417.8100	0.4178	469.5900	0.4696	12.393	0	0	0
2013/02/04	R202	07/02/2013			Bond Future	211.7551	211.7551	211.7511	211.7511	(0.002)	0.0000	0.0000	2,370
2013/02/04	R202	07/02/2013	204.99	Call	Bond Future	6,765.0800	6.7651	6,761.1200	6.7611	(0.059)	0	0	0
2013/02/04	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R202	07/02/2013	205.00	Call	Bond Future	6,755.0800	6.7551	6,751.1200	6.7511	(0.059)	0	0	0
2013/02/04	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R202	07/02/2013	205.01	Call	Bond Future	6,745.0800	6.7451	6,741.1200	6.7411	(0.059)	0	0	0
2013/02/04	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R202	02/05/2013			Bond Future	214.4277	214.4277	214.3235	214.3235	(0.049)	0.0000	0.0000	48,286
2013/02/04	R202	02/05/2013	211.04	Call	Bond Future	3,387.7400	3.3877	3,283.5300	3.2835	(3.076)	0	0	0
2013/02/04	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R202	02/05/2013	211.05	Call	Bond Future	3,377.7400	3.3777	3,273.5300	3.2735	(3.085)	0	0	0
2013/02/04	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R202	02/05/2013	211.06	Call	Bond Future	3,367.7400	3.3677	3,263.5300	3.2635	(3.094)	0	0	0
2013/02/04	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R203	07/02/2013			Bond Future	5.7275	113.4579	5.7523	113.3533	0.432	0.0000	0.0000	15,979
2013/02/04	R203	07/02/2013	5.54	Call	Bond Future	22.3000	0.0223	1.9700	0.0020	(91.166)	0	0	10,000
2013/02/04	R203	07/02/2013	5.54	Put	Bond Future	817.7300	0.8177	901.9600	0.9020	10.300	0	0	0
2013/02/04	R203	07/02/2013	6.11	Call	Bond Future	1,601.6900	1.6017	1,496.5400	1.4965	(6.565)	0	0	12,600
2013/02/04	R203	07/02/2013	6.11	Put	Bond Future	0.6100	0.0006	0.0200	0.0000	(96.721)	0	0	3,254
2013/02/04	R203	07/02/2013	6.45	Call	Bond Future	3,000.4600	3.0005	2,895.9000	2.8959	(3.485)	0	0	0
2013/02/04	R203	07/02/2013	6.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R203	07/02/2013	6.55	Call	Bond Future	3,407.8300	3.4078	3,303.2700	3.3033	(3.068)	0	0	0
2013/02/04	R203	07/02/2013	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R203	07/02/2013	6.65	Call	Bond Future	3,813.3100	3.8133	3,708.7500	3.7088	(2.742)	0	0	0
2013/02/04	R203	07/02/2013	6.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	30,250
2013/02/04	R203	07/02/2013	6.94	Call	Bond Future	4,978.5800	4.9786	4,874.0200	4.8740	(2.100)	0	0	0
2013/02/04	R203	07/02/2013	6.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R203	07/02/2013	7.15	Call	Bond Future	5,812.6400	5.8126	5,708.0800	5.7081	(1.799)	0	0	0
2013/02/04	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R203	07/02/2013	6.50	Call	Bond Future	3,204.3800	3.2044	3,099.8200	3.0998	(3.263)	0	0	0
2013/02/04	R203	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R203	02/05/2013			Bond Future	5.7540	110.6734	5.7820	110.5611	0.486	0.0000	0.0000	5,850
2013/02/04	R203	02/05/2013	5.90	Call	Bond Future	1,194.9200	1.1949	1,113.2500	1.1133	(6.835)	0	0	0
2013/02/04	R203	02/05/2013	5.90	Put	Bond Future	609.5900	0.6096	640.3000	0.6403	5.038	0	0	0
2013/02/04	R203	02/05/2013	5.91	Call	Bond Future	1,219.5300	1.2195	1,137.1300	1.1371	(6.757)	0	0	0
2013/02/04	R203	02/05/2013	5.91	Put	Bond Future	594.2400	0.5942	624.2200	0.6242	5.045	0	0	0
2013/02/04	R203	02/05/2013	5.89	Call	Bond Future	1,170.5700	1.1706	1,089.6500	1.0897	(6.913)	0	0	0
