



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 07/02/2013 to 07/02/2013

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
2013/02/07	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/02/07	2025	07/02/2013			Bond Future	113.0347	113.0347	113.0338	113.0338	(0.001)	0.0000	0.0000	0
2013/02/07	2025	07/02/2013	110.99	Call	Bond Future	2,044.6500	2.0447	2,043.8400	2.0438	(0.040)	0	0	0
2013/02/07	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	2025	07/02/2013	111.00	Call	Bond Future	2,034.6500	2.0347	2,033.8400	2.0338	(0.040)	0	0	0
2013/02/07	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	2025	07/02/2013	111.01	Call	Bond Future	2,024.6500	2.0247	2,023.8400	2.0238	(0.040)	0	0	0
2013/02/07	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	2025	02/05/2013			Bond Future	114.4072	114.4072	114.4173	114.4173	0.009	0.0000	0.0000	0
2013/02/07	2025	02/05/2013	113.41	Call	Bond Future	993.4800	0.9935	1,003.6600	1.0037	1.025	0	0	0
2013/02/07	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	2038	07/02/2013			Bond Future	111.4131	111.4131	111.4025	111.4025	(0.009)	0.0000	0.0000	0
2013/02/07	2038	07/02/2013	105.99	Call	Bond Future	5,423.0500	5.4230	5,412.5400	5.4125	(0.194)	0	0	0
2013/02/07	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	2038	07/02/2013	106.00	Call	Bond Future	5,413.0500	5.4130	5,402.5400	5.4025	(0.194)	0	0	0
2013/02/07	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	2038	07/02/2013	106.01	Call	Bond Future	5,403.0500	5.4030	5,392.5400	5.3925	(0.195)	0	0	0
2013/02/07	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	2038	02/05/2013			Bond Future	112.7657	112.7657	112.7659	112.7659	0.000	0.0000	0.0000	0
2013/02/07	2038	02/05/2013	111.60	Call	Bond Future	1,161.2400	1.1612	1,161.4500	1.1614	0.018	0	0	0
2013/02/07	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	2050	07/02/2013			Bond Future	118.2260	118.2260	118.2153	118.2153	(0.009)	0.0000	0.0000	0
2013/02/07	2050	07/02/2013	112.99	Call	Bond Future	5,236.0300	5.2360	5,225.3200	5.2253	(0.205)	0	0	0
2013/02/07	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	2050	07/02/2013	113.00	Call	Bond Future	5,226.0300	5.2260	5,215.3200	5.2153	(0.205)	0	0	0
2013/02/07	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	2050	07/02/2013	113.01	Call	Bond Future	5,216.0300	5.2160	5,205.3200	5.2053	(0.205)	0	0	0
2013/02/07	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	2050	02/05/2013			Bond Future	119.6617	119.6617	119.6623	119.6623	0.001	0.0000	0.0000	122
2013/02/07	2050	02/05/2013	117.60	Call	Bond Future	2,063.9000	2.0639	2,064.5000	2.0645	0.029	0	0	0
2013/02/07	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	AL7T	07/02/2013			Index Future	489.1540	489.1540	489.5330	489.5330	0.077	0.0000	0.0000	0
2013/02/07	AL7T	02/05/2013			Index Future	495.0370	495.0370	495.2290	495.2290	0.039	0.0000	0.0000	12

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2013/02/07	AL7T	01/08/2013			Index Future	501.5260	501.5260	501.7210	501.7210	0.039	0.0000	0.0000	0
2013/02/07	AL7T	07/11/2013			Index Future	508.6370	508.6370	508.8350	508.8350	0.039	0.0000	0.0000	0
2013/02/07	ALBI	07/02/2013			Index Future	435.5630	435.5630	436.0600	436.0600	0.114	0.0000	0.0000	0
2013/02/07	ALBI	02/05/2013			Index Future	440.8010	440.8010	440.8540	440.8540	0.012	0.0000	0.0000	913
2013/02/07	ALBI	01/08/2013			Index Future	446.5790	446.5790	446.6330	446.6330	0.012	0.0000	0.0000	79
2013/02/07	ALBI	07/11/2013			Index Future	452.9110	452.9110	452.9660	452.9660	0.012	0.0000	0.0000	80
2013/02/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	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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2013/02/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/07	EL28	07/02/2013			Bond Future	113.6322	113.6322	118.0923	118.0923	3.925	0.0000	0.0000	0
2013/02/07	EL28	07/02/2013	113.01	Call	Bond Future	622.1600	0.6222	5,082.2900	5.0823	716.878	0	0	0
2013/02/07	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	EL28	07/02/2013	112.99	Call	Bond Future	642.1600	0.6422	5,102.2900	5.1023	694.551	0	0	0
2013/02/07	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	EL28	07/02/2013	113.00	Call	Bond Future	632.1600	0.6322	5,092.2900	5.0923	705.538	0	0	0
2013/02/07	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	EL28	02/05/2013			Bond Future	113.6623	113.6623	113.6628	113.6628	0.001	0.0000	0.0000	0
2013/02/07	EL28	02/05/2013	113.32	Call	Bond Future	346.0900	0.3461	346.6600	0.3467	0.165	0	0	0
2013/02/07	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	ES33	07/02/2013			Bond Future	8.7810	90.9948	8.7450	91.3041	(0.410)	0.0000	0.0000	0
2013/02/07	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	ES33	07/02/2013	8.54	Put	Bond Future	2,101.1500	2.1012	1,791.8100	1.7918	(14.722)	0	0	0
2013/02/07	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	ES33	07/02/2013	8.55	Put	Bond Future	2,012.4600	2.0125	1,703.1200	1.7031	(15.371)	0	0	0
2013/02/07	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	ES33	07/02/2013	8.56	Put	Bond Future	1,923.9000	1.9239	1,614.5600	1.6146	(16.079)	0	0	0
2013/02/07	ES33	02/05/2013			Bond Future	8.8637	88.3107	8.8473	88.4497	(0.186)	0.0000	0.0000	3,363
2013/02/07	ES33	02/05/2013	91.02	Call	Bond Future	79,130.4400	79.1304	79,269.4100	79.2694	0.176	0	0	0
2013/02/07	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	ES33	01/08/2013			Bond Future	8.9545	89.4683	8.9375	89.6090	(0.190)	0.0000	0.0000	0
2013/02/07	ES33	01/08/2013	9.00	Call	Bond Future	376.0600	0.3761	516.8400	0.5168	37.436	0	0	0
2013/02/07	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	ES33	01/08/2013	91.02	Call	Bond Future	78,416.9300	78.4169	78,557.7100	78.5577	0.180	0	0	0
2013/02/07	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	GOVI	07/02/2013			GOVI	435.5310	435.5310	436.0150	436.0150	0.111	0.0000	0.0000	0
2013/02/07	GOVI	07/02/2013	432.99	Call	GOVI	25,410.0000	2.5410	30,250.0000	3.0250	19.048	0	0	0
2013/02/07	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	GOVI	07/02/2013	433.00	Call	GOVI	25,310.0000	2.5310	30,150.0000	3.0150	19.123	0	0	0
