



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 06/02/2013 to 06/02/2013

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
2013/02/06	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	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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2013/02/06	2025	07/02/2013			Bond Future	113.0402	113.0402	113.0347	113.0347	(0.005)	0.0000	0.0000	0
2013/02/06	2025	07/02/2013	110.99	Call	Bond Future	2,050.2200	2.0502	2,044.6500	2.0447	(0.272)	0	0	0
2013/02/06	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	2025	07/02/2013	111.00	Call	Bond Future	2,040.2200	2.0402	2,034.6500	2.0347	(0.273)	0	0	0
2013/02/06	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	2025	07/02/2013	111.01	Call	Bond Future	2,030.2200	2.0302	2,024.6500	2.0247	(0.274)	0	0	0
2013/02/06	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	2025	02/05/2013			Bond Future	114.4133	114.4133	114.4072	114.4072	(0.005)	0.0000	0.0000	0
2013/02/06	2025	02/05/2013	113.41	Call	Bond Future	999.5900	0.9996	993.4800	0.9935	(0.611)	0	0	0
2013/02/06	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	2038	07/02/2013			Bond Future	111.4120	111.4120	111.4131	111.4131	0.001	0.0000	0.0000	0
2013/02/06	2038	07/02/2013	105.99	Call	Bond Future	5,421.9700	5.4220	5,423.0500	5.4230	0.020	0	0	0
2013/02/06	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	2038	07/02/2013	106.00	Call	Bond Future	5,411.9700	5.4120	5,413.0500	5.4130	0.020	0	0	0
2013/02/06	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	2038	07/02/2013	106.01	Call	Bond Future	5,401.9700	5.4020	5,403.0500	5.4030	0.020	0	0	0
2013/02/06	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	2038	02/05/2013			Bond Future	112.7653	112.7653	112.7657	112.7657	0.000	0.0000	0.0000	0
2013/02/06	2038	02/05/2013	111.60	Call	Bond Future	1,160.8100	1.1608	1,161.2400	1.1612	0.037	0	0	0
2013/02/06	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	2050	07/02/2013			Bond Future	118.2239	118.2239	118.2260	118.2260	0.002	0.0000	0.0000	0
2013/02/06	2050	07/02/2013	112.99	Call	Bond Future	5,233.9300	5.2339	5,236.0300	5.2360	0.040	0	0	0
2013/02/06	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	2050	07/02/2013	113.00	Call	Bond Future	5,223.9300	5.2239	5,226.0300	5.2260	0.040	0	0	0
2013/02/06	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	2050	07/02/2013	113.01	Call	Bond Future	5,213.9300	5.2139	5,216.0300	5.2160	0.040	0	0	0
2013/02/06	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	2050	02/05/2013			Bond Future	119.6599	119.6599	119.6617	119.6617	0.002	0.0000	0.0000	122
2013/02/06	2050	02/05/2013	117.60	Call	Bond Future	2,062.1000	2.0621	2,063.9000	2.0639	0.087	0	0	0
2013/02/06	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	AL7T	07/02/2013			Index Future	488.2470	488.2470	489.1540	489.1540	0.186	0.0000	0.0000	0
2013/02/06	AL7T	02/05/2013			Index Future	494.1200	494.1200	495.0370	495.0370	0.186	0.0000	0.0000	12

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2013/02/06	AL7T	01/08/2013			Index Future	500.5970	500.5970	501.5260	501.5260	0.186	0.0000	0.0000	0
2013/02/06	AL7T	07/11/2013			Index Future	507.6940	507.6940	508.6370	508.6370	0.186	0.0000	0.0000	0
2013/02/06	ALBI	07/02/2013			Index Future	434.9730	434.9730	435.5630	435.5630	0.136	0.0000	0.0000	99
2013/02/06	ALBI	02/05/2013			Index Future	440.2040	440.2040	440.8010	440.8010	0.136	0.0000	0.0000	875
2013/02/06	ALBI	01/08/2013			Index Future	445.9750	445.9750	446.5790	446.5790	0.135	0.0000	0.0000	79
2013/02/06	ALBI	07/11/2013			Index Future	452.2970	452.2970	452.9110	452.9110	0.136	0.0000	0.0000	80
2013/02/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/02/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/06	EL28	07/02/2013			Bond Future	113.6300	113.6300	113.6322	113.6322	0.002	0.0000	0.0000	0
2013/02/06	EL28	07/02/2013	113.01	Call	Bond Future	620.0100	0.6200	622.1600	0.6222	0.347	0	0	0
2013/02/06	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	EL28	07/02/2013	112.99	Call	Bond Future	640.0100	0.6400	642.1600	0.6422	0.336	0	0	0
2013/02/06	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	EL28	07/02/2013	113.00	Call	Bond Future	630.0100	0.6300	632.1600	0.6322	0.341	0	0	0
2013/02/06	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	EL28	02/05/2013			Bond Future	113.6607	113.6607	113.6623	113.6623	0.001	0.0000	0.0000	0
2013/02/06	EL28	02/05/2013	113.32	Call	Bond Future	344.5300	0.3445	346.0900	0.3461	0.453	0	0	0
2013/02/06	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	ES33	07/02/2013			Bond Future	8.7992	90.8398	8.7810	90.9948	(0.206)	0.0000	0.0000	0
2013/02/06	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	ES33	07/02/2013	8.54	Put	Bond Future	2,256.1400	2.2561	2,101.1500	2.1012	(6.870)	0	0	0
2013/02/06	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	ES33	07/02/2013	8.55	Put	Bond Future	2,167.4500	2.1675	2,012.4600	2.0125	(7.151)	0	0	0
2013/02/06	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	ES33	07/02/2013	8.56	Put	Bond Future	2,078.8900	2.0789	1,923.9000	1.9239	(7.455)	0	0	0
2013/02/06	ES33	02/05/2013			Bond Future	8.8823	88.1542	8.8637	88.3107	(0.209)	0.0000	0.0000	3,363
2013/02/06	ES33	02/05/2013	91.02	Call	Bond Future	78,973.9800	78.9740	79,130.4400	79.1304	0.198	0	0	0
2013/02/06	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	ES33	01/08/2013			Bond Future	8.9736	89.3096	8.9545	89.4683	(0.214)	0.0000	0.0000	0
2013/02/06	ES33	01/08/2013	9.00	Call	Bond Future	217.3700	0.2174	376.0600	0.3761	73.005	0	0	0
2013/02/06	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	ES33	01/08/2013	91.02	Call	Bond Future	78,258.2400	78.2582	78,416.9300	78.4169	0.203	0	0	0
2013/02/06	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	GOVI	07/02/2013			GOVI	434.9640	434.9640	435.5310	435.5310	0.130	0.0000	0.0000	220
2013/02/06	GOVI	07/02/2013	432.99	Call	GOVI	19,740.0000	1.9740	25,410.0000	2.5410	28.723	0	0	0
2013/02/06	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	GOVI	07/02/2013	433.00	Call	GOVI	19,640.0000	1.9640	25,310.0000	2.5310	28.870	0	0	0