2013/02/04	R203	02/05/2013	5.89	Put	Bond Future	625.2200	0.6252	656.6800	0.6567	5.032	0	0	0

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2013/02/04	R203	01/08/2013			Bond Future	5.7820		112.1305	5.8136	112.0101	0.548	0.0000	0.0000	0
2013/02/04	R203	01/08/2013	109.11	Call	Bond Future	98,917.3400		98.9173	98,796.8600	98.7969	(0.122)	0	0	0
2013/02/04	R203	01/08/2013	109.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R203	07/11/2013			Bond Future	5.8191		109.5669	5.8554	109.4378	0.622	0.0000	0.0000	0
2013/02/04	R203	07/11/2013	571.00	Call	Bond Future	107,337.3800		107.3374	107,208.2900	107.2083	(0.120)	0	0	0
2013/02/04	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R203	07/11/2013	5.99	Call	Bond Future	1,760.4300		1.7604	1,679.6400	1.6796	(4.589)	0	0	0
2013/02/04	R203	07/11/2013	5.99	Put	Bond Future	1,152.9600		1.1530	1,201.2600	1.2013	4.189	0	0	0
2013/02/04	R203	07/11/2013	6.00	Call	Bond Future	1,780.7300		1.7807	1,699.4500	1.6994	(4.564)	0	0	0
2013/02/04	R203	07/11/2013	6.00	Put	Bond Future	1,137.8300		1.1378	1,185.6400	1.1856	4.202	0	0	0
2013/02/04	R203	07/11/2013	6.01	Call	Bond Future	1,801.5300		1.8015	1,719.7700	1.7198	(4.538)	0	0	0
2013/02/04	R203	07/11/2013	6.01	Put	Bond Future	1,123.2200		1.1232	1,170.5500	1.1706	4.214	0	0	0
2013/02/04	R203	07/11/2013	5.71	Call	Bond Future	1,243.1600		1.2432	1,176.6800	1.1767	(5.348)	0	0	15
2013/02/04	R203	07/11/2013	5.71	Put	Bond Future	1,633.4600		1.6335	1,696.0700	1.6961	3.833	0	0	0
2013/02/04	R204	07/02/2013			Bond Future	5.9878		110.9676	6.0075	110.8660	0.329	0.0000	0.0000	10,180
2013/02/04	R204	07/02/2013	7.29	Call	Bond Future	6,482.5500		6.4825	6,380.9800	6.3810	(1.567)	0	0	0
2013/02/04	R204	07/02/2013	7.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R204	07/02/2013	7.45	Call	Bond Future	7,246.2300		7.2462	7,144.6600	7.1447	(1.402)	0	0	0
2013/02/04	R204	07/02/2013	7.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R204	07/02/2013	7.95	Call	Bond Future	9,588.3600		9.5884	9,486.7900	9.4868	(1.059)	0	0	0
2013/02/04	R204	07/02/2013	7.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R204	07/02/2013	8.00	Call	Bond Future	9,818.9200		9.8189	9,717.3500	9.7174	(1.034)	0	0	0
2013/02/04	R204	07/02/2013	8.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R204	07/02/2013	8.05	Call	Bond Future	10,048.8400		10.0488	9,947.2700	9.9473	(1.011)	0	0	0
2013/02/04	R204	07/02/2013	8.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R204	02/05/2013			Bond Future	6.0238		112.3095	6.0458	112.2001	0.365	0.0000	0.0000	3,156
2013/02/04	R204	02/05/2013	6.30	Call	Bond Future	2,006.5700		2.0066	1,914.4900	1.9145	(4.589)	0	0	0
2013/02/04	R204	02/05/2013	6.30	Put	Bond Future	642.8300		0.6428	660.0900	0.6601	2.685	0	0	0
2013/02/04	R204	02/05/2013	6.31	Call	Bond Future	2,040.1000		2.0401	1,947.5100	1.9475	(4.539)	0	0	0
2013/02/04	R204	02/05/2013	6.31	Put	Bond Future	627.3800		0.6274	644.1300	0.6441	2.670	0	0	0
2013/02/04	R204	02/05/2013	6.29	Call	Bond Future	1,973.3000		1.9733	1,881.7400	1.8817	(4.640)	0	0	0
2013/02/04	R204	02/05/2013	6.29	Put	Bond Future	658.5700		0.6586	676.3500	0.6764	2.700	0	0	0
2013/02/04	R204	01/08/2013			Bond Future	6.0640		109.7615	6.0887	109.6441	0.406	0.0000	0.0000	0