2013/02/07	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	GOVI	07/02/2013	433.01	Call	GOVI	25,210.0000	2.5210	30,050.0000	3.0050	19.199	0	0	0

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2013/02/07	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	GOVI	02/05/2013			GOVI	440.7690	440.7690	440.7960	440.7960	0.006	0.0000	0.0000	91
2013/02/07	GOVI	02/05/2013	432.99	Call	GOVI	77,790.0000	7.7790	78,060.0000	7.8060	0.347	0	0	0
2013/02/07	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	GOVI	02/05/2013	433.00	Call	GOVI	77,690.0000	7.7690	77,960.0000	7.7960	0.348	0	0	0
2013/02/07	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	GOVI	02/05/2013	433.01	Call	GOVI	77,590.0000	7.7590	77,860.0000	7.7860	0.348	0	0	0
2013/02/07	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	GOVI	01/08/2013			GOVI	446.5460	446.5460	446.5750	446.5750	0.006	0.0000	0.0000	280
2013/02/07	GOVI	01/08/2013	445.99	Call	GOVI	5,560.0000	0.5560	5,850.0000	0.5850	5.216	0	0	0
2013/02/07	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	GOVI	01/08/2013	446.00	Call	GOVI	5,460.0000	0.5460	5,750.0000	0.5750	5.311	0	0	0
2013/02/07	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	GOVI	01/08/2013	446.01	Call	GOVI	5,360.0000	0.5360	5,650.0000	0.5650	5.410	0	0	0
2013/02/07	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	GOVI	07/11/2013			GOVI	452.8770	452.8770	452.9060	452.9060	0.006	0.0000	0.0000	0
2013/02/07	GOVI	07/11/2013	445.99	Call	GOVI	68,870.0000	6.8870	69,160.0000	6.9160	0.421	0	0	0
2013/02/07	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	GOVI	07/11/2013	446.00	Call	GOVI	68,770.0000	6.8770	69,060.0000	6.9060	0.422	0	0	0
2013/02/07	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	GOVI	07/11/2013	446.01	Call	GOVI	68,670.0000	6.8670	68,960.0000	6.8960	0.422	0	0	0
2013/02/07	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/07	IGOV	07/02/2013			Index Future	198.3980	198.3980	198.3940	198.3940	(0.002)	0.0000	0.0000	0
2013/02/07	IGOV	02/05/2013			Index Future	200.8070	200.8070	200.6140	200.6140	(0.096)	0.0000	0.0000	459
2013/02/07	IGOV	01/08/2013			Index Future	203.4640	203.4640	203.2690	203.2690	(0.096)	0.0000	0.0000	147
2013/02/07	IGOV	07/11/2013			Index Future	206.3740	206.3740	206.1770	206.1770	(0.095)	0.0000	0.0000	7
2013/02/07	ILBI	07/02/2013			Index Future	537.2870	537.2870	537.0010	537.0010	(0.053)	0.0000	0.0000	0
2013/02/07	ILBI	02/05/2013			Index Future	543.8400	543.8400	543.5510	543.5510	(0.053)	0.0000	0.0000	183
2013/02/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/07	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/07	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/02/07	JBAF	20/03/2013			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	1,000

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
2013/02/07	JBAF	17/04/2013			Jibar Tradeable Future	5.0500	94.9500	5.0500	94.9500	0.000	0.0000	0.0000	0
2013/02/07	JBAF	15/05/2013			Jibar Tradeable Future	5.0400	94.9600	5.0300	94.9700	(0.198)	0.0000	0.0000	0
2013/02/07	JBAF	19/06/2013			Jibar Tradeable Future	5.0400	94.9600	5.0200	94.9800	(0.397)	0.0000	0.0000	500
2013/02/07	JBAF	17/07/2013			Jibar Tradeable Future	5.0300	94.9700	5.0100	94.9900	(0.398)	0.0000	0.0000	0
2013/02/07	JBAF	18/09/2013			Jibar Tradeable Future	5.0300	94.9700	5.0200	94.9800	(0.199)	0.0000	0.0000	2,200
2013/02/07	JBAF	18/12/2013			Jibar Tradeable Future	5.0800	94.9200	5.0600	94.9400	(0.394)	0.0000	0.0000	2,000
2013/02/07	JBAF	19/03/2014			Jibar Tradeable Future	5.1900	94.8100	5.1700	94.8300	(0.385)	0.0000	0.0000	400
2013/02/07	JBAF	18/06/2014			Jibar Tradeable Future	5.3100	94.6900	5.2900	94.7100	(0.377)	0.0000	0.0000	800
2013/02/07	JBAF	17/09/2014			Jibar Tradeable Future	5.4500	94.5500	5.4400	94.5600	(0.183)	0.0000	0.0000	0
2013/02/07	JBAF	17/12/2014			Jibar Tradeable Future	5.6000	94.4000	5.5800	94.4200	(0.357)	0.0000	0.0000	0
2013/02/07	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/07	R023	07/02/2013			Bond Future	6.7607	110.6566	6.7450	110.7745	(0.231)	0.0000	0.0000	0
2013/02/07	R023	07/02/2013	7.04	Call	Bond Future	2,077.8600	2.0779	2,195.8200	2.1958	5.677	0	0	0
2013/02/07	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R023	07/02/2013	7.05	Call	Bond Future	2,151.2800	2.1513	2,269.2400	2.2692	5.483	0	0	0
2013/02/07	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R023	07/02/2013	7.06	Call	Bond Future	2,224.6300	2.2246	2,342.5900	2.3426	5.302	0	0	0
2013/02/07	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R023	02/05/2013			Bond Future	6.8089	108.0747	6.7928	108.1938	(0.237)	0.0000	0.0000	3,490
2013/02/07	R023	02/05/2013	7.05	Call	Bond Future	1,759.1500	1.7591	1,878.2600	1.8783	6.771	0	0	0
2013/02/07	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R023	02/05/2013	7.06	Call	Bond Future	1,831.3100	1.8313	1,950.4200	1.9504	6.504	0	0	0
2013/02/07	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R023	02/05/2013	7.04	Call	Bond Future	1,686.9300	1.6869	1,806.0400	1.8060	7.061	0	0	0
2013/02/07	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R023	01/08/2013			Bond Future	6.8626	109.4913	6.8459	109.6121	(0.244)	0.0000	0.0000	0
2013/02/07	R023	01/08/2013	7.29	Call	Bond Future	3,021.5200	3.0215	3,142.3000	3.1423	3.997	0	0	0
2013/02/07	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R023	01/08/2013	7.30	Call	Bond Future	3,090.8900	3.0909	3,211.6700	3.2117	3.908	0	0	0
2013/02/07	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R023	01/08/2013	7.31	Call	Bond Future	3,160.2000	3.1602	3,280.9800	3.2810	3.822	0	0	0
2013/02/07	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R157	07/02/2013			Bond Future	5.3052	125.1400	5.3000	125.1540	(0.099)	0.0000	0.0000	0
2013/02/07	R157	07/02/2013	6.28	Call	Bond Future	2,573.9000	2.5739	2,587.9100	2.5879	0.544	0	0	0
2013/02/07	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R157	07/02/2013	6.50	Call	Bond Future	3,144.9200	3.1449	3,158.9300	3.1589	0.445	0	0	0