2013/02/06	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	GOVI	07/02/2013	433.01	Call	GOVI	19,540.0000	1.9540	25,210.0000	2.5210	29.017	0	0	0

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2013/02/06	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	GOVI	02/05/2013			GOVI	440.1950	440.1950	440.7690	440.7690	0.130	0.0000	0.0000	91
2013/02/06	GOVI	02/05/2013	432.99	Call	GOVI	72,050.0000	7.2050	77,790.0000	7.7790	7.967	0	0	0
2013/02/06	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	GOVI	02/05/2013	433.00	Call	GOVI	71,950.0000	7.1950	77,690.0000	7.7690	7.978	0	0	0
2013/02/06	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	GOVI	02/05/2013	433.01	Call	GOVI	71,850.0000	7.1850	77,590.0000	7.7590	7.989	0	0	0
2013/02/06	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	GOVI	01/08/2013			GOVI	445.9650	445.9650	446.5460	446.5460	0.130	0.0000	0.0000	280
2013/02/06	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	5,560.0000	0.5560	100.000	0	0	0
2013/02/06	GOVI	01/08/2013	445.99	Put	GOVI	250.0000	0.0250	0.0000	0.0000	(100.000)	0	0	0
2013/02/06	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	5,460.0000	0.5460	100.000	0	0	0
2013/02/06	GOVI	01/08/2013	446.00	Put	GOVI	350.0000	0.0350	0.0000	0.0000	(100.000)	0	0	0
2013/02/06	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	5,360.0000	0.5360	100.000	0	0	0
2013/02/06	GOVI	01/08/2013	446.01	Put	GOVI	450.0000	0.0450	0.0000	0.0000	(100.000)	0	0	0
2013/02/06	GOVI	07/11/2013			GOVI	452.2880	452.2880	452.8770	452.8770	0.130	0.0000	0.0000	0
2013/02/06	GOVI	07/11/2013	445.99	Call	GOVI	62,980.0000	6.2980	68,870.0000	6.8870	9.352	0	0	0
2013/02/06	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	GOVI	07/11/2013	446.00	Call	GOVI	62,880.0000	6.2880	68,770.0000	6.8770	9.367	0	0	0
2013/02/06	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	GOVI	07/11/2013	446.01	Call	GOVI	62,780.0000	6.2780	68,670.0000	6.8670	9.382	0	0	0
2013/02/06	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/06	IGOV	07/02/2013			Index Future	198.5040	198.5040	198.3980	198.3980	(0.053)	0.0000	0.0000	14
2013/02/06	IGOV	02/05/2013			Index Future	200.9150	200.9150	200.8070	200.8070	(0.054)	0.0000	0.0000	459
2013/02/06	IGOV	01/08/2013			Index Future	203.5730	203.5730	203.4640	203.4640	(0.054)	0.0000	0.0000	147
2013/02/06	IGOV	07/11/2013			Index Future	206.4850	206.4850	206.3740	206.3740	(0.054)	0.0000	0.0000	7
2013/02/06	ILBI	07/02/2013			Index Future	537.2500	537.2500	537.2870	537.2870	0.007	0.0000	0.0000	183
2013/02/06	ILBI	02/05/2013			Index Future	543.7990	543.7990	543.8400	543.8400	0.008	0.0000	0.0000	0
2013/02/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/06	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/02/06	JBAF	20/03/2013			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	1,000

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2013/02/06	JBAF	17/04/2013			Jibar Tradeable Future	5.0600	94.9400	5.0500	94.9500	(0.198)	0.0000	0.0000	0
2013/02/06	JBAF	15/05/2013			Jibar Tradeable Future	5.0500	94.9500	5.0400	94.9600	(0.198)	0.0000	0.0000	0
2013/02/06	JBAF	19/06/2013			Jibar Tradeable Future	5.0400	94.9600	5.0400	94.9600	0.000	0.0000	0.0000	500
2013/02/06	JBAF	17/07/2013			Jibar Tradeable Future	5.0200	94.9800	5.0300	94.9700	0.199	0.0000	0.0000	0
2013/02/06	JBAF	18/09/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	2,200
2013/02/06	JBAF	18/12/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	2,000
2013/02/06	JBAF	19/03/2014			Jibar Tradeable Future	5.1800	94.8200	5.1900	94.8100	0.193	0.0000	0.0000	400
2013/02/06	JBAF	18/06/2014			Jibar Tradeable Future	5.3000	94.7000	5.3100	94.6900	0.189	0.0000	0.0000	800
2013/02/06	JBAF	17/09/2014			Jibar Tradeable Future	5.4400	94.5600	5.4500	94.5500	0.184	0.0000	0.0000	0
2013/02/06	JBAF	17/12/2014			Jibar Tradeable Future	5.5900	94.4100	5.6000	94.4000	0.179	0.0000	0.0000	0
2013/02/06	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/06	R023	07/02/2013			Bond Future	6.7926	110.4161	6.7607	110.6566	(0.471)	0.0000	0.0000	784
2013/02/06	R023	07/02/2013	7.04	Call	Bond Future	1,837.3300	1.8373	2,077.8600	2.0779	13.091	0	0	0
2013/02/06	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R023	07/02/2013	7.05	Call	Bond Future	1,910.7500	1.9107	2,151.2800	2.1513	12.588	0	0	0
2013/02/06	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R023	07/02/2013	7.06	Call	Bond Future	1,984.1000	1.9841	2,224.6300	2.2246	12.123	0	0	0
2013/02/06	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R023	02/05/2013			Bond Future	6.8419	107.8318	6.8089	108.0747	(0.482)	0.0000	0.0000	3,490
2013/02/06	R023	02/05/2013	7.05	Call	Bond Future	1,516.2200	1.5162	1,759.1500	1.7591	16.022	0	0	0
2013/02/06	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R023	02/05/2013	7.06	Call	Bond Future	1,588.3800	1.5884	1,831.3100	1.8313	15.294	0	0	0
2013/02/06	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R023	02/05/2013	7.04	Call	Bond Future	1,444.0000	1.4440	1,686.9300	1.6869	16.823	0	0	0
2013/02/06	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R023	01/08/2013			Bond Future	6.8969	109.2451	6.8626	109.4913	(0.497)	0.0000	0.0000	0
2013/02/06	R023	01/08/2013	7.29	Call	Bond Future	2,775.2400	2.7752	3,021.5200	3.0215	8.874	0	0	0
2013/02/06	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R023	01/08/2013	7.30	Call	Bond Future	2,844.6100	2.8446	3,090.8900	3.0909	8.658	0	0	0
2013/02/06	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R023	01/08/2013	7.31	Call	Bond Future	2,913.9200	2.9139	3,160.2000	3.1602	8.452	0	0	0
2013/02/06	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R157	07/02/2013			Bond Future	5.3210	125.0978	5.3052	125.1400	(0.296)	0.0000	0.0000	5,367
2013/02/06	R157	07/02/2013	6.28	Call	Bond Future	2,531.6800	2.5317	2,573.9000	2.5739	1.668	0	0	0
2013/02/06	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R157	07/02/2013	6.50	Call	Bond Future	3,102.7000	3.1027	3,144.9200	3.1449	1.361	0	0	0
2013/02/06	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R157	07/02/2013	6.70	Call	Bond Future	3,618.7100	3.6187	3,660.9300	3.6609	1.167	0	0	0