2013/02/04	R204	01/08/2013	110.75	Call	Bond Future	100,877.9700		100.8780	100,760.6100	100.7606	(0.116)	0	0	0
2013/02/04	R204	01/08/2013	110.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R204	07/11/2013			Bond Future	6.1096		111.3239	6.1374	111.1979	0.454	0.0000	0.0000	0
2013/02/04	R204	07/11/2013	6.30	Call	Bond Future	2,503.6300		2.5036	2,420.8000	2.4208	(3.308)	0	0	0
2013/02/04	R204	07/11/2013	6.30	Put	Bond Future	1,642.6600		1.6427	1,685.8100	1.6858	2.627	0	0	0
2013/02/04	R204	07/11/2013	6.31	Call	Bond Future	2,529.9400		2.5299	2,446.6900	2.4467	(3.291)	0	0	0
2013/02/04	R204	07/11/2013	6.31	Put	Bond Future	1,623.9700		1.6240	1,666.7000	1.6667	2.631	0	0	0
2013/02/04	R204	07/11/2013	7.00	Call	Bond Future	4,642.2800		4.6423	4,535.6500	4.5356	(2.297)	0	0	0
2013/02/04	R204	07/11/2013	7.00	Put	Bond Future	686.6000		0.6866	705.9500	0.7059	2.818	0	0	180
2013/02/04	R204	07/11/2013	6.29	Call	Bond Future	2,477.4600		2.4775	2,395.0500	2.3950	(3.326)	0	0	0
2013/02/04	R204	07/11/2013	6.29	Put	Bond Future	1,661.5100		1.6615	1,705.0800	1.7051	2.622	0	0	0
2013/02/04	R206	07/02/2013			Bond Future	5.1093		102.7021	5.1454	102.6694	0.705	0.0000	0.0000	0
2013/02/04	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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2013/02/04	R206	07/02/2013	4.76	Put	Bond Future	317.2900	0.3173	349.9400	0.3499	10.290	0	0	0
2013/02/04	R206	07/02/2013	5.00	Call	Bond Future	1.9100	0.0019	0.0300	0.0000	(98.429)	0	0	0
2013/02/04	R206	07/02/2013	5.00	Put	Bond Future	101.0500	0.1011	131.8200	0.1318	30.450	0	0	0
2013/02/04	R206	07/02/2013	5.95	Call	Bond Future	757.3200	0.7573	724.6700	0.7247	(4.311)	0	0	0
2013/02/04	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R206	07/02/2013	6.00	Call	Bond Future	802.0800	0.8021	769.4300	0.7694	(4.071)	0	0	0
2013/02/04	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R206	07/02/2013	6.05	Call	Bond Future	846.8200	0.8468	814.1700	0.8142	(3.856)	0	0	0
2013/02/04	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R206	02/05/2013			Bond Future	5.0616	103.9440	5.1190	103.9049	1.133	0.0000	0.0000	23
2013/02/04	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R206	02/05/2013	3.40	Put	Bond Future	1,144.2400	1.1442	1,183.3500	1.1833	3.418	0	0	0
2013/02/04	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R206	02/05/2013	3.41	Put	Bond Future	1,137.2900	1.1373	1,176.4000	1.1764	3.439	0	0	0
2013/02/04	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R206	02/05/2013	3.39	Put	Bond Future	1,151.1900	1.1512	1,190.3000	1.1903	3.397	0	0	0
2013/02/04	R206	01/08/2013			Bond Future	4.8798	101.5506	4.9837	101.5048	2.129	0.0000	0.0000	0
2013/02/04	R206	01/08/2013	103.94	Call	Bond Future	30,552.4900	30.5525	30,506.6700	30.5067	(0.150)	0	0	0
2013/02/04	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R206	07/11/2013			Bond Future	4.1747	102.9961	4.4696	102.9432	7.065	0.0000	0.0000	0
2013/02/04	R206	07/11/2013	4.30	Call	Bond Future	55.9700	0.0560	30.0600	0.0301	(46.293)	0	0	0
2013/02/04	R206	07/11/2013	4.30	Put	Bond Future	33.5100	0.0335	60.4400	0.0604	80.364	0	0	0
2013/02/04	R206	07/11/2013	4.31	Call	Bond Future	57.0100	0.0570	30.7600	0.0308	(46.045)	0	0	0
2013/02/04	R206	07/11/2013	4.31	Put	Bond Future	32.7600	0.0328	59.3500	0.0593	81.166	0	0	0