2013/02/07	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R157	07/02/2013	6.70	Call	Bond Future	3,660.9300	3.6609	3,674.9400	3.6749	0.383	0	0	0
2013/02/07	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R157	07/02/2013	6.75	Call	Bond Future	3,789.4700	3.7895	3,803.4800	3.8035	0.370	0	0	0
2013/02/07	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R157	07/02/2013	6.80	Call	Bond Future	3,917.8300	3.9178	3,931.8400	3.9318	0.358	0	0	0
2013/02/07	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R157	02/05/2013			Bond Future	5.3089	119.8438	5.3143	119.8307	0.102	0.0000	0.0000	19,451
2013/02/07	R157	02/05/2013	5.35	Call	Bond Future	453.7100	0.4537	444.2800	0.4443	(2.078)	0	0	0

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2013/02/07	R157	02/05/2013	5.35	Put	Bond Future	353.7400	0.3537	357.4400	0.3574	1.046	0	0	0
2013/02/07	R157	02/05/2013	5.36	Call	Bond Future	467.1400	0.4671	457.5900	0.4576	(2.044)	0	0	0
2013/02/07	R157	02/05/2013	5.36	Put	Bond Future	342.8400	0.3428	346.4200	0.3464	1.044	0	0	0
2013/02/07	R157	02/05/2013	5.34	Call	Bond Future	440.5100	0.4405	431.2000	0.4312	(2.113)	0	0	0
2013/02/07	R157	02/05/2013	5.34	Put	Bond Future	364.8800	0.3649	368.7000	0.3687	1.047	0	0	0
2013/02/07	R157	01/08/2013			Bond Future	5.3053	121.4146	5.3114	121.4014	0.115	0.0000	0.0000	0
2013/02/07	R157	01/08/2013	116.11	Call	Bond Future	91,959.0100	91.9590	91,945.7600	91.9458	(0.014)	0	0	0
2013/02/07	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R157	07/11/2013			Bond Future	5.3057	116.3288	5.3127	116.3154	0.133	0.0000	0.0000	0
2013/02/07	R157	07/11/2013	5.61	Call	Bond Future	940.6800	0.9407	930.9900	0.9310	(1.030)	0	0	0
2013/02/07	R157	07/11/2013	5.61	Put	Bond Future	366.0900	0.3661	369.7600	0.3698	1.002	0	0	0
2013/02/07	R157	07/11/2013	5.59	Call	Bond Future	915.8600	0.9159	906.2900	0.9063	(1.045)	0	0	0
2013/02/07	R157	07/11/2013	5.59	Put	Bond Future	378.9100	0.3789	382.7000	0.3827	1.000	0	0	0
2013/02/07	R157	07/11/2013	5.60	Call	Bond Future	928.2300	0.9282	918.5900	0.9186	(1.039)	0	0	0
2013/02/07	R157	07/11/2013	5.60	Put	Bond Future	372.4600	0.3725	376.1800	0.3762	0.999	0	0	0
2013/02/07	R186	07/02/2013			Bond Future	7.3157	128.9504	7.2900	129.2137	(0.352)	0.0000	0.0000	0
2013/02/07	R186	07/02/2013	7.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R186	07/02/2013	7.00	Put	Bond Future	3,285.0500	3.2850	3,021.6800	3.0217	(8.017)	0	0	0
2013/02/07	R186	07/02/2013	7.25	Call	Bond Future	75.2200	0.0752	0.0000	0.0000	(100.000)	0	0	0
2013/02/07	R186	07/02/2013	7.25	Put	Bond Future	749.5400	0.7495	410.9500	0.4109	(45.173)	0	0	0
2013/02/07	R186	07/02/2013	7.29	Call	Bond Future	185.5700	0.1856	0.0000	0.0000	(100.000)	0	0	0
2013/02/07	R186	07/02/2013	7.29	Put	Bond Future	448.9400	0.4489	0.0000	0.0000	(100.000)	0	0	0
2013/02/07	R186	07/02/2013	7.75	Call	Bond Future	4,332.7500	4.3327	4,596.1200	4.5961	6.079	0	0	0
2013/02/07	R186	07/02/2013	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R186	07/02/2013	8.00	Call	Bond Future	6,733.5800	6.7336	6,996.9500	6.9970	3.911	0	0	0
2013/02/07	R186	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R186	07/02/2013	8.45	Call	Bond Future	10,891.0800	10.8911	11,154.4500	11.1544	2.418	0	0	0
2013/02/07	R186	07/02/2013	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R186	07/02/2013	8.47	Call	Bond Future	11,071.1100	11.0711	11,334.4800	11.3345	2.379	0	0	0
2013/02/07	R186	07/02/2013	8.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R186	07/02/2013	7.50	Call	Bond Future	1,865.7700	1.8658	2,127.5500	2.1275	14.031	0	0	0
2013/02/07	R186	07/02/2013	7.50	Put	Bond Future	1.5900	0.0016	0.0000	0.0000	(100.000)	0	0	0
2013/02/07	R186	07/02/2013	8.50	Call	Bond Future	11,340.4200	11.3404	11,603.7900	11.6038	2.322	0	0	0
2013/02/07	R186	07/02/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R186	07/02/2013	8.55	Call	Bond Future	11,787.2900	11.7873	12,050.6600	12.0507	2.234	0	0	0
2013/02/07	R186	07/02/2013	8.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R186	07/02/2013	8.32	Call	Bond Future	9,711.1600	9.7112	9,974.5300	9.9745	2.712	0	0	0
2013/02/07	R186	07/02/2013	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R186	02/05/2013			Bond Future	7.3758	130.5012	7.3700	130.5602	(0.080)	0.0000	0.0000	67,326
2013/02/07	R186	02/05/2013	7.75	Call	Bond Future	5,091.3500	5.0913	5,118.0800	5.1181	0.525	0	0	0
2013/02/07	R186	02/05/2013	7.75	Put	Bond Future	1,413.6900	1.4137	1,381.4100	1.3814	(2.283)	0	0	100
2013/02/07	R186	02/05/2013	7.39	Call	Bond Future	2,957.6100	2.9576	2,971.3000	2.9713	0.463	0	0	0
2013/02/07	R186	02/05/2013	7.39	Put	Bond Future	2,815.6400	2.8156	2,770.3200	2.7703	(1.610)	0	0	0
2013/02/07	R186	02/05/2013	7.40	Call	Bond Future	3,008.3700	3.0084	3,022.4000	3.0224	0.466	0	0	0
2013/02/07	R186	02/05/2013	7.40	Put	Bond Future	2,766.2800	2.7663	2,721.3000	2.7213	(1.626)	0	0	150
2013/02/07	R186	02/05/2013	7.41	Call	Bond Future	3,059.6300	3.0596	3,073.9900	3.0740	0.469	0	0	0
2013/02/07	R186	02/05/2013	7.41	Put	Bond Future	2,717.5300	2.7175	2,672.8800	2.6729	(1.643)	0	0	0

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2013/02/07	R186	02/05/2013	6.75	Call	Bond Future	743.3400	0.7433	743.2500	0.7433	(0.012)	0	0	350
2013/02/07	R186	02/05/2013	6.75	Put	Bond Future	7,245.7100	7.2457	7,186.6100	7.1866	(0.816)	0	0	0
2013/02/07	R186	01/08/2013			Bond Future	7.4421	126.9269	7.4361	126.9868	(0.082)	0.0000	0.0000	0
2013/02/07	R186	01/08/2013	128.26	Call	Bond Future	117,654.5200	117.6545	117,714.4100	117.7144	0.051	0	0	0
2013/02/07	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R186	01/08/2013	7.25	Call	Bond Future	3,328.5800	3.3286	3,343.4700	3.3435	0.447	0	0	4,000
2013/02/07	R186	01/08/2013	7.25	Put	Bond Future	5,237.5900	5.2376	5,192.5900	5.1926	(0.859)	0	0	0
2013/02/07	R186	07/11/2013			Bond Future	7.5155	128.7260	7.5092	128.7868	(0.084)	0.0000	0.0000	480
2013/02/07	R186	07/11/2013	8.14	Call	Bond Future	8,817.6900	8.8177	8,850.3500	8.8503	0.370	0	0	0
2013/02/07	R186	07/11/2013	8.14	Put	Bond Future	3,008.8200	3.0088	2,980.6800	2.9807	(0.935)	0	0	0
2013/02/07	R186	07/11/2013	8.15	Call	Bond Future	8,878.2000	8.8782	8,911.0300	8.9110	0.370	0	0	0