2013/02/06	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R157	07/02/2013	6.75	Call	Bond Future	3,747.2500	3.7473	3,789.4700	3.7895	1.127	0	0	0
2013/02/06	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R157	07/02/2013	6.80	Call	Bond Future	3,875.6100	3.8756	3,917.8300	3.9178	1.089	0	0	0
2013/02/06	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R157	02/05/2013			Bond Future	5.3262	119.8017	5.3089	119.8438	(0.324)	0.0000	0.0000	19,451
2013/02/06	R157	02/05/2013	5.35	Call	Bond Future	432.7200	0.4327	453.7100	0.4537	4.851	0	0	0

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2013/02/06	R157	02/05/2013	5.35	Put	Bond Future	374.8100	0.3748	353.7400	0.3537	(5.622)	0	0	0
2013/02/06	R157	02/05/2013	5.36	Call	Bond Future	445.7500	0.4458	467.1400	0.4671	4.799	0	0	0
2013/02/06	R157	02/05/2013	5.36	Put	Bond Future	363.5100	0.3635	342.8400	0.3428	(5.686)	0	0	0
2013/02/06	R157	02/05/2013	5.34	Call	Bond Future	419.9200	0.4199	440.5100	0.4405	4.903	0	0	0
2013/02/06	R157	02/05/2013	5.34	Put	Bond Future	386.3500	0.3863	364.8800	0.3649	(5.557)	0	0	0
2013/02/06	R157	01/08/2013			Bond Future	5.3250	121.3718	5.3053	121.4146	(0.370)	0.0000	0.0000	0
2013/02/06	R157	01/08/2013	116.11	Call	Bond Future	91,916.2000	91.9162	91,959.0100	91.9590	0.047	0	0	0
2013/02/06	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R157	07/11/2013			Bond Future	5.3287	116.2851	5.3057	116.3288	(0.433)	0.0000	0.0000	0
2013/02/06	R157	07/11/2013	5.61	Call	Bond Future	913.6300	0.9136	940.6800	0.9407	2.961	0	0	0
2013/02/06	R157	07/11/2013	5.61	Put	Bond Future	382.7100	0.3827	366.0900	0.3661	(4.343)	0	0	0
2013/02/06	R157	07/11/2013	5.59	Call	Bond Future	889.2200	0.8892	915.8600	0.9159	2.996	0	0	0
2013/02/06	R157	07/11/2013	5.59	Put	Bond Future	395.9400	0.3959	378.9100	0.3789	(4.301)	0	0	0
2013/02/06	R157	07/11/2013	5.60	Call	Bond Future	901.3800	0.9014	928.2300	0.9282	2.979	0	0	0
2013/02/06	R157	07/11/2013	5.60	Put	Bond Future	389.2800	0.3893	372.4600	0.3725	(4.321)	0	0	0
2013/02/06	R186	07/02/2013			Bond Future	7.3429	128.6726	7.3157	128.9504	(0.371)	7.3345	7.3345	24,241
2013/02/06	R186	07/02/2013	7.00	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	10,300
2013/02/06	R186	07/02/2013	7.00	Put	Bond Future	3,562.9200	3.5629	3,285.0500	3.2850	(7.799)	0	0	0
2013/02/06	R186	07/02/2013	7.25	Call	Bond Future	97.3100	0.0973	75.2200	0.0752	(22.701)	0	0	670
2013/02/06	R186	07/02/2013	7.25	Put	Bond Future	1,049.4300	1.0494	749.5400	0.7495	(28.576)	0	0	0
2013/02/06	R186	07/02/2013	7.29	Call	Bond Future	193.6100	0.1936	185.5700	0.1856	(4.153)	0	0	0
2013/02/06	R186	07/02/2013	7.29	Put	Bond Future	734.7800	0.7348	448.9400	0.4489	(38.901)	0	0	0
2013/02/06	R186	07/02/2013	7.75	Call	Bond Future	4,054.9600	4.0550	4,332.7500	4.3327	6.851	0	0	1,000
2013/02/06	R186	07/02/2013	7.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/02/06	R186	07/02/2013	8.00	Call	Bond Future	6,455.7800	6.4558	6,733.5800	6.7336	4.303	0	0	0
2013/02/06	R186	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	150
2013/02/06	R186	07/02/2013	8.45	Call	Bond Future	10,613.2800	10.6133	10,891.0800	10.8911	2.617	0	0	0
2013/02/06	R186	07/02/2013	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R186	07/02/2013	8.47	Call	Bond Future	10,793.3100	10.7933	11,071.1100	11.0711	2.574	0	0	0
2013/02/06	R186	07/02/2013	8.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R186	07/02/2013	7.50	Call	Bond Future	1,613.0900	1.6131	1,865.7700	1.8658	15.664	0	0	540
2013/02/06	R186	07/02/2013	7.50	Put	Bond Future	26.7100	0.0267	1.5900	0.0016	(94.047)	0	0	0
2013/02/06	R186	07/02/2013	8.50	Call	Bond Future	11,062.6200	11.0626	11,340.4200	11.3404	2.511	0	0	0
2013/02/06	R186	07/02/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R186	07/02/2013	8.55	Call	Bond Future	11,509.4900	11.5095	11,787.2900	11.7873	2.414	0	0	0
2013/02/06	R186	07/02/2013	8.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R186	07/02/2013	8.32	Call	Bond Future	9,433.3600	9.4334	9,711.1600	9.7112	2.945	0	0	0
2013/02/06	R186	07/02/2013	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2013/02/06	R186	02/05/2013			Bond Future	7.4038	130.2207	7.3758	130.5012	(0.378)	0.0000	0.0000	67,026
2013/02/06	R186	02/05/2013	7.75	Call	Bond Future	4,915.3300	4.9153	5,091.3500	5.0913	3.581	0	0	0
2013/02/06	R186	02/05/2013	7.75	Put	Bond Future	1,518.1800	1.5182	1,413.6900	1.4137	(6.883)	0	0	100
2013/02/06	R186	02/05/2013	7.39	Call	Bond Future	2,837.1800	2.8372	2,957.6100	2.9576	4.245	0	0	0
2013/02/06	R186	02/05/2013	7.39	Put	Bond Future	2,975.7200	2.9757	2,815.6400	2.8156	(5.380)	0	0	0
2013/02/06	R186	02/05/2013	7.40	Call	Bond Future	2,886.3900	2.8864	3,008.3700	3.0084	4.226	0	0	0
2013/02/06	R186	02/05/2013	7.40	Put	Bond Future	2,924.8100	2.9248	2,766.2800	2.7663	(5.420)	0	0	150
2013/02/06	R186	02/05/2013	7.41	Call	Bond Future	2,936.1000	2.9361	3,059.6300	3.0596	4.207	0	0	0
2013/02/06	R186	02/05/2013	7.41	Put	Bond Future	2,874.5100	2.8745	2,717.5300	2.7175	(5.461)	0	0	0

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2013/02/06	R186	02/05/2013	6.75	Call	Bond Future	704.9500		0.7050	743.3400	0.7433	5.446	0	0	350
2013/02/06	R186	02/05/2013	6.75	Put	Bond Future	7,487.8300		7.4878	7,245.7100	7.2457	(3.234)	0	0	0
2013/02/06	R186	01/08/2013			Bond Future	7.4711		126.6426	7.4421	126.9269	(0.388)	0.0000	0.0000	0
2013/02/06	R186	01/08/2013	128.26	Call	Bond Future	117,370.2400		117.3702	117,654.5200	117.6545	0.242	0	0	0
2013/02/06	R186	01/08/2013	128.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R186	01/08/2013	7.25	Call	Bond Future	3,225.8100		3.2258	3,328.5800	3.3286	3.186	0	0	4,000
2013/02/06	R186	01/08/2013	7.25	Put	Bond Future	5,419.1000		5.4191	5,237.5900	5.2376	(3.349)	0	0	0
2013/02/06	R186	07/11/2013			Bond Future	7.5456		128.4374	7.5155	128.7260	(0.399)	0.0000	0.0000	480
2013/02/06	R186	07/11/2013	8.14	Call	Bond Future	8,533.8900		8.5339	8,817.6900	8.8177	3.326	0	0	0
2013/02/06	R186	07/11/2013	8.14	Put	Bond Future	3,013.7000		3.0137	3,008.8200	3.0088	(0.162)	0	0	0
2013/02/06	R186	07/11/2013	8.15	Call	Bond Future	8,593.6000		8.5936	8,878.2000	8.8782	3.312	0	0	0