2013/02/04	R206	07/11/2013	4.29	Call	Bond Future	54.9300	0.0549	29.3600	0.0294	(46.550)	0	0	0
2013/02/04	R206	07/11/2013	4.29	Put	Bond Future	34.2700	0.0343	61.5400	0.0615	79.574	0	0	0
2013/02/04	R207	07/02/2013			Bond Future	6.2984	105.8267	6.3280	105.6577	0.469	0.0000	0.0000	3,778
2013/02/04	R207	07/02/2013	7.66	Call	Bond Future	7,446.3000	7.4463	7,277.3300	7.2773	(2.269)	0	0	0
2013/02/04	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R207	07/02/2013	7.80	Call	Bond Future	8,174.5800	8.1746	8,005.6100	8.0056	(2.067)	0	0	0
2013/02/04	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R207	07/02/2013	8.20	Call	Bond Future	10,218.7600	10.2188	10,049.7900	10.0498	(1.654)	0	0	0
2013/02/04	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R207	07/02/2013	8.25	Call	Bond Future	10,470.5200	10.4705	10,301.5500	10.3015	(1.614)	0	0	0
2013/02/04	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R207	07/02/2013	8.30	Call	Bond Future	10,721.4600	10.7215	10,552.4900	10.5525	(1.576)	0	0	0
2013/02/04	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R207	02/05/2013			Bond Future	6.3442	107.1064	6.3762	106.9291	0.504	0.0000	0.0000	887
2013/02/04	R207	02/05/2013	6.45	Call	Bond Future	1,737.4800	1.7375	1,614.1100	1.6141	(7.101)	0	0	0
2013/02/04	R207	02/05/2013	6.45	Put	Bond Future	1,152.7900	1.1528	1,206.6700	1.2067	4.674	0	0	0
2013/02/04	R207	02/05/2013	6.46	Call	Bond Future	1,768.8000	1.7688	1,644.4000	1.6444	(7.033)	0	0	0
2013/02/04	R207	02/05/2013	6.46	Put	Bond Future	1,129.0600	1.1291	1,181.9100	1.1819	4.681	0	0	0
2013/02/04	R207	02/05/2013	6.44	Call	Bond Future	1,706.4700	1.7065	1,584.1400	1.5841	(7.169)	0	0	0
2013/02/04	R207	02/05/2013	6.44	Put	Bond Future	1,176.8700	1.1769	1,231.7900	1.2318	4.667	0	0	0
2013/02/04	R207	01/08/2013			Bond Future	6.3957	104.8800	6.4304	104.6941	0.544	0.0000	0.0000	0
2013/02/04	R207	01/08/2013	106.18	Call	Bond Future	97,308.8400	97.3088	97,122.8700	97.1229	(0.191)	0	0	0
2013/02/04	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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2013/02/04	R207	07/11/2013			Bond Future	6.4500	106.3729	6.4879	106.1777	0.588	0.0000	0.0000	0
2013/02/04	R207	07/11/2013	6.70	Call	Bond Future	3,213.3900	3.2134	3,085.6500	3.0856	(3.975)	0	0	0
2013/02/04	R207	07/11/2013	6.70	Put	Bond Future	1,935.0600	1.9351	2,002.5400	2.0025	3.487	0	0	0
2013/02/04	R207	07/11/2013	6.71	Call	Bond Future	3,243.7400	3.2437	3,115.4100	3.1154	(3.956)	0	0	0
2013/02/04	R207	07/11/2013	6.71	Put	Bond Future	1,914.6900	1.9147	1,981.5800	1.9816	3.494	0	0	0
2013/02/04	R207	07/11/2013	6.69	Call	Bond Future	3,183.1700	3.1832	3,056.0300	3.0560	(3.994)	0	0	0
2013/02/04	R207	07/11/2013	6.69	Put	Bond Future	1,955.6000	1.9556	2,023.6800	2.0237	3.481	0	0	0
2013/02/04	R208	07/02/2013			Bond Future	6.4734	104.2201	6.4829	104.1602	0.147	0.0000	0.0000	10,615
2013/02/04	R208	07/02/2013	8.00	Call	Bond Future	9,096.1600	9.0962	9,036.2200	9.0362	(0.659)	0	0	0
2013/02/04	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R208	07/02/2013	8.05	Call	Bond Future	9,376.6100	9.3766	9,316.6700	9.3167	(0.639)	0	0	0
2013/02/04	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R208	07/02/2013	8.83	Call	Bond Future	13,617.3000	13.6173	13,557.3600	13.5574	(0.440)	0	0	0