2013/02/07	R186	07/11/2013	8.15	Put	Bond Future	2,979.4100	2.9794	2,951.4400	2.9514	(0.939)	0	0	0
2013/02/07	R186	07/11/2013	8.16	Call	Bond Future	8,938.8600	8.9389	8,971.8600	8.9719	0.369	0	0	0
2013/02/07	R186	07/11/2013	8.16	Put	Bond Future	2,950.2500	2.9502	2,922.4500	2.9225	(0.942)	0	0	0
2013/02/07	R186	07/11/2013	8.75	Call	Bond Future	12,689.2000	12.6892	12,731.4600	12.7315	0.333	0	0	0
2013/02/07	R186	07/11/2013	8.75	Put	Bond Future	1,565.7300	1.5657	1,547.1900	1.5472	(1.184)	0	0	130
2013/02/07	R189	07/02/2013			Bond Future	217.0431	217.0431	217.0249	217.0249	(0.008)	0.0000	0.0000	0
2013/02/07	R189	07/02/2013	212.99	Call	Bond Future	4,053.1100	4.0531	4,034.8900	4.0349	(0.450)	0	0	0
2013/02/07	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R189	07/02/2013	213.00	Call	Bond Future	4,043.1100	4.0431	4,024.8900	4.0249	(0.451)	0	0	0
2013/02/07	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R189	07/02/2013	213.01	Call	Bond Future	4,033.1100	4.0331	4,014.8900	4.0149	(0.452)	0	0	0
2013/02/07	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R197	07/02/2013			Bond Future	285.6969	285.6969	285.6632	285.6632	(0.012)	0.0000	0.0000	0
2013/02/07	R197	07/02/2013	278.99	Call	Bond Future	6,706.9200	6.7069	6,673.1600	6.6732	(0.503)	0	0	0
2013/02/07	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R197	07/02/2013	279.00	Call	Bond Future	6,696.9200	6.6969	6,663.1600	6.6632	(0.504)	0	0	0
2013/02/07	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R197	07/02/2013	279.01	Call	Bond Future	6,686.9200	6.6869	6,653.1600	6.6532	(0.505)	0	0	0
2013/02/07	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R197	02/05/2013			Bond Future	289.1659	289.1659	289.1595	289.1595	(0.002)	0.0000	0.0000	2,633
2013/02/07	R197	02/05/2013	282.39	Call	Bond Future	6,775.9000	6.7759	6,769.5400	6.7695	(0.094)	0	0	0
2013/02/07	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R197	02/05/2013	282.40	Call	Bond Future	6,765.9000	6.7659	6,759.5400	6.7595	(0.094)	0	0	0
2013/02/07	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R197	02/05/2013	282.41	Call	Bond Future	6,755.9000	6.7559	6,749.5400	6.7495	(0.094)	0	0	0
2013/02/07	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R201	07/02/2013			Bond Future	5.1199	107.6074	5.1150	107.6164	(0.096)	0.0000	0.0000	0
2013/02/07	R201	07/02/2013	4.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R201	07/02/2013	4.98	Put	Bond Future	255.3800	0.2554	246.3800	0.2464	(3.524)	0	0	0
2013/02/07	R201	07/02/2013	5.60	Call	Bond Future	869.9800	0.8700	878.9800	0.8790	1.035	0	0	0
2013/02/07	R201	07/02/2013	5.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R201	07/02/2013	6.20	Call	Bond Future	1,944.2300	1.9442	1,953.2300	1.9532	0.463	0	0	0
2013/02/07	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R201	07/02/2013	6.25	Call	Bond Future	2,033.1000	2.0331	2,042.1000	2.0421	0.443	0	0	0

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2013/02/07	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R201	07/02/2013	6.30	Call	Bond Future	2,121.8700	2.1219	2,130.8700	2.1309	0.424	0	0	0
2013/02/07	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R201	02/05/2013			Bond Future	5.1003	108.9016	5.1063	108.8920	0.117	0.0000	0.0000	4
2013/02/07	R201	02/05/2013	4.05	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2013/02/07	R201	02/05/2013	4.05	Put	Bond Future	1,697.7500	1.6978	1,707.2600	1.7073	0.560	0	0	0
2013/02/07	R201	02/05/2013	4.06	Call	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	0	0	0
2013/02/07	R201	02/05/2013	4.06	Put	Bond Future	1,681.4200	1.6814	1,690.9300	1.6909	0.566	0	0	0
2013/02/07	R201	02/05/2013	4.04	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2013/02/07	R201	02/05/2013	4.04	Put	Bond Future	1,714.0700	1.7141	1,723.5800	1.7236	0.555	0	0	0
2013/02/07	R201	01/08/2013			Bond Future	5.0633	105.9250	5.0704	105.9154	0.139	0.0000	0.0000	0
2013/02/07	R201	01/08/2013	107.45	Call	Bond Future	68,679.3100	68.6793	68,669.7400	68.6697	(0.014)	0	0	0
2013/02/07	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R201	07/11/2013			Bond Future	4.9961	107.4264	5.0049	107.4167	0.176	0.0000	0.0000	0
2013/02/07	R201	07/11/2013	4.80	Call	Bond Future	214.1200	0.2141	209.8200	0.2098	(2.008)	0	0	0
2013/02/07	R201	07/11/2013	4.80	Put	Bond Future	429.5400	0.4295	434.8700	0.4349	1.241	0	0	0
2013/02/07	R201	07/11/2013	4.81	Call	Bond Future	218.7900	0.2188	214.4400	0.2144	(1.988)	0	0	0
2013/02/07	R201	07/11/2013	4.81	Put	Bond Future	423.2100	0.4232	428.4900	0.4285	1.248	0	0	0
2013/02/07	R201	07/11/2013	4.79	Call	Bond Future	209.5100	0.2095	205.2700	0.2053	(2.024)	0	0	0
2013/02/07	R201	07/11/2013	4.79	Put	Bond Future	435.9300	0.4359	441.3200	0.4413	1.236	0	0	0
2013/02/07	R202	07/02/2013			Bond Future	211.4236	211.4236	211.4035	211.4035	(0.010)	0.0000	0.0000	0
2013/02/07	R202	07/02/2013	204.99	Call	Bond Future	6,433.6000	6.4336	6,413.5000	6.4135	(0.312)	0	0	0
2013/02/07	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R202	07/02/2013	205.00	Call	Bond Future	6,423.6000	6.4236	6,403.5000	6.4035	(0.313)	0	0	0
2013/02/07	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R202	07/02/2013	205.01	Call	Bond Future	6,413.6000	6.4136	6,393.5000	6.3935	(0.313)	0	0	0
2013/02/07	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R202	02/05/2013			Bond Future	213.9906	213.9906	213.8244	213.8244	(0.078)	0.0000	0.0000	49,442
2013/02/07	R202	02/05/2013	211.04	Call	Bond Future	2,950.6100	2.9506	2,784.3900	2.7844	(5.633)	0	0	0
2013/02/07	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R202	02/05/2013	211.05	Call	Bond Future	2,940.6100	2.9406	2,774.3900	2.7744	(5.653)	0	0	0
2013/02/07	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R202	02/05/2013	211.06	Call	Bond Future	2,930.6100	2.9306	2,764.3900	2.7644	(5.672)	0	0	0
2013/02/07	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R203	07/02/2013			Bond Future	5.7204	113.4878	5.7200	113.4896	(0.008)	0.0000	0.0000	0
2013/02/07	R203	07/02/2013	5.54	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/02/07	R203	07/02/2013	5.54	Put	Bond Future	765.5600	0.7656	763.7100	0.7637	(0.242)	0	0	0