2013/02/06	R186	07/11/2013	8.15	Put	Bond Future	2,983.4900		2.9835	2,979.4100	2.9794	(0.137)	0	0	0
2013/02/06	R186	07/11/2013	8.16	Call	Bond Future	8,653.4700		8.6535	8,938.8600	8.9389	3.298	0	0	0
2013/02/06	R186	07/11/2013	8.16	Put	Bond Future	2,953.5400		2.9535	2,950.2500	2.9502	(0.111)	0	0	0
2013/02/06	R186	07/11/2013	8.75	Call	Bond Future	12,423.4300		12.4234	12,689.2000	12.6892	2.139	0	0	0
2013/02/06	R186	07/11/2013	8.75	Put	Bond Future	1,588.6400		1.5886	1,565.7300	1.5657	(1.442)	0	0	130
2013/02/06	R189	07/02/2013			Bond Future	217.0339		217.0339	217.0431	217.0431	0.004	0.0000	0.0000	154
2013/02/06	R189	07/02/2013	212.99	Call	Bond Future	4,043.8700		4.0439	4,053.1100	4.0531	0.228	0	0	0
2013/02/06	R189	07/02/2013	212.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R189	07/02/2013	213.00	Call	Bond Future	4,033.8700		4.0339	4,043.1100	4.0431	0.229	0	0	0
2013/02/06	R189	07/02/2013	213.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R189	07/02/2013	213.01	Call	Bond Future	4,023.8700		4.0239	4,033.1100	4.0331	0.230	0	0	0
2013/02/06	R189	07/02/2013	213.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R197	07/02/2013			Bond Future	285.7143		285.7143	285.6969	285.6969	(0.006)	0.0000	0.0000	635
2013/02/06	R197	07/02/2013	278.99	Call	Bond Future	6,724.3000		6.7243	6,706.9200	6.7069	(0.258)	0	0	0
2013/02/06	R197	07/02/2013	278.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R197	07/02/2013	279.00	Call	Bond Future	6,714.3000		6.7143	6,696.9200	6.6969	(0.259)	0	0	0
2013/02/06	R197	07/02/2013	279.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R197	07/02/2013	279.01	Call	Bond Future	6,704.3000		6.7043	6,686.9200	6.6869	(0.259)	0	0	0
2013/02/06	R197	07/02/2013	279.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R197	02/05/2013			Bond Future	289.1847		289.1847	289.1659	289.1659	(0.007)	0.0000	0.0000	2,633
2013/02/06	R197	02/05/2013	282.39	Call	Bond Future	6,794.7300		6.7947	6,775.9000	6.7759	(0.277)	0	0	0
2013/02/06	R197	02/05/2013	282.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R197	02/05/2013	282.40	Call	Bond Future	6,784.7300		6.7847	6,765.9000	6.7659	(0.278)	0	0	0
2013/02/06	R197	02/05/2013	282.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R197	02/05/2013	282.41	Call	Bond Future	6,774.7300		6.7747	6,755.9000	6.7559	(0.278)	0	0	0
2013/02/06	R197	02/05/2013	282.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R201	07/02/2013			Bond Future	5.1299		107.5893	5.1199	107.6074	(0.194)	0.0000	0.0000	0
2013/02/06	R201	07/02/2013	4.98	Call	Bond Future	0.0600		0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/02/06	R201	07/02/2013	4.98	Put	Bond Future	273.5300		0.2735	255.3800	0.2554	(6.635)	0	0	0
2013/02/06	R201	07/02/2013	5.60	Call	Bond Future	851.8900		0.8519	869.9800	0.8700	2.124	0	0	0
2013/02/06	R201	07/02/2013	5.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R201	07/02/2013	6.20	Call	Bond Future	1,926.1400		1.9261	1,944.2300	1.9442	0.939	0	0	0
2013/02/06	R201	07/02/2013	6.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R201	07/02/2013	6.25	Call	Bond Future	2,015.0100		2.0150	2,033.1000	2.0331	0.898	0	0	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
2013/02/06	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R201	07/02/2013	6.30	Call	Bond Future	2,103.7800	2.1038	2,121.8700	2.1219	0.860	0	0	0
2013/02/06	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R201	02/05/2013			Bond Future	5.1114	108.8838	5.1003	108.9016	(0.217)	0.0000	0.0000	4
2013/02/06	R201	02/05/2013	4.05	Call	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2013/02/06	R201	02/05/2013	4.05	Put	Bond Future	1,715.4900	1.7155	1,697.7500	1.6978	(1.034)	0	0	0
2013/02/06	R201	02/05/2013	4.06	Call	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0	0	0
2013/02/06	R201	02/05/2013	4.06	Put	Bond Future	1,699.1600	1.6992	1,681.4200	1.6814	(1.044)	0	0	0
2013/02/06	R201	02/05/2013	4.04	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2013/02/06	R201	02/05/2013	4.04	Put	Bond Future	1,731.8200	1.7318	1,714.0700	1.7141	(1.025)	0	0	0
2013/02/06	R201	01/08/2013			Bond Future	5.0767	105.9068	5.0633	105.9250	(0.263)	0.0000	0.0000	0
2013/02/06	R201	01/08/2013	107.45	Call	Bond Future	68,661.1600	68.6612	68,679.3100	68.6793	0.026	0	0	0
2013/02/06	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R201	07/11/2013			Bond Future	5.0131	107.4078	4.9961	107.4264	(0.339)	0.0000	0.0000	0
2013/02/06	R201	07/11/2013	4.80	Call	Bond Future	210.3000	0.2103	214.1200	0.2141	1.816	0	0	0
2013/02/06	R201	07/11/2013	4.80	Put	Bond Future	444.3200	0.4443	429.5400	0.4295	(3.326)	0	0	0
2013/02/06	R201	07/11/2013	4.81	Call	Bond Future	214.5200	0.2145	218.7900	0.2188	1.990	0	0	0
2013/02/06	R201	07/11/2013	4.81	Put	Bond Future	437.5400	0.4375	423.2100	0.4232	(3.275)	0	0	0
2013/02/06	R201	07/11/2013	4.79	Call	Bond Future	206.1300	0.2061	209.5100	0.2095	1.640	0	0	0
2013/02/06	R201	07/11/2013	4.79	Put	Bond Future	451.1500	0.4512	435.9300	0.4359	(3.374)	0	0	0
2013/02/06	R202	07/02/2013			Bond Future	211.7518	211.7518	211.4236	211.4236	(0.155)	0.0000	0.0000	1,214
2013/02/06	R202	07/02/2013	204.99	Call	Bond Future	6,761.7800	6.7618	6,433.6000	6.4336	(4.853)	0	0	0
2013/02/06	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R202	07/02/2013	205.00	Call	Bond Future	6,751.7800	6.7518	6,423.6000	6.4236	(4.861)	0	0	0
2013/02/06	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R202	07/02/2013	205.01	Call	Bond Future	6,741.7800	6.7418	6,413.6000	6.4136	(4.868)	0	0	0
2013/02/06	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R202	02/05/2013			Bond Future	214.3239	214.3239	213.9906	213.9906	(0.155)	0.0000	0.0000	49,442
2013/02/06	R202	02/05/2013	211.04	Call	Bond Future	3,283.8600	3.2839	2,950.6100	2.9506	(10.148)	0	0	0
2013/02/06	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R202	02/05/2013	211.05	Call	Bond Future	3,273.8600	3.2739	2,940.6100	2.9406	(10.179)	0	0	0
2013/02/06	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R202	02/05/2013	211.06	Call	Bond Future	3,263.8600	3.2639	2,930.6100	2.9306	(10.210)	0	0	0