2013/02/04	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R208	07/02/2013	6.00	Call	Bond Future	0.2500	0.0003	0.0000	0.0000	(100.000)	0	0	12,250
2013/02/04	R208	07/02/2013	6.00	Put	Bond Future	3,043.6300	3.0436	3,103.3200	3.1033	1.961	0	0	0
2013/02/04	R208	07/02/2013	7.78	Call	Bond Future	7,849.4900	7.8495	7,789.5500	7.7896	(0.764)	0	0	0
2013/02/04	R208	07/02/2013	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R208	07/02/2013	7.85	Call	Bond Future	8,248.4100	8.2484	8,188.4700	8.1885	(0.727)	0	0	0
2013/02/04	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R208	07/02/2013	7.95	Call	Bond Future	8,814.6500	8.8147	8,754.7100	8.7547	(0.680)	0	0	0
2013/02/04	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R208	02/05/2013			Bond Future	6.5182	102.0875	6.5290	102.0207	0.167	0.0000	0.0000	10,541
2013/02/04	R208	02/05/2013	6.66	Call	Bond Future	2,097.3400	2.0973	2,031.2200	2.0312	(3.153)	0	0	0
2013/02/04	R208	02/05/2013	6.66	Put	Bond Future	1,229.2900	1.2293	1,229.9500	1.2300	0.054	0	0	0
2013/02/04	R208	02/05/2013	6.64	Call	Bond Future	2,027.0300	2.0270	1,961.5300	1.9615	(3.231)	0	0	0
2013/02/04	R208	02/05/2013	6.64	Put	Bond Future	1,280.8200	1.2808	1,282.1000	1.2821	0.100	0	0	0
2013/02/04	R208	02/05/2013	6.65	Call	Bond Future	2,062.0200	2.0620	1,996.2100	1.9962	(3.192)	0	0	0
2013/02/04	R208	02/05/2013	6.65	Put	Bond Future	1,254.8600	1.2549	1,255.8300	1.2558	0.077	0	0	0
2013/02/04	R208	01/08/2013			Bond Future	6.5677	103.4315	6.5801	103.3577	0.188	0.0000	0.0000	0
2013/02/04	R208	01/08/2013	101.40	Call	Bond Future	94,387.0500	94.3870	94,313.2300	94.3132	(0.078)	0	0	0
2013/02/04	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R208	07/11/2013			Bond Future	6.6250	101.5078	6.6391	101.4265	0.212	0.0000	0.0000	0
2013/02/04	R208	07/11/2013	6.81	Call	Bond Future	3,473.5800	3.4736	3,411.7200	3.4117	(1.781)	0	0	0
2013/02/04	R208	07/11/2013	6.81	Put	Bond Future	2,409.3800	2.4094	2,428.8000	2.4288	0.806	0	0	0
2013/02/04	R208	07/11/2013	7.50	Call	Bond Future	6,040.6500	6.0407	5,966.3100	5.9663	(1.231)	0	0	0
2013/02/04	R208	07/11/2013	7.50	Put	Bond Future	1,126.1200	1.1261	1,133.0600	1.1331	0.616	0	0	230
2013/02/04	R208	07/11/2013	6.79	Call	Bond Future	3,408.9500	3.4089	3,347.5600	3.3476	(1.801)	0	0	0
2013/02/04	R208	07/11/2013	6.79	Put	Bond Future	2,459.1600	2.4592	2,479.0500	2.4791	0.809	0	0	0
2013/02/04	R208	07/11/2013	6.80	Call	Bond Future	3,441.1900	3.4412	3,379.5600	3.3796	(1.791)	0	0	0
2013/02/04	R208	07/11/2013	6.80	Put	Bond Future	2,434.1700	2.4342	2,453.8200	2.4538	0.807	0	0	0
2013/02/04	R209	07/02/2013			Bond Future	8.1395	82.7597	8.2088	82.1554	0.853	0.0000	0.0000	3,398
2013/02/04	R209	07/02/2013	8.63	Call	Bond Future	4,127.3500	4.1274	3,521.2200	3.5212	(14.686)	0	0	0
2013/02/04	R209	07/02/2013	8.63	Put	Bond Future	2.0200	0.0020	0.2100	0.0002	(89.604)	0	0	11,000
2013/02/04	R209	07/02/2013	8.83	Call	Bond Future	5,713.1000	5.7131	5,108.7300	5.1087	(10.579)	0	0	0
2013/02/04	R209	07/02/2013	8.83	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	14,000

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2013/02/04	R209	07/02/2013	8.95	Call	Bond Future	6,640.8400		6.6408	6,036.5200	6.0365	(9.100)	0	0	0