2013/02/07	R203	07/02/2013	6.11	Call	Bond Future	1,630.9800	1.6310	1,632.8000	1.6328	0.112	0	0	0
2013/02/07	R203	07/02/2013	6.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R203	07/02/2013	6.45	Call	Bond Future	3,030.3600	3.0304	3,032.1800	3.0322	0.060	0	0	0
2013/02/07	R203	07/02/2013	6.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R203	07/02/2013	6.55	Call	Bond Future	3,437.7300	3.4377	3,439.5500	3.4395	0.053	0	0	0
2013/02/07	R203	07/02/2013	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R203	07/02/2013	6.65	Call	Bond Future	3,843.2100	3.8432	3,845.0300	3.8450	0.047	0	0	0
2013/02/07	R203	07/02/2013	6.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R203	07/02/2013	6.94	Call	Bond Future	5,008.4800	5.0085	5,010.3000	5.0103	0.036	0	0	0

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2013/02/07	R203	07/02/2013	6.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R203	07/02/2013	7.15	Call	Bond Future	5,842.5400	5.8425	5,844.3600	5.8444	0.031	0	0	0
2013/02/07	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R203	07/02/2013	6.50	Call	Bond Future	3,234.2800	3.2343	3,236.1000	3.2361	0.056	0	0	0
2013/02/07	R203	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R203	02/05/2013			Bond Future	5.7483	110.6963	5.7692	110.6125	0.363	0.0000	0.0000	10,716
2013/02/07	R203	02/05/2013	5.90	Call	Bond Future	1,183.7000	1.1837	1,127.8100	1.1278	(4.722)	0	0	0
2013/02/07	R203	02/05/2013	5.90	Put	Bond Future	575.4800	0.5755	603.4100	0.6034	4.853	0	0	0
2013/02/07	R203	02/05/2013	5.91	Call	Bond Future	1,208.6000	1.2086	1,152.1300	1.1521	(4.672)	0	0	0
2013/02/07	R203	02/05/2013	5.91	Put	Bond Future	560.4200	0.5604	587.7700	0.5878	4.880	0	0	0
2013/02/07	R203	02/05/2013	5.89	Call	Bond Future	1,159.0700	1.1591	1,103.7700	1.1038	(4.771)	0	0	0
2013/02/07	R203	02/05/2013	5.89	Put	Bond Future	590.8300	0.5908	619.3500	0.6194	4.827	0	0	0
2013/02/07	R203	01/08/2013			Bond Future	5.7775	112.1473	5.7999	112.0625	0.386	0.0000	0.0000	0
2013/02/07	R203	01/08/2013	109.11	Call	Bond Future	98,934.1200	98.9341	98,849.2500	98.8492	(0.086)	0	0	0
2013/02/07	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R203	07/11/2013			Bond Future	5.8162	109.5773	5.8403	109.4913	0.415	0.0000	0.0000	0
2013/02/07	R203	07/11/2013	571.00	Call	Bond Future	107,347.8000	107.3478	107,261.8100	107.2618	(0.080)	0	0	0
2013/02/07	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R203	07/11/2013	5.99	Call	Bond Future	1,734.7000	1.7347	1,683.0500	1.6831	(2.977)	0	0	0
2013/02/07	R203	07/11/2013	5.99	Put	Bond Future	1,116.8100	1.1168	1,151.1500	1.1511	3.075	0	0	0
2013/02/07	R203	07/11/2013	6.00	Call	Bond Future	1,755.4800	1.7555	1,703.4900	1.7035	(2.962)	0	0	0
2013/02/07	R203	07/11/2013	6.00	Put	Bond Future	1,102.1600	1.1022	1,136.1600	1.1362	3.085	0	0	0
2013/02/07	R203	07/11/2013	6.01	Call	Bond Future	1,776.3700	1.7764	1,724.0500	1.7241	(2.945)	0	0	0
2013/02/07	R203	07/11/2013	6.01	Put	Bond Future	1,087.6400	1.0876	1,121.3100	1.1213	3.096	0	0	0
2013/02/07	R203	07/11/2013	5.71	Call	Bond Future	1,205.0200	1.2050	1,163.1400	1.1631	(3.475)	0	0	15
2013/02/07	R203	07/11/2013	5.71	Put	Bond Future	1,584.9000	1.5849	1,629.0100	1.6290	2.783	0	0	0
2013/02/07	R204	07/02/2013			Bond Future	5.9805	111.0054	5.9750	111.0337	(0.092)	0.0000	0.0000	0
2013/02/07	R204	07/02/2013	7.29	Call	Bond Future	6,520.3200	6.5203	6,548.6500	6.5487	0.434	0	0	0
2013/02/07	R204	07/02/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R204	07/02/2013	7.45	Call	Bond Future	7,284.0000	7.2840	7,312.3300	7.3123	0.389	0	0	0
2013/02/07	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R204	07/02/2013	7.95	Call	Bond Future	9,626.1300	9.6261	9,654.4600	9.6545	0.294	0	0	0
2013/02/07	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R204	07/02/2013	8.00	Call	Bond Future	9,856.6900	9.8567	9,885.0200	9.8850	0.287	0	0	0
2013/02/07	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R204	07/02/2013	8.05	Call	Bond Future	10,086.6100	10.0866	10,114.9400	10.1149	0.281	0	0	0
2013/02/07	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R204	02/05/2013			Bond Future	6.0176	112.3404	6.0329	112.2643	0.254	0.0000	0.0000	6,807
2013/02/07	R204	02/05/2013	6.30	Call	Bond Future	1,995.6900	1.9957	1,937.4700	1.9375	(2.917)	0	0	0
2013/02/07	R204	02/05/2013	6.30	Put	Bond Future	601.0400	0.6010	618.9400	0.6189	2.978	0	0	0
2013/02/07	R204	02/05/2013	6.31	Call	Bond Future	2,029.6400	2.0296	1,971.0100	1.9710	(2.889)	0	0	0
2013/02/07	R204	02/05/2013	6.31	Put	Bond Future	586.0100	0.5860	603.5000	0.6035	2.985	0	0	0
2013/02/07	R204	02/05/2013	6.29	Call	Bond Future	1,962.0100	1.9620	1,904.2000	1.9042	(2.946)	0	0	0
2013/02/07	R204	02/05/2013	6.29	Put	Bond Future	616.3700	0.6164	634.6800	0.6347	2.971	0	0	0
2013/02/07	R204	01/08/2013			Bond Future	6.0588	109.7864	6.0750	109.7093	0.267	0.0000	0.0000	0
2013/02/07	R204	01/08/2013	110.75	Call	Bond Future	100,902.9100	100.9029	100,825.8200	100.8258	(0.076)	0	0	0
2013/02/07	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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2013/02/07	R204	07/11/2013			Bond Future	6.1055	111.3425	6.1227	111.2645	0.281	0.0000	0.0000	0
2013/02/07	R204	07/11/2013	6.30	Call	Bond Future	2,500.0200	2.5000	2,451.5000	2.4515	(1.941)	0	0	0
2013/02/07	R204	07/11/2013	6.30	Put	Bond Future	1,620.4200	1.6204	1,649.9600	1.6500	1.823	0	0	0
2013/02/07	R204	07/11/2013	6.31	Call	Bond Future	2,526.4100	2.5264	2,477.6300	2.4776	(1.931)	0	0	0
2013/02/07	R204	07/11/2013	6.31	Put	Bond Future	1,601.8100	1.6018	1,631.0900	1.6311	1.828	0	0	0
2013/02/07	R204	07/11/2013	7.00	Call	Bond Future	4,651.1800	4.6512	4,587.3300	4.5873	(1.373)	0	0	0
2013/02/07	R204	07/11/2013	7.00	Put	Bond Future	676.8700	0.6769	691.0800	0.6911	2.099	0	0	180
2013/02/07	R204	07/11/2013	6.29	Call	Bond Future	2,473.7700	2.4738	2,425.5200	2.4255	(1.950)	0	0	0
2013/02/07	R204	07/11/2013	6.29	Put	Bond Future	1,639.1900	1.6392	1,669.0000	1.6690	1.819	0	0	0
2013/02/07	R206	07/02/2013			Bond Future	5.1250	102.6879	5.1250	102.6879	0.000	0.0000	0.0000	0