2013/02/06	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R203	07/02/2013			Bond Future	5.7318	113.4399	5.7204	113.4878	(0.198)	0.0000	0.0000	11,250
2013/02/06	R203	07/02/2013	5.54	Call	Bond Future	0.8100	0.0008	0.0300	0.0000	(96.296)	0	0	10,000
2013/02/06	R203	07/02/2013	5.54	Put	Bond Future	814.1900	0.8142	765.5600	0.7656	(5.973)	0	0	0
2013/02/06	R203	07/02/2013	6.11	Call	Bond Future	1,583.1300	1.5831	1,630.9800	1.6310	3.022	0	0	12,600
2013/02/06	R203	07/02/2013	6.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,254
2013/02/06	R203	07/02/2013	6.45	Call	Bond Future	2,982.5100	2.9825	3,030.3600	3.0304	1.604	0	0	0
2013/02/06	R203	07/02/2013	6.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R203	07/02/2013	6.55	Call	Bond Future	3,389.8800	3.3899	3,437.7300	3.4377	1.412	0	0	0
2013/02/06	R203	07/02/2013	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R203	07/02/2013	6.65	Call	Bond Future	3,795.3600	3.7954	3,843.2100	3.8432	1.261	0	0	0
2013/02/06	R203	07/02/2013	6.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	30,250
2013/02/06	R203	07/02/2013	6.94	Call	Bond Future	4,960.6300	4.9606	5,008.4800	5.0085	0.965	0	0	0

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2013/02/06	R203	07/02/2013	6.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R203	07/02/2013	7.15	Call	Bond Future	5,794.6900	5.7947	5,842.5400	5.8425	0.826	0	0	0
2013/02/06	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R203	07/02/2013	6.50	Call	Bond Future	3,186.4300	3.1864	3,234.2800	3.2343	1.502	0	0	0
2013/02/06	R203	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R203	02/05/2013			Bond Future	5.7602	110.6485	5.7483	110.6963	(0.206)	0.0000	0.0000	10,716
2013/02/06	R203	02/05/2013	5.90	Call	Bond Future	1,160.8500	1.1608	1,183.7000	1.1837	1.968	0	0	0
2013/02/06	R203	02/05/2013	5.90	Put	Bond Future	600.4600	0.6005	575.4800	0.5755	(4.160)	0	0	0
2013/02/06	R203	02/05/2013	5.91	Call	Bond Future	1,185.3700	1.1854	1,208.6000	1.2086	1.960	0	0	0
2013/02/06	R203	02/05/2013	5.91	Put	Bond Future	585.0200	0.5850	560.4200	0.5604	(4.205)	0	0	0
2013/02/06	R203	02/05/2013	5.89	Call	Bond Future	1,136.5900	1.1366	1,159.0700	1.1591	1.978	0	0	0
2013/02/06	R203	02/05/2013	5.89	Put	Bond Future	616.1800	0.6162	590.8300	0.5908	(4.114)	0	0	0
2013/02/06	R203	01/08/2013			Bond Future	5.7903	112.0987	5.7775	112.1473	(0.221)	0.0000	0.0000	0
2013/02/06	R203	01/08/2013	109.11	Call	Bond Future	98,885.4900	98.8855	98,934.1200	98.9341	0.049	0	0	0
2013/02/06	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R203	07/11/2013			Bond Future	5.8301	109.5278	5.8162	109.5773	(0.238)	0.0000	0.0000	0
2013/02/06	R203	07/11/2013	571.00	Call	Bond Future	107,298.2500	107.2983	107,347.8000	107.3478	0.046	0	0	0
2013/02/06	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R203	07/11/2013	5.99	Call	Bond Future	1,727.8700	1.7279	1,734.7000	1.7347	0.395	0	0	0
2013/02/06	R203	07/11/2013	5.99	Put	Bond Future	1,159.5300	1.1595	1,116.8100	1.1168	(3.684)	0	0	0
2013/02/06	R203	07/11/2013	6.00	Call	Bond Future	1,748.0400	1.7480	1,755.4800	1.7555	0.426	0	0	0
2013/02/06	R203	07/11/2013	6.00	Put	Bond Future	1,144.2700	1.1443	1,102.1600	1.1022	(3.680)	0	0	0
2013/02/06	R203	07/11/2013	6.01	Call	Bond Future	1,768.7000	1.7687	1,776.3700	1.7764	0.434	0	0	0
2013/02/06	R203	07/11/2013	6.01	Put	Bond Future	1,129.5200	1.1295	1,087.6400	1.0876	(3.708)	0	0	0
2013/02/06	R203	07/11/2013	5.71	Call	Bond Future	1,214.9100	1.2149	1,205.0200	1.2050	(0.814)	0	0	15
2013/02/06	R203	07/11/2013	5.71	Put	Bond Future	1,644.3400	1.6443	1,584.9000	1.5849	(3.615)	0	0	0
2013/02/06	R204	07/02/2013			Bond Future	5.9819	110.9980	5.9805	111.0054	(0.024)	0.0000	0.0000	8,000
2013/02/06	R204	07/02/2013	7.29	Call	Bond Future	6,512.9300	6.5129	6,520.3200	6.5203	0.113	0	0	0
2013/02/06	R204	07/02/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R204	07/02/2013	7.45	Call	Bond Future	7,276.6100	7.2766	7,284.0000	7.2840	0.102	0	0	0
2013/02/06	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R204	07/02/2013	7.95	Call	Bond Future	9,618.7400	9.6187	9,626.1300	9.6261	0.077	0	0	0
2013/02/06	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R204	07/02/2013	8.00	Call	Bond Future	9,849.3000	9.8493	9,856.6900	9.8567	0.075	0	0	0
2013/02/06	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R204	07/02/2013	8.05	Call	Bond Future	10,079.2200	10.0792	10,086.6100	10.0866	0.073	0	0	0
2013/02/06	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R204	02/05/2013			Bond Future	6.0190	112.3335	6.0176	112.3404	(0.023)	0.0000	0.0000	6,807
2013/02/06	R204	02/05/2013	6.30	Call	Bond Future	1,998.6100	1.9986	1,995.6900	1.9957	(0.146)	0	0	0
2013/02/06	R204	02/05/2013	6.30	Put	Bond Future	610.8800	0.6109	601.0400	0.6010	(1.611)	0	0	0
2013/02/06	R204	02/05/2013	6.31	Call	Bond Future	2,032.4600	2.0325	2,029.6400	2.0296	(0.139)	0	0	0
2013/02/06	R204	02/05/2013	6.31	Put	Bond Future	595.7500	0.5958	586.0100	0.5860	(1.635)	0	0	0
2013/02/06	R204	02/05/2013	6.29	Call	Bond Future	1,965.0300	1.9650	1,962.0100	1.9620	(0.154)	0	0	0
2013/02/06	R204	02/05/2013	6.29	Put	Bond Future	626.3100	0.6263	616.3700	0.6164	(1.587)	0	0	0
2013/02/06	R204	01/08/2013			Bond Future	6.0603	109.7793	6.0588	109.7864	(0.025)	0.0000	0.0000	0
2013/02/06	R204	01/08/2013	110.75	Call	Bond Future	100,895.7600	100.8958	100,902.9100	100.9029	0.007	0	0	0
2013/02/06	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/02/06	R204	07/11/2013			Bond Future	6.1072	111.3351	6.1055	111.3425	(0.027)	0.0000	0.0000	0
2013/02/06	R204	07/11/2013	6.30	Call	Bond Future	2,495.5800	2.4956	2,500.0200	2.5000	0.178	0	0	0
2013/02/06	R204	07/11/2013	6.30	Put	Bond Future	1,623.4300	1.6234	1,620.4200	1.6204	(0.185)	0	0	0
2013/02/06	R204	07/11/2013	6.31	Call	Bond Future	2,521.9500	2.5219	2,526.4100	2.5264	0.177	0	0	0
2013/02/06	R204	07/11/2013	6.31	Put	Bond Future	1,604.8000	1.6048	1,601.8100	1.6018	(0.186)	0	0	0
2013/02/06	R204	07/11/2013	7.00	Call	Bond Future	4,639.6900	4.6397	4,651.1800	4.6512	0.248	0	0	0
2013/02/06	R204	07/11/2013	7.00	Put	Bond Future	672.8300	0.6728	676.8700	0.6769	0.600	0	0	180
2013/02/06	R204	07/11/2013	6.29	Call	Bond Future	2,469.3500	2.4694	2,473.7700	2.4738	0.179	0	0	0