2013/02/04	R209	07/02/2013	8.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R209	07/02/2013	9.06	Call	Bond Future	7,475.4100		7.4754	6,871.0900	6.8711	(8.084)	0	0	0
2013/02/04	R209	07/02/2013	9.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R209	07/02/2013	9.10	Call	Bond Future	7,775.1800		7.7752	7,170.8600	7.1709	(7.772)	0	0	0
2013/02/04	R209	07/02/2013	9.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R209	07/02/2013	9.00	Call	Bond Future	7,022.0600		7.0221	6,417.7400	6.4177	(8.606)	0	0	0
2013/02/04	R209	07/02/2013	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R209	07/02/2013	9.05	Call	Bond Future	7,400.1600		7.4002	6,795.8400	6.7958	(8.166)	0	0	0
2013/02/04	R209	07/02/2013	9.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R209	02/05/2013			Bond Future	8.1998		80.6188	8.2715	80.0024	0.874	0.0000	0.0000	6,210
2013/02/04	R209	02/05/2013	8.01	Call	Bond Future	1,954.5800		1.9546	1,664.4700	1.6645	(14.843)	0	0	0
2013/02/04	R209	02/05/2013	8.01	Put	Bond Future	3,622.9400		3.6229	3,949.2600	3.9493	9.007	0	0	0
2013/02/04	R209	02/05/2013	7.99	Call	Bond Future	1,885.0100		1.8850	1,601.5000	1.6015	(15.040)	0	0	0
2013/02/04	R209	02/05/2013	7.99	Put	Bond Future	3,732.2800		3.7323	4,065.2000	4.0652	8.920	0	0	0
2013/02/04	R209	02/05/2013	8.00	Call	Bond Future	1,919.6000		1.9196	1,632.7900	1.6328	(14.941)	0	0	0
2013/02/04	R209	02/05/2013	8.00	Put	Bond Future	3,677.3400		3.6773	4,006.9600	4.0070	8.964	0	0	0
2013/02/04	R209	01/08/2013			Bond Future	8.2657		81.6803	8.3399	81.0509	0.898	0.0000	0.0000	0
2013/02/04	R209	01/08/2013	79.36	Call	Bond Future	71,731.1600		71.7312	71,101.7700	71.1018	(0.877)	0	0	0
2013/02/04	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R209	07/11/2013			Bond Future	8.3392		79.6984	8.4162	79.0551	0.923	0.0000	0.0000	0
2013/02/04	R209	07/11/2013	8.81	Call	Bond Future	7,286.0400		7.2860	6,848.7700	6.8488	(6.001)	0	0	0
2013/02/04	R209	07/11/2013	8.81	Put	Bond Future	3,475.1400		3.4751	3,681.1800	3.6812	5.929	0	0	0
2013/02/04	R209	07/11/2013	9.50	Call	Bond Future	10,756.0100		10.7560	10,235.5100	10.2355	(4.839)	0	0	0
2013/02/04	R209	07/11/2013	9.50	Put	Bond Future	1,857.7500		1.8578	1,980.5600	1.9806	6.611	0	0	180
2013/02/04	R209	07/11/2013	8.79	Call	Bond Future	7,191.1900		7.1912	6,756.7800	6.7568	(6.041)	0	0	0
2013/02/04	R209	07/11/2013	8.79	Put	Bond Future	3,536.3300		3.5363	3,745.2300	3.7452	5.907	0	0	0
2013/02/04	R209	07/11/2013	8.80	Call	Bond Future	7,238.5600		7.2386	6,802.7100	6.8027	(6.021)	0	0	0
2013/02/04	R209	07/11/2013	8.80	Put	Bond Future	3,505.6200		3.5056	3,713.0800	3.7131	5.918	0	0	0
2013/02/04	R210	07/02/2013			Bond Future	164.8899		164.8899	164.8852	164.8852	(0.003)	0.0000	0.0000	1,237
2013/02/04	R210	07/02/2013	156.99	Call	Bond Future	7,899.9400		7.8999	7,895.1600	7.8952	(0.061)	0	0	0
2013/02/04	R210	07/02/2013	156.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R210	07/02/2013	157.00	Call	Bond Future	7,889.9400		7.8899	7,885.1600	7.8852	(0.061)	0	0	0
2013/02/04	R210	07/02/2013	157.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R210	07/02/2013	157.01	Call	Bond Future	7,879.9400		7.8799	7,875.1600	7.8752	(0.061)	0	0	0
2013/02/04	R210	07/02/2013	157.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R210	02/05/2013			Bond Future	165.1139		165.1139	165.0313	165.0313	(0.050)	0.0000	0.0000	1,244