2013/02/07	R206	07/02/2013	4.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R206	07/02/2013	4.76	Put	Bond Future	331.5000	0.3315	331.4800	0.3315	(0.006)	0	0	0
2013/02/07	R206	07/02/2013	5.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R206	07/02/2013	5.00	Put	Bond Future	113.3500	0.1134	113.3300	0.1133	(0.018)	0	0	0
2013/02/07	R206	07/02/2013	5.95	Call	Bond Future	743.1100	0.7431	743.1300	0.7431	0.003	0	0	0
2013/02/07	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R206	07/02/2013	6.00	Call	Bond Future	787.8700	0.7879	787.8900	0.7879	0.003	0	0	0
2013/02/07	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R206	07/02/2013	6.05	Call	Bond Future	832.6100	0.8326	832.6300	0.8326	0.002	0	0	0
2013/02/07	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R206	02/05/2013			Bond Future	5.0927	103.9228	5.1064	103.9135	0.269	0.0000	0.0000	23
2013/02/07	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R206	02/05/2013	3.40	Put	Bond Future	1,165.4000	1.1654	1,174.7400	1.1747	0.801	0	0	0
2013/02/07	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R206	02/05/2013	3.41	Put	Bond Future	1,158.4500	1.1584	1,167.7900	1.1678	0.806	0	0	0
2013/02/07	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R206	02/05/2013	3.39	Put	Bond Future	1,172.3500	1.1723	1,181.6900	1.1817	0.797	0	0	0
2013/02/07	R206	01/08/2013			Bond Future	4.9420	101.5232	4.9633	101.5138	0.432	0.0000	0.0000	0
2013/02/07	R206	01/08/2013	103.94	Call	Bond Future	30,525.0500	30.5251	30,515.6400	30.5156	(0.031)	0	0	0
2013/02/07	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R206	07/11/2013			Bond Future	4.3640	102.9621	4.4169	102.9527	1.212	0.0000	0.0000	0
2013/02/07	R206	07/11/2013	4.30	Call	Bond Future	40.7600	0.0408	36.4700	0.0365	(10.525)	0	0	0
2013/02/07	R206	07/11/2013	4.30	Put	Bond Future	52.2200	0.0522	57.4100	0.0574	9.939	0	0	0
2013/02/07	R206	07/11/2013	4.31	Call	Bond Future	41.5900	0.0416	37.2400	0.0372	(10.459)	0	0	0
2013/02/07	R206	07/11/2013	4.31	Put	Bond Future	51.2600	0.0513	56.3900	0.0564	10.008	0	0	0
2013/02/07	R206	07/11/2013	4.29	Call	Bond Future	39.9400	0.0399	35.7000	0.0357	(10.616)	0	0	0
2013/02/07	R206	07/11/2013	4.29	Put	Bond Future	53.2000	0.0532	58.4400	0.0584	9.850	0	0	0
2013/02/07	R207	07/02/2013			Bond Future	6.2806	105.9288	6.2700	105.9894	(0.168)	0.0000	0.0000	0
2013/02/07	R207	07/02/2013	7.66	Call	Bond Future	7,548.4000	7.5484	7,609.0100	7.6090	0.803	0	0	0
2013/02/07	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R207	07/02/2013	7.80	Call	Bond Future	8,276.6800	8.2767	8,337.2900	8.3373	0.732	0	0	0
2013/02/07	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R207	07/02/2013	8.20	Call	Bond Future	10,320.8600	10.3209	10,381.4700	10.3815	0.587	0	0	0
2013/02/07	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R207	07/02/2013	8.25	Call	Bond Future	10,572.6200	10.5726	10,633.2300	10.6332	0.573	0	0	0
2013/02/07	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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2013/02/07	R207	07/02/2013	8.30	Call	Bond Future	10,823.5600		10.8236	10,884.1700	10.8842	0.560	0	0	0
2013/02/07	R207	07/02/2013	8.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R207	02/05/2013			Bond Future	6.3268		107.2028	6.3263	107.2059	(0.009)	0.0000	0.0000	5,051
2013/02/07	R207	02/05/2013	6.45	Call	Bond Future	1,764.1500		1.7641	1,757.8800	1.7579	(0.355)	0	0	0
2013/02/07	R207	02/05/2013	6.45	Put	Bond Future	1,083.0300		1.0830	1,073.6500	1.0736	(0.866)	0	0	0
2013/02/07	R207	02/05/2013	6.46	Call	Bond Future	1,796.5400		1.7965	1,790.3100	1.7903	(0.347)	0	0	0
2013/02/07	R207	02/05/2013	6.46	Put	Bond Future	1,060.3700		1.0604	1,051.0300	1.0510	(0.881)	0	0	0
2013/02/07	R207	02/05/2013	6.44	Call	Bond Future	1,732.0700		1.7321	1,725.7600	1.7258	(0.364)	0	0	0
2013/02/07	R207	02/05/2013	6.44	Put	Bond Future	1,106.0400		1.1060	1,096.6200	1.0966	(0.852)	0	0	0
2013/02/07	R207	01/08/2013			Bond Future	6.3786		104.9715	6.3780	104.9747	(0.009)	0.0000	0.0000	0
2013/02/07	R207	01/08/2013	106.18	Call	Bond Future	97,400.3200		97.4003	97,403.5400	97.4035	0.003	0	0	0
2013/02/07	R207	01/08/2013	106.18	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R207	07/11/2013			Bond Future	6.4332		106.4594	6.4325	106.4627	(0.010)	0.0000	0.0000	0
2013/02/07	R207	07/11/2013	6.70	Call	Bond Future	3,210.4900		3.2105	3,208.1000	3.2081	(0.074)	0	0	0
2013/02/07	R207	07/11/2013	6.70	Put	Bond Future	1,845.6800		1.8457	1,839.9400	1.8399	(0.311)	0	0	0
2013/02/07	R207	07/11/2013	6.71	Call	Bond Future	3,241.2100		3.2412	3,238.8300	3.2388	(0.073)	0	0	0
2013/02/07	R207	07/11/2013	6.71	Put	Bond Future	1,825.6800		1.8257	1,819.9500	1.8200	(0.314)	0	0	0
2013/02/07	R207	07/11/2013	6.69	Call	Bond Future	3,179.9200		3.1799	3,177.5100	3.1775	(0.076)	0	0	0
2013/02/07	R207	07/11/2013	6.69	Put	Bond Future	1,865.8700		1.8659	1,860.1100	1.8601	(0.309)	0	0	0
2013/02/07	R208	07/02/2013			Bond Future	6.4206		104.5545	6.4100	104.6215	(0.164)	0.0000	0.0000	0
2013/02/07	R208	07/02/2013	8.00	Call	Bond Future	9,430.5700		9.4306	9,497.5300	9.4975	0.710	0	0	0
2013/02/07	R208	07/02/2013	8.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R208	07/02/2013	8.05	Call	Bond Future	9,711.0200		9.7110	9,777.9800	9.7780	0.690	0	0	0
2013/02/07	R208	07/02/2013	8.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R208	07/02/2013	8.83	Call	Bond Future	13,951.7100		13.9517	14,018.6700	14.0187	0.480	0	0	0
2013/02/07	R208	07/02/2013	8.83	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R208	07/02/2013	6.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R208	07/02/2013	6.00	Put	Bond Future	2,708.9700		2.7090	2,642.0100	2.6420	(2.472)	0	0	0
2013/02/07	R208	07/02/2013	7.78	Call	Bond Future	8,183.9000		8.1839	8,250.8600	8.2509	0.818	0	0	0
2013/02/07	R208	07/02/2013	7.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R208	07/02/2013	7.85	Call	Bond Future	8,582.8200		8.5828	8,649.7800	8.6498	0.780	0	0	0
2013/02/07	R208	07/02/2013	7.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R208	07/02/2013	7.95	Call	Bond Future	9,149.0600		9.1491	9,216.0200	9.2160	0.732	0	0	0