2013/02/06	R204	07/11/2013	6.29	Put	Bond Future	1,642.2200	1.6422	1,639.1900	1.6392	(0.185)	0	0	0
2013/02/06	R206	07/02/2013			Bond Future	5.1352	102.6787	5.1250	102.6879	(0.197)	0.0000	0.0000	0
2013/02/06	R206	07/02/2013	4.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R206	07/02/2013	4.76	Put	Bond Future	340.6800	0.3407	331.5000	0.3315	(2.695)	0	0	0
2013/02/06	R206	07/02/2013	5.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/02/06	R206	07/02/2013	5.00	Put	Bond Future	122.5400	0.1225	113.3500	0.1134	(7.500)	0	0	0
2013/02/06	R206	07/02/2013	5.95	Call	Bond Future	733.9300	0.7339	743.1100	0.7431	1.251	0	0	0
2013/02/06	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R206	07/02/2013	6.00	Call	Bond Future	778.6900	0.7787	787.8700	0.7879	1.179	0	0	0
2013/02/06	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R206	07/02/2013	6.05	Call	Bond Future	823.4300	0.8234	832.6100	0.8326	1.115	0	0	0
2013/02/06	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R206	02/05/2013			Bond Future	5.1055	103.9141	5.0927	103.9228	(0.252)	0.0000	0.0000	23
2013/02/06	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R206	02/05/2013	3.40	Put	Bond Future	1,174.1700	1.1742	1,165.4000	1.1654	(0.747)	0	0	0
2013/02/06	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R206	02/05/2013	3.41	Put	Bond Future	1,167.2200	1.1672	1,158.4500	1.1584	(0.751)	0	0	0
2013/02/06	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R206	02/05/2013	3.39	Put	Bond Future	1,181.1200	1.1811	1,172.3500	1.1723	(0.743)	0	0	0
2013/02/06	R206	01/08/2013			Bond Future	4.9625	101.5141	4.9420	101.5232	(0.413)	0.0000	0.0000	0
2013/02/06	R206	01/08/2013	103.94	Call	Bond Future	30,516.0200	30.5160	30,525.0500	30.5251	0.030	0	0	0
2013/02/06	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R206	07/11/2013			Bond Future	4.4163	102.9528	4.3640	102.9621	(1.184)	0.0000	0.0000	0
2013/02/06	R206	07/11/2013	4.30	Call	Bond Future	33.8700	0.0339	40.7600	0.0408	20.342	0	0	0
2013/02/06	R206	07/11/2013	4.30	Put	Bond Future	54.7100	0.0547	52.2200	0.0522	(4.551)	0	0	0
2013/02/06	R206	07/11/2013	4.31	Call	Bond Future	34.6400	0.0346	41.5900	0.0416	20.064	0	0	0
2013/02/06	R206	07/11/2013	4.31	Put	Bond Future	53.6900	0.0537	51.2600	0.0513	(4.526)	0	0	0
2013/02/06	R206	07/11/2013	4.29	Call	Bond Future	33.1100	0.0331	39.9400	0.0399	20.628	0	0	0
2013/02/06	R206	07/11/2013	4.29	Put	Bond Future	55.7500	0.0558	53.2000	0.0532	(4.574)	0	0	0
2013/02/06	R207	07/02/2013			Bond Future	6.3074	105.7756	6.2806	105.9288	(0.424)	0.0000	0.0000	730
2013/02/06	R207	07/02/2013	7.66	Call	Bond Future	7,395.2300	7.3952	7,548.4000	7.5484	2.071	0	0	0
2013/02/06	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R207	07/02/2013	7.80	Call	Bond Future	8,123.5100	8.1235	8,276.6800	8.2767	1.886	0	0	0
2013/02/06	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R207	07/02/2013	8.20	Call	Bond Future	10,167.6900	10.1677	10,320.8600	10.3209	1.506	0	0	0
2013/02/06	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R207	07/02/2013	8.25	Call	Bond Future	10,419.4500	10.4194	10,572.6200	10.5726	1.470	0	0	0
2013/02/06	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/02/06	R207	07/02/2013	8.30	Call	Bond Future	10,670.3900	10.6704	10,823.5600	10.8236	1.435	0	0	0
2013/02/06	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R207	02/05/2013			Bond Future	6.3547	107.0483	6.3268	107.2028	(0.438)	0.0000	0.0000	5,051
2013/02/06	R207	02/05/2013	6.45	Call	Bond Future	1,672.7800	1.6728	1,764.1500	1.7641	5.462	0	0	0
2013/02/06	R207	02/05/2013	6.45	Put	Bond Future	1,146.1800	1.1462	1,083.0300	1.0830	(5.510)	0	0	0
2013/02/06	R207	02/05/2013	6.46	Call	Bond Future	1,703.8300	1.7038	1,796.5400	1.7965	5.441	0	0	0
2013/02/06	R207	02/05/2013	6.46	Put	Bond Future	1,122.1800	1.1222	1,060.3700	1.0604	(5.508)	0	0	0
2013/02/06	R207	02/05/2013	6.44	Call	Bond Future	1,642.0500	1.6421	1,732.0700	1.7321	5.482	0	0	0
2013/02/06	R207	02/05/2013	6.44	Put	Bond Future	1,170.5400	1.1705	1,106.0400	1.1060	(5.510)	0	0	0
2013/02/06	R207	01/08/2013			Bond Future	6.4078	104.8148	6.3786	104.9715	(0.457)	0.0000	0.0000	0
2013/02/06	R207	01/08/2013	106.18	Call	Bond Future	97,243.6200	97.2436	97,400.3200	97.4003	0.161	0	0	0
2013/02/06	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R207	07/11/2013			Bond Future	6.4641	106.3002	6.4332	106.4594	(0.478)	0.0000	0.0000	0
2013/02/06	R207	07/11/2013	6.70	Call	Bond Future	3,152.7400	3.1527	3,210.4900	3.2105	1.832	0	0	0
2013/02/06	R207	07/11/2013	6.70	Put	Bond Future	1,947.0700	1.9471	1,845.6800	1.8457	(5.207)	0	0	0
2013/02/06	R207	07/11/2013	6.71	Call	Bond Future	3,182.8900	3.1829	3,241.2100	3.2412	1.832	0	0	0
2013/02/06	R207	07/11/2013	6.71	Put	Bond Future	1,926.5000	1.9265	1,825.6800	1.8257	(5.233)	0	0	0
2013/02/06	R207	07/11/2013	6.69	Call	Bond Future	3,122.7300	3.1227	3,179.9200	3.1799	1.831	0	0	0
2013/02/06	R207	07/11/2013	6.69	Put	Bond Future	1,967.8200	1.9678	1,865.8700	1.8659	(5.181)	0	0	0
2013/02/06	R208	07/02/2013			Bond Future	6.4523	104.3537	6.4206	104.5545	(0.492)	0.0000	0.0000	7,133
2013/02/06	R208	07/02/2013	8.00	Call	Bond Future	9,229.7100	9.2297	9,430.5700	9.4306	2.176	0	0	0
2013/02/06	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R208	07/02/2013	8.05	Call	Bond Future	9,510.1600	9.5102	9,711.0200	9.7110	2.112	0	0	0
2013/02/06	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R208	07/02/2013	8.83	Call	Bond Future	13,750.8500	13.7509	13,951.7100	13.9517	1.461	0	0	0
2013/02/06	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R208	07/02/2013	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	12,250
2013/02/06	R208	07/02/2013	6.00	Put	Bond Future	2,909.8300	2.9098	2,708.9700	2.7090	(6.903)	0	0	0
2013/02/06	R208	07/02/2013	7.78	Call	Bond Future	7,983.0400	7.9830	8,183.9000	8.1839	2.516	0	0	0
2013/02/06	R208	07/02/2013	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R208	07/02/2013	7.85	Call	Bond Future	8,381.9600	8.3820	8,582.8200	8.5828	2.396	0	0	0
2013/02/06	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R208	07/02/2013	7.95	Call	Bond Future	8,948.2000	8.9482	9,149.0600	9.1491	2.245	0	0	0