2013/02/04	R210	02/05/2013	161.14	Call	Bond Future	3,973.8700		3.9739	3,891.3500	3.8913	(2.077)	0	0	0
2013/02/04	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R210	02/05/2013	161.15	Call	Bond Future	3,963.8700		3.9639	3,881.3500	3.8813	(2.082)	0	0	0
2013/02/04	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R210	02/05/2013	161.16	Call	Bond Future	3,953.8700		3.9539	3,871.3500	3.8713	(2.087)	0	0	0
2013/02/04	R210	02/05/2013	161.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R211	07/02/2013			Bond Future	126.5378		126.5378	126.5287	126.5287	(0.007)	0.0000	0.0000	0
2013/02/04	R211	07/02/2013	122.99	Call	Bond Future	3,547.8200		3.5478	3,538.6900	3.5387	(0.257)	0	0	0
2013/02/04	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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2013/02/04	R211	07/02/2013	123.00	Call	Bond Future	3,537.8200	3.5378	3,528.6900	3.5287	(0.258)	0	0	0
2013/02/04	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R211	07/02/2013	123.01	Call	Bond Future	3,527.8200	3.5278	3,518.6900	3.5187	(0.259)	0	0	0
2013/02/04	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R211	02/05/2013			Bond Future	128.1350	128.1350	128.0658	128.0658	(0.054)	0.0000	0.0000	529
2013/02/04	R211	02/05/2013	125.69	Call	Bond Future	2,444.9700	2.4450	2,375.8000	2.3758	(2.829)	0	0	0
2013/02/04	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R211	02/05/2013	125.70	Call	Bond Future	2,434.9700	2.4350	2,365.8000	2.3658	(2.841)	0	0	0
2013/02/04	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R211	02/05/2013	125.71	Call	Bond Future	2,424.9700	2.4250	2,355.8000	2.3558	(2.852)	0	0	0
2013/02/04	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R212	07/02/2013			Bond Future	133.3829	133.3829	133.2692	133.2692	(0.085)	0.0000	0.0000	2,405
2013/02/04	R212	07/02/2013	128.99	Call	Bond Future	4,392.9100	4.3929	4,279.1500	4.2792	(2.590)	0	0	0
2013/02/04	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R212	07/02/2013	129.00	Call	Bond Future	4,382.9100	4.3829	4,269.1500	4.2692	(2.596)	0	0	0
2013/02/04	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R212	07/02/2013	129.01	Call	Bond Future	4,372.9100	4.3729	4,259.1500	4.2592	(2.601)	0	0	0
2013/02/04	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R212	02/05/2013			Bond Future	135.0664	135.0664	134.8882	134.8882	(0.132)	0.0000	0.0000	18,170
2013/02/04	R212	02/05/2013	131.09	Call	Bond Future	3,976.4400	3.9764	3,798.1700	3.7982	(4.483)	0	0	0
2013/02/04	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R212	02/05/2013	131.10	Call	Bond Future	3,966.4400	3.9664	3,788.1700	3.7882	(4.494)	0	0	0
2013/02/04	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R212	02/05/2013	131.11	Call	Bond Future	3,956.4400	3.9564	3,778.1700	3.7782	(4.506)	0	0	0
2013/02/04	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R213	07/02/2013			Bond Future	7.8446	95.1047	7.9290	94.3491	1.076	0.0000	0.0000	10,464
2013/02/04	R213	07/02/2013	8.90	Call	Bond Future	8,832.5900	8.8326	8,077.0400	8.0770	(8.554)	0	0	0
2013/02/04	R213	07/02/2013	8.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R213	07/02/2013	8.95	Call	Bond Future	9,219.6500	9.2197	8,464.1000	8.4641	(8.195)	0	0	0