2013/02/07	R208	07/02/2013	7.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R208	02/05/2013			Bond Future	6.4644		102.4191	6.4638	102.4225	(0.009)	0.0000	0.0000	15,418
2013/02/07	R208	02/05/2013	6.66	Call	Bond Future	2,257.2000		2.2572	2,250.4000	2.2504	(0.301)	0	0	0
2013/02/07	R208	02/05/2013	6.66	Put	Bond Future	1,057.5400		1.0575	1,047.3400	1.0473	(0.965)	0	0	0
2013/02/07	R208	02/05/2013	6.64	Call	Bond Future	2,181.9500		2.1819	2,175.0300	2.1750	(0.317)	0	0	0
2013/02/07	R208	02/05/2013	6.64	Put	Bond Future	1,104.1300		1.1041	1,093.8100	1.0938	(0.935)	0	0	0
2013/02/07	R208	02/05/2013	6.65	Call	Bond Future	2,219.4200		2.2194	2,212.5600	2.2126	(0.309)	0	0	0
2013/02/07	R208	02/05/2013	6.65	Put	Bond Future	1,080.6500		1.0806	1,070.3900	1.0704	(0.949)	0	0	0
2013/02/07	R208	01/08/2013			Bond Future	6.5127		103.7615	6.5121	103.7650	(0.009)	0.0000	0.0000	0
2013/02/07	R208	01/08/2013	101.40	Call	Bond Future	94,717.0300		94.7170	94,720.5700	94.7206	0.004	0	0	0
2013/02/07	R208	01/08/2013	101.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R208	07/11/2013			Bond Future	6.5684		101.8364	6.5678	101.8400	(0.009)	0.0000	0.0000	0
2013/02/07	R208	07/11/2013	6.81	Call	Bond Future	3,676.4500		3.6764	3,673.3300	3.6733	(0.085)	0	0	0
2013/02/07	R208	07/11/2013	6.81	Put	Bond Future	2,283.6800		2.2837	2,276.9500	2.2769	(0.295)	0	0	0

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2013/02/07	R208	07/11/2013	7.50	Call	Bond Future	6,308.6100	6.3086	6,307.1400	6.3071	(0.023)	0	0	0
2013/02/07	R208	07/11/2013	7.50	Put	Bond Future	1,065.5100	1.0655	1,060.4300	1.0604	(0.477)	0	0	230
2013/02/07	R208	07/11/2013	6.79	Call	Bond Future	3,609.8600	3.6099	3,606.7100	3.6067	(0.087)	0	0	0
2013/02/07	R208	07/11/2013	6.79	Put	Bond Future	2,331.5000	2.3315	2,324.7400	2.3247	(0.290)	0	0	0
2013/02/07	R208	07/11/2013	6.80	Call	Bond Future	3,643.0800	3.6431	3,639.9500	3.6400	(0.086)	0	0	0
2013/02/07	R208	07/11/2013	6.80	Put	Bond Future	2,307.4900	2.3075	2,300.7500	2.3007	(0.292)	0	0	0
2013/02/07	R209	07/02/2013			Bond Future	8.2008	82.2254	8.1750	82.4493	(0.314)	0.0000	0.0000	0
2013/02/07	R209	07/02/2013	8.63	Call	Bond Future	3,591.0100	3.5910	3,814.9300	3.8149	6.236	0	0	0
2013/02/07	R209	07/02/2013	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R209	07/02/2013	8.83	Call	Bond Future	5,178.7300	5.1787	5,402.6500	5.4026	4.324	0	0	0
2013/02/07	R209	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R209	07/02/2013	8.95	Call	Bond Future	6,106.5200	6.1065	6,330.4400	6.3304	3.667	0	0	0
2013/02/07	R209	07/02/2013	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R209	07/02/2013	9.06	Call	Bond Future	6,941.0900	6.9411	7,165.0100	7.1650	3.226	0	0	0
2013/02/07	R209	07/02/2013	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R209	07/02/2013	9.10	Call	Bond Future	7,240.8600	7.2409	7,464.7800	7.4648	3.092	0	0	0
2013/02/07	R209	07/02/2013	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R209	07/02/2013	9.00	Call	Bond Future	6,487.7400	6.4877	6,711.6600	6.7117	3.451	0	0	0
2013/02/07	R209	07/02/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R209	07/02/2013	9.05	Call	Bond Future	6,865.8400	6.8658	7,089.7600	7.0898	3.261	0	0	0
2013/02/07	R209	07/02/2013	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R209	02/05/2013			Bond Future	8.2633	80.0727	8.2574	80.1233	(0.071)	0.0000	0.0000	8,814
2013/02/07	R209	02/05/2013	8.01	Call	Bond Future	1,613.9400	1.6139	1,618.9300	1.6189	0.309	0	0	0
2013/02/07	R209	02/05/2013	8.01	Put	Bond Future	3,828.4100	3.8284	3,782.8700	3.7829	(1.190)	0	0	0
2013/02/07	R209	02/05/2013	7.99	Call	Bond Future	1,550.7800	1.5508	1,555.3600	1.5554	0.295	0	0	0
2013/02/07	R209	02/05/2013	7.99	Put	Bond Future	3,944.1600	3.9442	3,898.2100	3.8982	(1.165)	0	0	0
2013/02/07	R209	02/05/2013	8.00	Call	Bond Future	1,582.0900	1.5821	1,586.8700	1.5869	0.302	0	0	0
2013/02/07	R209	02/05/2013	8.00	Put	Bond Future	3,885.9400	3.8859	3,840.1900	3.8402	(1.177)	0	0	0
2013/02/07	R209	01/08/2013			Bond Future	8.3314	81.1223	8.3254	81.1735	(0.073)	0.0000	0.0000	0
2013/02/07	R209	01/08/2013	79.36	Call	Bond Future	71,173.1500	71.1731	71,224.3400	71.2243	0.072	0	0	0
2013/02/07	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R209	07/11/2013			Bond Future	8.4075	79.1277	8.4012	79.1797	(0.074)	0.0000	0.0000	0
2013/02/07	R209	07/11/2013	8.81	Call	Bond Future	6,963.2600	6.9633	6,986.8800	6.9869	0.339	0	0	0
2013/02/07	R209	07/11/2013	8.81	Put	Bond Future	3,723.0400	3.7230	3,694.7400	3.6947	(0.760)	0	0	0
2013/02/07	R209	07/11/2013	9.50	Call	Bond Future	10,355.8600	10.3559	10,388.1100	10.3881	0.311	0	0	0
2013/02/07	R209	07/11/2013	9.50	Put	Bond Future	2,028.2800	2.0283	2,008.6100	2.0086	(0.970)	0	0	180
2013/02/07	R209	07/11/2013	8.79	Call	Bond Future	6,870.9600	6.8710	6,894.3100	6.8943	0.340	0	0	0
2013/02/07	R209	07/11/2013	8.79	Put	Bond Future	3,786.7800	3.7868	3,758.2100	3.7582	(0.754)	0	0	0
2013/02/07	R209	07/11/2013	8.80	Call	Bond Future	6,916.9200	6.9169	6,940.4100	6.9404	0.340	0	0	0
2013/02/07	R209	07/11/2013	8.80	Put	Bond Future	3,754.6600	3.7547	3,726.2300	3.7262	(0.757)	0	0	0
2013/02/07	R210	07/02/2013			Bond Future	164.8802	164.8802	164.8627	164.8627	(0.011)	0.0000	0.0000	0
2013/02/07	R210	07/02/2013	156.99	Call	Bond Future	7,890.1600	7.8902	7,872.7300	7.8727	(0.221)	0	0	0
2013/02/07	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R210	07/02/2013	157.00	Call	Bond Future	7,880.1600	7.8802	7,862.7300	7.8627	(0.221)	0	0	0
2013/02/07	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R210	07/02/2013	157.01	Call	Bond Future	7,870.1600	7.8702	7,852.7300	7.8527	(0.221)	0	0	0

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2013/02/07	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R210	02/05/2013			Bond Future	165.0251	165.0251	164.2883	164.2883	(0.446)	0.0000	0.0000	1,244
2013/02/07	R210	02/05/2013	161.14	Call	Bond Future	3,885.1500	3.8851	3,148.3500	3.1483	(18.965)	0	0	0
2013/02/07	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R210	02/05/2013	161.15	Call	Bond Future	3,875.1500	3.8751	3,138.3500	3.1383	(19.013)	0	0	0