2013/02/06	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R208	02/05/2013			Bond Future	6.4972	102.2164	6.4644	102.4191	(0.506)	0.0000	0.0000	15,418
2013/02/06	R208	02/05/2013	6.66	Call	Bond Future	2,138.9600	2.1390	2,257.2000	2.2572	5.528	0	0	0
2013/02/06	R208	02/05/2013	6.66	Put	Bond Future	1,142.0300	1.1420	1,057.5400	1.0575	(7.398)	0	0	0
2013/02/06	R208	02/05/2013	6.64	Call	Bond Future	2,066.9000	2.0669	2,181.9500	2.1819	5.566	0	0	0
2013/02/06	R208	02/05/2013	6.64	Put	Bond Future	1,191.8100	1.1918	1,104.1300	1.1041	(7.357)	0	0	0
2013/02/06	R208	02/05/2013	6.65	Call	Bond Future	2,102.7700	2.1028	2,219.4200	2.2194	5.547	0	0	0
2013/02/06	R208	02/05/2013	6.65	Put	Bond Future	1,166.7300	1.1667	1,080.6500	1.0806	(7.378)	0	0	0
2013/02/06	R208	01/08/2013			Bond Future	6.5470	103.5560	6.5127	103.7615	(0.523)	0.0000	0.0000	0
2013/02/06	R208	01/08/2013	101.40	Call	Bond Future	94,511.5300	94.5115	94,717.0300	94.7170	0.217	0	0	0
2013/02/06	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R208	07/11/2013			Bond Future	6.6044	101.6277	6.5684	101.8364	(0.544)	0.0000	0.0000	0
2013/02/06	R208	07/11/2013	6.81	Call	Bond Future	3,521.8800	3.5219	3,676.4500	3.6764	4.389	0	0	0
2013/02/06	R208	07/11/2013	6.81	Put	Bond Future	2,337.8200	2.3378	2,283.6800	2.2837	(2.316)	0	0	0

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2013/02/06	R208	07/11/2013	7.50	Call	Bond Future	6,114.9600	6.1150	6,308.6100	6.3086	3.167	0	0	0
2013/02/06	R208	07/11/2013	7.50	Put	Bond Future	1,080.5700	1.0806	1,065.5100	1.0655	(1.394)	0	0	230
2013/02/06	R208	07/11/2013	6.79	Call	Bond Future	3,456.4700	3.4565	3,609.8600	3.6099	4.438	0	0	0
2013/02/06	R208	07/11/2013	6.79	Put	Bond Future	2,386.8200	2.3868	2,331.5000	2.3315	(2.318)	0	0	0
2013/02/06	R208	07/11/2013	6.80	Call	Bond Future	3,489.1000	3.4891	3,643.0800	3.6431	4.413	0	0	0
2013/02/06	R208	07/11/2013	6.80	Put	Bond Future	2,362.2200	2.3622	2,307.4900	2.3075	(2.317)	0	0	0
2013/02/06	R209	07/02/2013			Bond Future	8.2181	82.0754	8.2008	82.2254	(0.211)	0.0000	0.0000	2,338
2013/02/06	R209	07/02/2013	8.63	Call	Bond Future	3,440.9900	3.4410	3,591.0100	3.5910	4.360	0	0	0
2013/02/06	R209	07/02/2013	8.63	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	11,000
2013/02/06	R209	07/02/2013	8.83	Call	Bond Future	5,028.7000	5.0287	5,178.7300	5.1787	2.983	0	0	0
2013/02/06	R209	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	14,000
2013/02/06	R209	07/02/2013	8.95	Call	Bond Future	5,956.4900	5.9565	6,106.5200	6.1065	2.519	0	0	0
2013/02/06	R209	07/02/2013	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R209	07/02/2013	9.06	Call	Bond Future	6,791.0600	6.7911	6,941.0900	6.9411	2.209	0	0	0
2013/02/06	R209	07/02/2013	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R209	07/02/2013	9.10	Call	Bond Future	7,090.8300	7.0908	7,240.8600	7.2409	2.116	0	0	0
2013/02/06	R209	07/02/2013	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R209	07/02/2013	9.00	Call	Bond Future	6,337.7100	6.3377	6,487.7400	6.4877	2.367	0	0	0
2013/02/06	R209	07/02/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R209	07/02/2013	9.05	Call	Bond Future	6,715.8100	6.7158	6,865.8400	6.8658	2.234	0	0	0
2013/02/06	R209	07/02/2013	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R209	02/05/2013			Bond Future	8.2810	79.9214	8.2633	80.0727	(0.214)	0.0000	0.0000	8,814
2013/02/06	R209	02/05/2013	8.01	Call	Bond Future	1,619.4500	1.6194	1,613.9400	1.6139	(0.340)	0	0	0
2013/02/06	R209	02/05/2013	8.01	Put	Bond Future	3,985.3000	3.9853	3,828.4100	3.8284	(3.937)	0	0	0
2013/02/06	R209	02/05/2013	7.99	Call	Bond Future	1,557.4300	1.5574	1,550.7800	1.5508	(0.427)	0	0	0
2013/02/06	R209	02/05/2013	7.99	Put	Bond Future	4,102.1900	4.1022	3,944.1600	3.9442	(3.852)	0	0	0
2013/02/06	R209	02/05/2013	8.00	Call	Bond Future	1,588.2400	1.5882	1,582.0900	1.5821	(0.387)	0	0	0
2013/02/06	R209	02/05/2013	8.00	Put	Bond Future	4,043.4700	4.0435	3,885.9400	3.8859	(3.896)	0	0	0
2013/02/06	R209	01/08/2013			Bond Future	8.3496	80.9688	8.3314	81.1223	(0.218)	0.0000	0.0000	0
2013/02/06	R209	01/08/2013	79.36	Call	Bond Future	71,019.7100	71.0197	71,173.1500	71.1731	0.216	0	0	0
2013/02/06	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R209	07/11/2013			Bond Future	8.4262	78.9719	8.4075	79.1277	(0.223)	0.0000	0.0000	0
2013/02/06	R209	07/11/2013	8.81	Call	Bond Future	6,787.5300	6.7875	6,963.2600	6.9633	2.589	0	0	0
2013/02/06	R209	07/11/2013	8.81	Put	Bond Future	3,703.1600	3.7032	3,723.0400	3.7230	0.537	0	0	0
2013/02/06	R209	07/11/2013	9.50	Call	Bond Future	10,164.1900	10.1642	10,355.8600	10.3559	1.886	0	0	0
2013/02/06	R209	07/11/2013	9.50	Put	Bond Future	1,992.4600	1.9925	2,028.2800	2.0283	1.798	0	0	180
2013/02/06	R209	07/11/2013	8.79	Call	Bond Future	6,695.9000	6.6959	6,870.9600	6.8710	2.614	0	0	0
2013/02/06	R209	07/11/2013	8.79	Put	Bond Future	3,767.5700	3.7676	3,786.7800	3.7868	0.510	0	0	0
2013/02/06	R209	07/11/2013	8.80	Call	Bond Future	6,741.6600	6.7417	6,916.9200	6.9169	2.600	0	0	0
2013/02/06	R209	07/11/2013	8.80	Put	Bond Future	3,735.2500	3.7352	3,754.6600	3.7547	0.520	0	0	0
2013/02/06	R210	07/02/2013			Bond Future	164.8839	164.8839	164.8802	164.8802	(0.002)	0.0000	0.0000	1,237
2013/02/06	R210	07/02/2013	156.99	Call	Bond Future	7,893.9100	7.8939	7,890.1600	7.8902	(0.048)	0	0	0
2013/02/06	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R210	07/02/2013	157.00	Call	Bond Future	7,883.9100	7.8839	7,880.1600	7.8802	(0.048)	0	0	0
2013/02/06	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R210	07/02/2013	157.01	Call	Bond Future	7,873.9100	7.8739	7,870.1600	7.8702	(0.048)	0	0	0

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2013/02/06	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R210	02/05/2013			Bond Future	165.0299	165.0299	165.0251	165.0251	(0.003)	0.0000	0.0000	1,244
2013/02/06	R210	02/05/2013	161.14	Call	Bond Future	3,889.9000	3.8899	3,885.1500	3.8851	(0.122)	0	0	0
2013/02/06	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R210	02/05/2013	161.15	Call	Bond Future	3,879.9000	3.8799	3,875.1500	3.8751	(0.122)	0	0	0