2013/02/04	R213	07/02/2013	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R213	07/02/2013	9.00	Call	Bond Future	9,604.0400	9.6040	8,848.4900	8.8485	(7.867)	0	0	0
2013/02/04	R213	07/02/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R213	07/02/2013	9.05	Call	Bond Future	9,985.7900	9.9858	9,230.2400	9.2302	(7.566)	0	0	0
2013/02/04	R213	07/02/2013	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R213	02/05/2013			Bond Future	7.9034	92.7205	7.9906	91.9504	1.104	0.0000	0.0000	936
2013/02/04	R213	02/05/2013	7.86	Call	Bond Future	2,614.3400	2.6143	2,205.1600	2.2052	(15.651)	0	0	0
2013/02/04	R213	02/05/2013	7.86	Put	Bond Future	3,000.8100	3.0008	3,361.7900	3.3618	12.029	0	0	0
2013/02/04	R213	02/05/2013	7.84	Call	Bond Future	2,530.8800	2.5309	2,129.6900	2.1297	(15.852)	0	0	0
2013/02/04	R213	02/05/2013	7.84	Put	Bond Future	3,096.3700	3.0964	3,465.3400	3.4653	11.916	0	0	0
2013/02/04	R213	02/05/2013	7.85	Call	Bond Future	2,572.4100	2.5724	2,167.2200	2.1672	(15.751)	0	0	0
2013/02/04	R213	02/05/2013	7.85	Put	Bond Future	3,048.3300	3.0483	3,413.3000	3.4133	11.973	0	0	0
2013/02/04	R213	01/08/2013			Bond Future	7.9686	93.9413	8.0590	93.1556	1.134	0.0000	0.0000	0
2013/02/04	R213	01/08/2013	91.25	Call	Bond Future	83,326.2300	83.3262	82,540.5300	82.5405	(0.943)	0	0	0
2013/02/04	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R213	07/11/2013			Bond Future	8.0431	91.7413	8.1369	90.9387	1.167	0.0000	0.0000	0
2013/02/04	R213	07/11/2013	8.61	Call	Bond Future	7,805.9800	7.8060	7,251.7100	7.2517	(7.101)	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
2013/02/04	R213	07/11/2013	8.61	Put	Bond Future	3,109.7500	3.1098	3,358.0900	3.3581	7.986	0	0	0
2013/02/04	R213	07/11/2013	8.59	Call	Bond Future	7,704.0400	7.7040	7,153.3600	7.1534	(7.148)	0	0	0
2013/02/04	R213	07/11/2013	8.59	Put	Bond Future	3,167.4100	3.1674	3,419.3400	3.4193	7.954	0	0	0
2013/02/04	R213	07/11/2013	8.60	Call	Bond Future	7,754.9600	7.7550	7,202.4800	7.2025	(7.124)	0	0	0
2013/02/04	R213	07/11/2013	8.60	Put	Bond Future	3,138.4700	3.1385	3,388.6000	3.3886	7.970	0	0	0
2013/02/04	R214	07/02/2013			Bond Future	8.1794	84.5931	8.2438	83.9995	0.787	0.0000	0.0000	1,649
2013/02/04	R214	07/02/2013	8.59	Call	Bond Future	3,673.7200	3.6737	3,074.0900	3.0741	(16.322)	0	0	0
2013/02/04	R214	07/02/2013	8.59	Put	Bond Future	7.4800	0.0075	1.4600	0.0015	(80.481)	0	0	0
2013/02/04	R214	07/02/2013	8.60	Call	Bond Future	3,758.5400	3.7585	3,159.6500	3.1596	(15.934)	0	0	0
2013/02/04	R214	07/02/2013	8.60	Put	Bond Future	6.4200	0.0064	1.1400	0.0011	(82.243)	0	0	0
2013/02/04	R214	07/02/2013	8.61	Call	Bond Future	3,843.3400	3.8433	3,245.1100	3.2451	(15.565)	0	0	0
2013/02/04	R214	07/02/2013	8.61	Put	Bond Future	5.5100	0.0055	0.8900	0.0009	(83.848)	0	0	0
2013/02/04	R214	02/05/2013			Bond Future	8.2367	82.3342	8.3032	81.7287	0.807	0.0000	0.0000	229
2013/02/04	R214	02/05/2013	84.31	Call	Bond Future	73,554.5800	73.5546	72,949.0500	72.9490	(0.823)	0	0	0
2013/02/04	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/04	R214	01/08/2013			Bond Future	8.3000	83.4183	8.3688	82.7998	0.829	0.0000	0.0000	0
2013/02/04	R214	01/08/2013	84.31	Call	Bond Future	72,970.3500	72.9703	72,351.8900	72.3519	(0.848)	0	0	0
2013/02/04	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>377446</b>