2013/02/07	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R210	02/05/2013	161.16	Call	Bond Future	3,865.1500	3.8651	3,128.3500	3.1283	(19.063)	0	0	0
2013/02/07	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R211	07/02/2013			Bond Future	126.5026	126.5026	126.4836	126.4836	(0.015)	0.0000	0.0000	0
2013/02/07	R211	07/02/2013	122.99	Call	Bond Future	3,512.5800	3.5126	3,493.6100	3.4936	(0.540)	0	0	0
2013/02/07	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R211	07/02/2013	123.00	Call	Bond Future	3,502.5800	3.5026	3,483.6100	3.4836	(0.542)	0	0	0
2013/02/07	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R211	07/02/2013	123.01	Call	Bond Future	3,492.5800	3.4926	3,473.6100	3.4736	(0.543)	0	0	0
2013/02/07	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R211	02/05/2013			Bond Future	128.0385	128.0385	128.0317	128.0317	(0.005)	0.0000	0.0000	529
2013/02/07	R211	02/05/2013	125.69	Call	Bond Future	2,348.5000	2.3485	2,341.6600	2.3417	(0.291)	0	0	0
2013/02/07	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R211	02/05/2013	125.70	Call	Bond Future	2,338.5000	2.3385	2,331.6600	2.3317	(0.292)	0	0	0
2013/02/07	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R211	02/05/2013	125.71	Call	Bond Future	2,328.5000	2.3285	2,321.6600	2.3217	(0.294)	0	0	0
2013/02/07	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R212	07/02/2013			Bond Future	133.1486	133.1486	133.1322	133.1322	(0.012)	0.0000	0.0000	0
2013/02/07	R212	07/02/2013	128.99	Call	Bond Future	4,158.6400	4.1586	4,142.2400	4.1422	(0.394)	0	0	0
2013/02/07	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R212	07/02/2013	129.00	Call	Bond Future	4,148.6400	4.1486	4,132.2400	4.1322	(0.395)	0	0	0
2013/02/07	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R212	07/02/2013	129.01	Call	Bond Future	4,138.6400	4.1386	4,122.2400	4.1222	(0.396)	0	0	0
2013/02/07	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R212	02/05/2013			Bond Future	134.7652	134.7652	134.6532	134.6532	(0.083)	0.0000	0.0000	20,170
2013/02/07	R212	02/05/2013	131.09	Call	Bond Future	3,675.1800	3.6752	3,563.1700	3.5632	(3.048)	0	0	0
2013/02/07	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R212	02/05/2013	131.10	Call	Bond Future	3,665.1800	3.6652	3,553.1700	3.5532	(3.056)	0	0	0
2013/02/07	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R212	02/05/2013	131.11	Call	Bond Future	3,655.1800	3.6552	3,543.1700	3.5432	(3.064)	0	0	0
2013/02/07	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R213	07/02/2013			Bond Future	7.8958	94.6452	7.8600	94.9659	(0.453)	0.0000	0.0000	0
2013/02/07	R213	07/02/2013	8.90	Call	Bond Future	8,373.1300	8.3731	8,693.8000	8.6938	3.830	0	0	0
2013/02/07	R213	07/02/2013	8.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R213	07/02/2013	8.95	Call	Bond Future	8,760.1900	8.7602	9,080.8600	9.0809	3.661	0	0	0
2013/02/07	R213	07/02/2013	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R213	07/02/2013	9.00	Call	Bond Future	9,144.5800	9.1446	9,465.2500	9.4652	3.507	0	0	0
2013/02/07	R213	07/02/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R213	07/02/2013	9.05	Call	Bond Future	9,526.3300	9.5263	9,847.0000	9.8470	3.366	0	0	0
2013/02/07	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
2013/02/07	R213	02/05/2013			Bond Future	7.9566	92.2494	7.9404	92.3921	(0.203)	0.0000	0.0000	10,514
2013/02/07	R213	02/05/2013	7.86	Call	Bond Future	2,300.2500	2.3003	2,351.2400	2.3512	2.217	0	0	0
2013/02/07	R213	02/05/2013	7.86	Put	Bond Future	3,157.8700	3.1579	3,066.1100	3.0661	(2.906)	0	0	0
2013/02/07	R213	02/05/2013	7.84	Call	Bond Future	2,221.8400	2.2218	2,271.3700	2.2714	2.229	0	0	0
2013/02/07	R213	02/05/2013	7.84	Put	Bond Future	3,258.4800	3.2585	3,165.2600	3.1653	(2.861)	0	0	0
2013/02/07	R213	02/05/2013	7.85	Call	Bond Future	2,260.8400	2.2608	2,311.1000	2.3111	2.223	0	0	0
2013/02/07	R213	02/05/2013	7.85	Put	Bond Future	3,207.9100	3.2079	3,115.4200	3.1154	(2.883)	0	0	0
2013/02/07	R213	01/08/2013			Bond Future	8.0240	93.4585	8.0073	93.6033	(0.208)	0.0000	0.0000	0
2013/02/07	R213	01/08/2013	91.25	Call	Bond Future	82,843.5100	82.8435	82,988.2800	82.9883	0.175	0	0	0
2013/02/07	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R213	07/11/2013			Bond Future	8.1008	91.2462	8.0837	91.3931	(0.212)	0.0000	0.0000	0
2013/02/07	R213	07/11/2013	8.61	Call	Bond Future	7,414.3100	7.4143	7,502.4100	7.5024	1.188	0	0	0
2013/02/07	R213	07/11/2013	8.61	Put	Bond Future	3,213.1500	3.2131	3,154.3500	3.1544	(1.830)	0	0	0
2013/02/07	R213	07/11/2013	8.59	Call	Bond Future	7,314.3500	7.3143	7,401.7300	7.4017	1.195	0	0	0
2013/02/07	R213	07/11/2013	8.59	Put	Bond Future	3,272.7900	3.2728	3,213.2700	3.2133	(1.819)	0	0	0
2013/02/07	R213	07/11/2013	8.60	Call	Bond Future	7,364.2700	7.3643	7,452.0100	7.4520	1.191	0	0	0
2013/02/07	R213	07/11/2013	8.60	Put	Bond Future	3,242.8500	3.2429	3,183.6900	3.1837	(1.824)	0	0	0
2013/02/07	R214	07/02/2013			Bond Future	8.2308	84.1193	8.2050	84.3565	(0.313)	0.0000	0.0000	0
2013/02/07	R214	07/02/2013	8.59	Call	Bond Future	3,192.4500	3.1925	3,429.6600	3.4297	7.430	0	0	0
2013/02/07	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R214	07/02/2013	8.60	Call	Bond Future	3,278.3300	3.2783	3,515.5400	3.5155	7.236	0	0	0
2013/02/07	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R214	07/02/2013	8.61	Call	Bond Future	3,364.0400	3.3640	3,601.2500	3.6013	7.051	0	0	0
2013/02/07	R214	07/02/2013	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R214	02/05/2013			Bond Future	8.2899	81.8493	8.2840	81.9027	(0.071)	0.0000	0.0000	2,034
2013/02/07	R214	02/05/2013	84.31	Call	Bond Future	73,069.6900	73.0697	73,123.0800	73.1231	0.073	0	0	0
2013/02/07	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/07	R214	01/08/2013			Bond Future	8.3551	82.9222	8.3491	82.9764	(0.072)	0.0000	0.0000	0
2013/02/07	R214	01/08/2013	84.31	Call	Bond Future	72,474.3000	72.4743	72,528.4900	72.5285	0.075	0	0	0
2013/02/07	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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