2013/02/06	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R210	02/05/2013	161.16	Call	Bond Future	3,869.9000	3.8699	3,865.1500	3.8651	(0.123)	0	0	0
2013/02/06	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R211	07/02/2013			Bond Future	126.5222	126.5222	126.5026	126.5026	(0.015)	0.0000	0.0000	0
2013/02/06	R211	07/02/2013	122.99	Call	Bond Future	3,532.1800	3.5322	3,512.5800	3.5126	(0.555)	0	0	0
2013/02/06	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R211	07/02/2013	123.00	Call	Bond Future	3,522.1800	3.5222	3,502.5800	3.5026	(0.556)	0	0	0
2013/02/06	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R211	07/02/2013	123.01	Call	Bond Future	3,512.1800	3.5122	3,492.5800	3.4926	(0.558)	0	0	0
2013/02/06	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R211	02/05/2013			Bond Future	128.0590	128.0590	128.0385	128.0385	(0.016)	0.0000	0.0000	529
2013/02/06	R211	02/05/2013	125.69	Call	Bond Future	2,368.9900	2.3690	2,348.5000	2.3485	(0.865)	0	0	0
2013/02/06	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R211	02/05/2013	125.70	Call	Bond Future	2,358.9900	2.3590	2,338.5000	2.3385	(0.869)	0	0	0
2013/02/06	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R211	02/05/2013	125.71	Call	Bond Future	2,348.9900	2.3490	2,328.5000	2.3285	(0.872)	0	0	0
2013/02/06	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R212	07/02/2013			Bond Future	133.2659	133.2659	133.1486	133.1486	(0.088)	0.0000	0.0000	2,405
2013/02/06	R212	07/02/2013	128.99	Call	Bond Future	4,275.9300	4.2759	4,158.6400	4.1586	(2.743)	0	0	0
2013/02/06	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R212	07/02/2013	129.00	Call	Bond Future	4,265.9300	4.2659	4,148.6400	4.1486	(2.749)	0	0	0
2013/02/06	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R212	07/02/2013	129.01	Call	Bond Future	4,255.9300	4.2559	4,138.6400	4.1386	(2.756)	0	0	0
2013/02/06	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R212	02/05/2013			Bond Future	134.8846	134.8846	134.7652	134.7652	(0.089)	0.0000	0.0000	20,170
2013/02/06	R212	02/05/2013	131.09	Call	Bond Future	3,794.5800	3.7946	3,675.1800	3.6752	(3.147)	0	0	0
2013/02/06	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R212	02/05/2013	131.10	Call	Bond Future	3,784.5800	3.7846	3,665.1800	3.6652	(3.155)	0	0	0
2013/02/06	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R212	02/05/2013	131.11	Call	Bond Future	3,774.5800	3.7746	3,655.1800	3.6552	(3.163)	0	0	0
2013/02/06	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R213	07/02/2013			Bond Future	7.9332	94.3117	7.8958	94.6452	(0.472)	0.0000	0.0000	9,374
2013/02/06	R213	07/02/2013	8.90	Call	Bond Future	8,039.5900	8.0396	8,373.1300	8.3731	4.149	0	0	0
2013/02/06	R213	07/02/2013	8.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R213	07/02/2013	8.95	Call	Bond Future	8,426.6500	8.4266	8,760.1900	8.7602	3.958	0	0	0
2013/02/06	R213	07/02/2013	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R213	07/02/2013	9.00	Call	Bond Future	8,811.0400	8.8110	9,144.5800	9.1446	3.785	0	0	0
2013/02/06	R213	07/02/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R213	07/02/2013	9.05	Call	Bond Future	9,192.7900	9.1928	9,526.3300	9.5263	3.628	0	0	0
2013/02/06	R213	07/02/2013	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/02/06	R213	02/05/2013			Bond Future	7.9949	91.9124	7.9566	92.2494	(0.479)	0.0000	0.0000	10,514
2013/02/06	R213	02/05/2013	7.86	Call	Bond Future	2,172.6100	2.1726	2,300.2500	2.3003	5.875	0	0	0
2013/02/06	R213	02/05/2013	7.86	Put	Bond Future	3,367.2300	3.3672	3,157.8700	3.1579	(6.218)	0	0	0
2013/02/06	R213	02/05/2013	7.84	Call	Bond Future	2,097.6000	2.0976	2,221.8400	2.2218	5.923	0	0	0
2013/02/06	R213	02/05/2013	7.84	Put	Bond Future	3,471.2400	3.4712	3,258.4800	3.2585	(6.129)	0	0	0
2013/02/06	R213	02/05/2013	7.85	Call	Bond Future	2,134.9000	2.1349	2,260.8400	2.2608	5.899	0	0	0
2013/02/06	R213	02/05/2013	7.85	Put	Bond Future	3,418.9700	3.4190	3,207.9100	3.2079	(6.173)	0	0	0
2013/02/06	R213	01/08/2013			Bond Future	8.0634	93.1170	8.0240	93.4585	(0.489)	0.0000	0.0000	0
2013/02/06	R213	01/08/2013	91.25	Call	Bond Future	82,501.9900	82.5020	82,843.5100	82.8435	0.414	0	0	0
2013/02/06	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R213	07/11/2013			Bond Future	8.1415	90.8997	8.1008	91.2462	(0.500)	0.0000	0.0000	0
2013/02/06	R213	07/11/2013	8.61	Call	Bond Future	7,217.7300	7.2177	7,414.3100	7.4143	2.724	0	0	0
2013/02/06	R213	07/11/2013	8.61	Put	Bond Future	3,363.1100	3.3631	3,213.1500	3.2131	(4.459)	0	0	0
2013/02/06	R213	07/11/2013	8.59	Call	Bond Future	7,119.5400	7.1195	7,314.3500	7.3143	2.736	0	0	0
2013/02/06	R213	07/11/2013	8.59	Put	Bond Future	3,424.5200	3.4245	3,272.7900	3.2728	(4.431)	0	0	0
2013/02/06	R213	07/11/2013	8.60	Call	Bond Future	7,168.5700	7.1686	7,364.2700	7.3643	2.730	0	0	0
2013/02/06	R213	07/11/2013	8.60	Put	Bond Future	3,393.6900	3.3937	3,242.8500	3.2429	(4.445)	0	0	0
2013/02/06	R214	07/02/2013			Bond Future	8.2531	83.9148	8.2308	84.1193	(0.270)	0.0000	0.0000	14
2013/02/06	R214	07/02/2013	8.59	Call	Bond Future	2,988.1500	2.9881	3,192.4500	3.1925	6.837	0	0	0
2013/02/06	R214	07/02/2013	8.59	Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	0
2013/02/06	R214	07/02/2013	8.60	Call	Bond Future	3,073.9700	3.0740	3,278.3300	3.2783	6.648	0	0	0
2013/02/06	R214	07/02/2013	8.60	Put	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0	0	0
2013/02/06	R214	07/02/2013	8.61	Call	Bond Future	3,159.6300	3.1596	3,364.0400	3.3640	6.469	0	0	0
2013/02/06	R214	07/02/2013	8.61	Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/02/06	R214	02/05/2013			Bond Future	8.3127	81.6427	8.2899	81.8493	(0.274)	0.0000	0.0000	2,034
2013/02/06	R214	02/05/2013	84.31	Call	Bond Future	72,863.1300	72.8631	73,069.6900	73.0697	0.283	0	0	0
2013/02/06	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/06	R214	01/08/2013			Bond Future	8.3786	82.7128	8.3551	82.9222	(0.280)	0.0000	0.0000	0
2013/02/06	R214	01/08/2013	84.31	Call	Bond Future	72,264.9000	72.2649	72,474.3000	72.4743	0.290	0	0	0
2013/02/06	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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